

# Unaudited Semi-Annual Report

For the period ended 30 June 2022

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

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

No subscriptions can be received on the basis of the financial report alone. Subscriptions are only valid if made on the basis of the current Prospectus supplemented by a copy of the latest available Annual Report and a copy of the latest available Semi-Annual Report, if published later than the Annual Report.

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## Directors and Administration

### BOARD OF DIRECTORS OF THE COMPANY

Alex Castle, Chairman, Senior Managing Director, State Street Global Advisors Limited  
Tracey McDermott, Independent Director  
John Li How Cheong, Independent Director  
Vanessa Donegan, Independent Director  
Eric Linnane, Managing Director, State Street Global Advisors Limited

### 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 2  
Ireland

### INVESTMENT MANAGER

State Street Global Advisors Ireland Limited  
78 Sir John Rogerson's Quay  
Dublin 2  
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  
168 Robinson Road  
#33-01 Capital Tower  
Singapore 06891

### GLOBAL DISTRIBUTOR

State Street Global Advisors Ireland Limited  
78 Sir John Rogerson's Quay  
Dublin 2  
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 <sup>(a)</sup> EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond ESG Screened Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	26,576,014,577	519,695,522	396,618,016	115,596,399	1,141,328,018	455,159,320	1,350,046,688
Cash and liquid assets		301,678,519	449,830	831,656	26,094	2,919,093	3,644,029	18,380,003
Dividend and interest receivable	2h	134,286,704	3,731,106	3,155,306	672,127	7,624,940	3,083,124	7,280,777
Receivable for investment securities sold		193,881,492	–	1,156,407	–	287,929	4,879,057	–
Receivable for fund shares sold		64,128,531	823,903	–	98,005	2,422,677	32,737	24,244
Reimbursement receivable from Investment Manager	3b	710,167	5,889	–	–	–	5	21,766
Unrealised appreciation on forward foreign exchange contracts	2g	2,515,002	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	120,185,804	–	–	–	–	–	20,561,968
Unrealised appreciation on futures contracts	2e	156,592	–	–	–	–	–	–
Other assets		1,438,152	211	254	–	6,929	339,866	544
<b>Total Assets</b>		<b>27,394,995,540</b>	<b>524,706,461</b>	<b>401,761,639</b>	<b>116,392,625</b>	<b>1,154,589,586</b>	<b>467,138,138</b>	<b>1,396,315,990</b>
<b>LIABILITIES</b>								
Bank overdraft		425,247	–	–	–	–	–	–
Payable for investment securities purchased		103,673,474	829,007	–	74,121	999,000	299,700	–
Payable for shares redeemed		149,468,094	–	1,400,000	–	191,064	6,157,006	36,002
Accrued expenses and other liabilities		13,412,231	176,616	896,217	82,034	367,809	238,199	722,959
Investment Manager fees payable	3b	5,046,406	37,704	54,781	15,378	86,794	432,177	218,798
Unrealised depreciation on forward foreign exchange contracts	2g	5,889,376	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	163,838,460	–	–	–	–	–	19,372,402
Unrealised depreciation on futures contracts	2e	3,824,089	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>445,577,377</b>	<b>1,043,327</b>	<b>2,350,998</b>	<b>171,533</b>	<b>1,644,667</b>	<b>7,127,082</b>	<b>20,350,161</b>
<b>TOTAL NET ASSETS</b>		<b>26,949,418,163</b>	<b>523,663,134</b>	<b>399,410,641</b>	<b>116,221,092</b>	<b>1,152,944,919</b>	<b>460,011,056</b>	<b>1,375,965,829</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 USD	State Street Canada Index Equity Fund CAD	State Street Japan ESG 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 ESG Screened Index Equity Fund USD	State Street EMU ESG Screened Index Equity Fund EUR
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	4,905,254,319	114,596,729	18,336,682,221	273,805,531	111,656,071	1,395,661,535	334,197,727
Cash and liquid assets		74,985,821	637,254	130,636,102	5,300,458	1,081,484	1,145,980	2,999,788
Dividend and interest receivable	2h	27,573,471	239,301	28,548,925	–	371,767	834,666	1,035,455
Receivable for investment securities sold		22,016,612	–	21,233,954	–	4,106,144	78,702,675	–
Receivable for fund shares sold		418,668	–	3,473,630	96,895	861	125,920	7,945
Reimbursement receivable from Investment Manager	3b	–	7,723	2,256,871	4,760	1,589	–	2,098
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	50,312,843	–	–	–	–	6,002	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	14,756	–
Other assets		636,107	1,883	6,149	217	60	763	184
<b>Total Assets</b>		<b>5,081,197,841</b>	<b>115,482,890</b>	<b>18,522,837,852</b>	<b>279,207,861</b>	<b>117,217,976</b>	<b>1,476,492,297</b>	<b>338,243,197</b>
<b>LIABILITIES</b>								
Bank overdraft		27,269	–	157	84,641	–	–	–
Payable for investment securities purchased		33,000,694	–	–	–	–	–	21,663
Payable for shares redeemed		101,494	–	157,025	58,032	4,236,168	79,410,409	88,750
Accrued expenses and other liabilities		1,253,583	113,023	14,850,106	150,865	79,468	436,409	220,048
Investment Manager fees payable	3b	333,958	30,567	3,083,194	43,279	22,639	242,472	72,436
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	91,983,976	–	–	–	–	9,205,459	–
Unrealised depreciation on futures contracts	2e	–	22,140	4,919,070	9,960	7,650	–	53,120
<b>Total Liabilities</b>		<b>126,700,974</b>	<b>165,730</b>	<b>23,009,552</b>	<b>346,777</b>	<b>4,345,925</b>	<b>89,294,749</b>	<b>456,017</b>
<b>TOTAL NET ASSETS</b>		<b>4,954,496,867</b>	<b>115,317,160</b>	<b>18,499,828,300</b>	<b>278,861,084</b>	<b>112,872,051</b>	<b>1,387,197,548</b>	<b>337,787,180</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 Europe ESG Screened Index Equity Fund EUR	State Street Pacific Ex-Japan ESG Screened Index Equity Fund USD	State Street World ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	685,938,473	52,949,972	4,486,141,402	951,721,759	351,485,989	151,272,762	31,935,383
Cash and liquid assets		549,625	522,171	38,363,323	11,497,048	3,867,252	22,930,330	2,338,566
Dividend and interest receivable	2h	2,666,651	241,778	5,941,886	1,104,125	1,802,460	133,846	188,280
Receivable for investment securities sold		224,010	–	384,015	45,019,821	438,930	6,506,000	–
Receivable for fund shares sold		4,721	–	40,467,731	1,561,079	163,202	30,000	–
Reimbursement receivable from Investment Manager	3b	5,710	69,970	89,455	46	64,858	6,555	4,420
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	805,808	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	2,161,960	506,604	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	33,234	35,233	–	–	–
Other assets		370	28,786	8,471	7,720	–	5,732	18
<b>Total Assets</b>		<b>689,389,560</b>	<b>53,812,677</b>	<b>4,574,397,285</b>	<b>1,011,453,435</b>	<b>357,822,691</b>	<b>180,885,225</b>	<b>34,466,667</b>
<b>LIABILITIES</b>								
Bank overdraft		–	3	–	403	1,325	908	–
Payable for investment securities purchased		141,450	–	238,680	164,446	312,896	19,720,112	–
Payable for shares redeemed		46,072	–	4,407,704	49,907,119	12,000	–	5,982
Accrued expenses and other liabilities		269,855	171,667	1,608,043	174,022	317,940	136,681	98,239
Investment Manager fees payable	3b	124,865	15,423	727,762	183,058	134,756	21,269	10,582
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	634,957	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	10,470,968	2,931,206	–	–	–
Unrealised depreciation on futures contracts	2e	16,934	2,710	159,190	21,989	56,188	3,244,412	–
<b>Total Liabilities</b>		<b>599,176</b>	<b>189,803</b>	<b>18,247,304</b>	<b>53,382,243</b>	<b>835,105</b>	<b>23,123,382</b>	<b>114,803</b>
<b>TOTAL NET ASSETS</b>		<b>688,790,384</b>	<b>53,622,874</b>	<b>4,556,149,981</b>	<b>958,071,192</b>	<b>356,987,586</b>	<b>157,761,843</b>	<b>34,351,864</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 Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund <sup>(a)</sup> USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup> USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	77,942,395	21,001,565	48,031,781	127,390,947	170,794,472	363,586,429	509,622,645
Cash and liquid assets		3,072,482	170,987	1,317,811	2,844,683	2,157,747	2,210,580	8,821,524
Dividend and interest receivable	2h	235,433	29,987	211,034	232,415	310,205	1,126,740	264,432
Receivable for investment securities sold		–	–	–	–	–	741,618	16,247,641
Receivable for fund shares sold		264	–	76,284	250,000	107,035	–	–
Reimbursement receivable from Investment Manager	3b	9,825	14,474	15,323	11,653	20,070	5,673	32
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	766,247	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	7,703	–	51,152
Other assets		–	5,279	2,825	–	4,291	22,544	306
<b>Total Assets</b>		<b>81,260,399</b>	<b>21,222,292</b>	<b>49,655,058</b>	<b>131,495,945</b>	<b>173,401,523</b>	<b>367,693,584</b>	<b>535,007,732</b>
<b>LIABILITIES</b>								
Bank overdraft		24	–	–	9,766	17,205	–	–
Payable for investment securities purchased		–	–	–	–	–	513,996	16,796,343
Payable for shares redeemed		12,524	2,741	48,767	18,342	–	–	–
Accrued expenses and other liabilities		91,346	89,010	104,556	92,809	153,891	189,157	228,110
Investment Manager fees payable	3b	9,256	312	13,856	4,259	38	109,838	139,945
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	14,146	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	4,976	28,519	22,951
<b>Total Liabilities</b>		<b>113,150</b>	<b>92,063</b>	<b>167,179</b>	<b>139,322</b>	<b>176,110</b>	<b>841,510</b>	<b>17,187,349</b>
<b>TOTAL NET ASSETS</b>		<b>81,147,249</b>	<b>21,130,229</b>	<b>49,487,879</b>	<b>131,356,623</b>	<b>173,225,413</b>	<b>366,852,074</b>	<b>517,820,383</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 ESG Screened Enhanced Equity Fund USD	State Street Emerging Markets SRI 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 Europe ESG Screened Managed Volatility Equity Fund EUR
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	63,054,467	1,129,920,303	933,522,370	21,232,502	21,366,027	261,659,520	52,221,814
Cash and liquid assets		933,322	23,485,018	5,455,467	256,865	324,029	2,373,597	272,856
Dividend and interest receivable	2h	187,810	7,577,615	6,551,492	62,422	113,898	2,055,975	363,425
Receivable for investment securities sold		54,724	4,684,560	3,626,220	7,418	22,881	323,338	–
Receivable for fund shares sold		102,847	–	–	199	1,738	–	–
Reimbursement receivable from Investment Manager	3b	13,464	–	3,821	12,040	32,043	–	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–	–
Other assets		4,322	–	72,601	17,761	35,573	–	4,477
<b>Total Assets</b>		<b>64,350,956</b>	<b>1,165,667,496</b>	<b>949,231,971</b>	<b>21,589,207</b>	<b>21,896,189</b>	<b>266,412,430</b>	<b>52,862,572</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	6,372	14,170	187,157	–
Payable for investment securities purchased		36,432	4,315,093	3,289,439	–	–	204,237	12,699
Payable for shares redeemed		1,512	–	1,243	–	48,775	–	–
Accrued expenses and other liabilities		108,749	737,557	816,146	92,993	91,766	233,814	158,314
Investment Manager fees payable	3b	20,263	452,625	352,263	28,190	46,664	245,293	97,672
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	2,609	134,864	6,010	3,180	10,700	–	–
<b>Total Liabilities</b>		<b>169,565</b>	<b>5,640,139</b>	<b>4,465,101</b>	<b>130,735</b>	<b>212,075</b>	<b>870,501</b>	<b>268,685</b>
<b>TOTAL NET ASSETS</b>		<b>64,181,391</b>	<b>1,160,027,357</b>	<b>944,766,870</b>	<b>21,458,472</b>	<b>21,684,114</b>	<b>265,541,929</b>	<b>52,593,887</b>

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

## Combined Statement of Net Assets (continued)

		State Street Global ESG Screened Managed Volatility Equity Fund <sup>(a)</sup> USD	State Street Global ESG Screened Defensive Equity Fund USD	State Street Global Treasury 1-10 Year Bond Index Fund USD	State Street Emerging Markets Local Currency Government Bond Index Fund <sup>(a)</sup> 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
As at 30 June 2022	Notes							
<b>ASSETS</b>								
Investments in securities, at market value	2c	313,664,749	278,541,850	2,546,911,612	1,504,674,045	45,970,656	101,607,069	233,878,743
Cash and liquid assets		524,575	4,821,642	33,606,105	18,218,791	1,187,149	2,122,033	1,022,606
Dividend and interest receivable	2h	408,207	489,841	11,791,315	26,397,425	172,997	25,913	2,278,971
Receivable for investment securities sold		–	–	4,014,007	2,290,478	24,327	794,758	114,026
Receivable for fund shares sold		17,773,575	–	1,811,852	580	–	–	–
Reimbursement receivable from Investment Manager	3b	–	–	15,748	–	78,211	322	22,457
Unrealised appreciation on forward foreign exchange contracts	2g	22,072	–	–	329,384	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	50,115,244	–	–	–	614,505
Unrealised appreciation on futures contracts	2e	6,695	–	–	–	14,935	–	–
Other assets		220	4,382	4,441	12,689	198,661	3,726	13,153
<b>Total Assets</b>		<b>332,400,093</b>	<b>283,857,715</b>	<b>2,648,270,324</b>	<b>1,551,923,392</b>	<b>47,646,936</b>	<b>104,553,821</b>	<b>237,944,461</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	–	74,580	–	–	–
Payable for investment securities purchased		17,107,217	–	3,887,488	4,504,501	–	–	–
Payable for shares redeemed		2,792	2,907,784	1,935,707	–	–	–	–
Accrued expenses and other liabilities		292,880	137,825	510,403	568,672	258,213	133,314	204,434
Investment Manager fees payable	3b	215,672	52,716	147,731	180,248	50,194	42,611	51,134
Unrealised depreciation on forward foreign exchange contracts	2g	571,827	–	–	748,951	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	32,607,491	–	–	–	3,450,394
Unrealised depreciation on futures contracts	2e	3,234	–	–	–	–	–	–
<b>Total Liabilities</b>		<b>18,193,622</b>	<b>3,098,325</b>	<b>39,088,820</b>	<b>6,076,952</b>	<b>308,407</b>	<b>175,925</b>	<b>3,705,962</b>
<b>TOTAL NET ASSETS</b>		<b>314,206,471</b>	<b>280,759,390</b>	<b>2,609,181,504</b>	<b>1,545,846,440</b>	<b>47,338,529</b>	<b>104,377,896</b>	<b>234,238,499</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)

As at 30 June 2022	Notes	State Street Sustainable Climate Euro Corporate Bond Fund EUR	State Street Global High Yield Bond ESG Screened Index Fund USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund <sup>(b)</sup> USD	State Street China Opportunities Equity Fund <sup>(b)</sup> USD	State Street Sustainable Climate World Equity Fund <sup>(b)</sup> USD	State Street Sustainable Climate US Equity Fund <sup>(b)</sup> USD
<b>ASSETS</b>								
Investments in securities, at market value	2c	224,312,614	309,253,101	195,277,140	8,183,473	8,505,175	12,709,118	14,024,915
Cash and liquid assets		1,268,468	1,337,282	1,214,871	81,499	337,781	45,617	13,685
Dividend and interest receivable	2h	1,532,756	5,655,745	3,151,302	5,865	41,645	13,495	4,253
Receivable for investment securities sold		219,777	3,684,108	437,862	–	1,737	6,313	–
Receivable for fund shares sold		–	19,968	423,000	–	–	–	–
Reimbursement receivable from Investment Manager	3b	22,632	–	16,629	73,371	48,756	19,604	632
Unrealised appreciation on forward foreign exchange contracts	2g	–	614,760	56,204	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	1,368,584	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–	–
Other assets		11,921	8,233	18,084	–	–	–	–
<b>Total Assets</b>		<b>227,368,168</b>	<b>321,941,781</b>	<b>200,595,092</b>	<b>8,344,208</b>	<b>8,935,094</b>	<b>12,794,147</b>	<b>14,043,485</b>
<b>LIABILITIES</b>								
Bank overdraft		–	–	15,558	–	–	–	–
Payable for investment securities purchased		–	160,722	727,430	–	–	–	–
Payable for shares redeemed		–	3,948,447	–	–	–	–	–
Accrued expenses and other liabilities		204,357	128,715	420,346	73,533	105,671	18,313	710
Investment Manager fees payable	3b	57,371	30,889	11,937	18,727	5,242	4,304	233
Unrealised depreciation on forward foreign exchange contracts	2g	–	4,090,940	95,558	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	1,262,287	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	669	–
<b>Total Liabilities</b>		<b>261,728</b>	<b>9,622,000</b>	<b>1,270,829</b>	<b>92,260</b>	<b>110,913</b>	<b>23,286</b>	<b>943</b>
<b>TOTAL NET ASSETS</b>		<b>227,106,440</b>	<b>312,319,781</b>	<b>199,324,263</b>	<b>8,251,948</b>	<b>8,824,181</b>	<b>12,770,861</b>	<b>14,042,542</b>

<sup>(b)</sup> This Sub-fund was launched 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

		Combined EUR	State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup> EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond ESG Screened Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	124,310,074	520,174	1,250,669	5,524,776	8,814,781	3,415,091	7,531,436
Dividends (net of withholding tax)	2h	180,387,252	–	–	–	–	–	–
Securities lending income	10	3,082,395	73,796	–	–	83,133	54,009	117,348
Other income		19,503	32	20	4	1,121	530	254
<b>Total income</b>		<b>307,799,224</b>	<b>594,002</b>	<b>1,250,689</b>	<b>5,524,780</b>	<b>8,899,035</b>	<b>3,469,630</b>	<b>7,649,038</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	26,341,838	227,163	276,368	89,491	660,298	511,951	1,211,434
Depositary, Administration and Transfer Agent fees	3a	9,405,355	116,984	841,496	38,595	279,914	172,030	574,432
Professional fees		808,331	13,137	13,355	13,891	19,823	15,032	28,047
Taxe d'abonnement	4	373,772	–	–	–	–	–	–
Securities lending expenses	10	770,598	18,449	–	–	20,783	13,502	29,337
Other expenses	3c	2,549,376	25,984	29,152	9,811	67,232	55,674	98,551
Waiver, reimbursement from Investment Manager	3b	(3,208,881)	–	(735,048)	(2,684)	(46,844)	–	(199,986)
<b>Total expenses</b>		<b>37,040,389</b>	<b>401,717</b>	<b>425,323</b>	<b>149,104</b>	<b>1,001,206</b>	<b>768,189</b>	<b>1,741,815</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>270,758,835</b>	<b>192,285</b>	<b>825,366</b>	<b>5,375,676</b>	<b>7,897,829</b>	<b>2,701,441</b>	<b>5,907,223</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 USD	State Street Canada Index Equity Fund CAD	State Street Japan ESG 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 ESG Screened Index Equity Fund USD	State Street EMU ESG Screened Index Equity Fund EUR
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	41,798,068	890	–	–	39	–	–
Dividends (net of withholding tax)	2h	–	1,475,220	244,556,466	4,588,052	2,519,159	9,332,909	8,531,368
Securities lending income	10	236,189	208,960	10,851,519	340,964	912	47,423	58,936
Other income		1,476	–	–	–	–	–	32
<b>Total income</b>		<b>42,035,733</b>	<b>1,685,070</b>	<b>255,407,985</b>	<b>4,929,016</b>	<b>2,520,110</b>	<b>9,380,332</b>	<b>8,590,336</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	2,149,341	199,820	19,774,603	266,955	138,322	1,602,522	472,801
Depositary, Administration and Transfer Agent fees	3a	1,030,541	53,019	9,898,893	102,216	46,344	293,320	162,751
Professional fees		32,622	18,147	1,587,769	14,035	10,566	22,121	15,871
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	59,047	52,240	2,712,880	85,241	228	11,856	14,734
Other expenses	3c	240,241	23,538	3,865,151	44,581	13,911	74,173	58,937
Waiver, reimbursement from Investment Manager	3b	–	(26,307)	(5,015,661)	(31,595)	(9,247)	–	(89,055)
<b>Total expenses</b>		<b>3,511,792</b>	<b>320,457</b>	<b>32,823,635</b>	<b>481,433</b>	<b>200,124</b>	<b>2,003,992</b>	<b>636,039</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>38,523,941</b>	<b>1,364,613</b>	<b>222,584,350</b>	<b>4,447,583</b>	<b>2,319,986</b>	<b>7,376,340</b>	<b>7,954,297</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 Europe ESG Screened Index Equity Fund EUR	State Street Pacific Ex-Japan ESG Screened Index Equity Fund USD	State Street World ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	89,916	–	83,297	16,619	–	–	229,012
Dividends (net of withholding tax)	2h	16,731,259	1,242,353	55,555,512	6,623,750	4,196,181	49,718	826,440
Securities lending income	10	189,196	2,252	971,988	94,476	29,436	175	–
Other income		–	–	34	95	–	81	56
<b>Total income</b>		<b>17,010,371</b>	<b>1,244,605</b>	<b>56,610,831</b>	<b>6,734,940</b>	<b>4,225,617</b>	<b>49,974</b>	<b>1,055,508</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	832,363	107,643	4,589,144	336,529	593,074	122,005	72,765
Depositary, Administration and Transfer Agent fees	3a	204,899	109,490	1,184,484	141,391	306,114	105,759	53,903
Professional fees		14,356	15,923	40,987	15,520	21,620	12,609	11,316
Taxe d'abonnement	4	–	–	–	–	–	10,209	1,872
Securities lending expenses	10	47,299	563	242,997	23,619	7,359	44	–
Other expenses	3c	75,973	27,670	248,194	43,922	72,334	560,219	20,305
Waiver, reimbursement from Investment Manager	3b	(77,073)	(111,103)	(349,320)	–	(201,036)	(58,889)	(62,576)
<b>Total expenses</b>		<b>1,097,817</b>	<b>150,186</b>	<b>5,956,486</b>	<b>560,981</b>	<b>799,465</b>	<b>751,956</b>	<b>97,585</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>15,912,554</b>	<b>1,094,419</b>	<b>50,654,345</b>	<b>6,173,959</b>	<b>3,426,152</b>	<b>(701,982)</b>	<b>957,923</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 <sup>(a)</sup> USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup> 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 2022	Notes							
<b>INCOME</b>								
Interest	2h	–	–	–	–	15,315	93,909	26
Dividends (net of withholding tax)	2h	2,347,176	191,246	770,101	1,721,208	2,120,188	8,922,698	3,641,578
Securities lending income	10	–	–	–	–	47,621	84,549	46,932
Other income		83	–	–	161	55	79	–
<b>Total income</b>		<b>2,347,259</b>	<b>191,246</b>	<b>770,101</b>	<b>1,721,369</b>	<b>2,183,179</b>	<b>9,101,235</b>	<b>3,688,536</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	56,290	1,703	73,865	29,830	9,230	605,580	924,538
Depositary, Administration and Transfer Agent fees	3a	43,232	38,756	51,723	52,329	97,160	107,813	109,086
Professional fees		11,449	13,747	13,366	12,804	15,232	12,764	16,728
Taxe d'abonnement	4	4,011	1,128	2,514	6,761	9,581	21,422	39,065
Securities lending expenses	10	–	–	–	–	11,905	21,137	11,733
Other expenses	3c	24,743	9,798	12,449	18,501	22,096	38,181	29,723
Waiver, reimbursement from Investment Manager	3b	(39,689)	(51,647)	(55,030)	(17,910)	(45,792)	–	–
<b>Total expenses</b>		<b>100,036</b>	<b>13,485</b>	<b>98,887</b>	<b>102,315</b>	<b>119,412</b>	<b>806,897</b>	<b>1,130,873</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>2,247,223</b>	<b>177,761</b>	<b>671,214</b>	<b>1,619,054</b>	<b>2,063,767</b>	<b>8,294,338</b>	<b>2,557,663</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 ESG Screened Enhanced Equity Fund USD	State Street Emerging Markets SRI 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 Europe ESG Screened Managed Volatility Equity Fund EUR
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	29,570	–	–	–	41,751	–	48,951
Dividends (net of withholding tax)	2h	789,279	22,467,034	18,274,204	648,293	680,996	6,080,100	1,690,113
Securities lending income	10	14,625	40,172	83,016	4,749	6,827	6,365	34,528
Other income		10	–	30	84	14	23	97
<b>Total income</b>		<b>833,484</b>	<b>22,507,206</b>	<b>18,357,250</b>	<b>653,126</b>	<b>729,588</b>	<b>6,086,488</b>	<b>1,773,689</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	136,820	3,114,466	2,343,823	182,023	184,950	1,612,353	155,761
Depositary, Administration and Transfer Agent fees	3a	57,430	587,315	662,116	49,950	55,816	156,366	61,045
Professional fees		14,726	24,690	26,079	16,274	11,087	19,275	10,470
Taxe d'abonnement	4	3,735	64,051	54,446	5,499	5,918	15,099	3,768
Securities lending expenses	10	3,656	10,043	20,754	1,187	1,707	1,591	8,632
Other expenses	3c	14,999	88,945	133,308	27,179	43,898	50,195	11,538
Waiver, reimbursement from Investment Manager	3b	(50,902)	–	–	(79,847)	(98,873)	–	(41,417)
<b>Total expenses</b>		<b>180,464</b>	<b>3,889,510</b>	<b>3,240,526</b>	<b>202,265</b>	<b>204,503</b>	<b>1,854,879</b>	<b>209,797</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>653,020</b>	<b>18,617,696</b>	<b>15,116,724</b>	<b>450,861</b>	<b>525,085</b>	<b>4,231,609</b>	<b>1,563,892</b>

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



## Combined Statement of Operations *(continued)*

		State Street Global ESG Screened Managed Volatility Equity Fund <sup>(a)</sup> USD	State Street Global ESG Screened Defensive Equity Fund USD	State Street Europe ESG Screened Defensive Equity Fund <sup>(b)</sup> EUR	State Street Global Treasury 1-10 Year Bond Index Fund USD	State Street Emerging Markets Local Currency Government Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	13,970	25,373	–	9,719,048	38,858,176	–	8
Dividends (net of withholding tax)	2h	3,190,400	3,742,811	131,489	–	–	585,813	712,897
Securities lending income	10	63,224	67,293	–	169,619	68,495	447	–
Other income		1	–	11,758	6	108	2,985	–
<b>Total income</b>		<b>3,267,595</b>	<b>3,835,477</b>	<b>143,247</b>	<b>9,888,673</b>	<b>38,926,779</b>	<b>589,245</b>	<b>712,905</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	453,222	276,365	20,715	1,037,323	1,138,858	298,143	286,535
Depository, Administration and Transfer Agent fees	3a	157,673	71,767	32,497	471,108	463,435	140,055	64,622
Professional fees		17,360	17,674	71	21,840	15,408	14,718	33,002
Taxe d'abonnement	4	16,196	14,210	121	–	–	8,739	5,840
Securities lending expenses	10	15,806	16,823	–	42,405	17,124	112	–
Other expenses	3c	36,779	25,106	28,109	64,165	51,821	20,431	8,499
Waiver, reimbursement from Investment Manager	3b	(79,034)	–	(45,931)	–	–	(103,840)	(53,082)
<b>Total expenses</b>		<b>618,002</b>	<b>421,945</b>	<b>35,582</b>	<b>1,636,841</b>	<b>1,686,646</b>	<b>378,358</b>	<b>345,416</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>2,649,593</b>	<b>3,413,532</b>	<b>107,665</b>	<b>8,251,832</b>	<b>37,240,133</b>	<b>210,887</b>	<b>367,489</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 Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR	State Street Global High Yield Bond ESG Screened Index Fund USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund <sup>(c)</sup> USD	State Street China Opportunities Equity Fund <sup>(c)</sup> USD	State Street Sustainable Climate World Equity Fund <sup>(c)</sup> USD
For the period ended 30 June 2022	Notes							
<b>INCOME</b>								
Interest	2h	2,841,034	818,135	8,703,788	3,470,249	–	–	–
Dividends (net of withholding tax)	2h	–	–	–	–	33,958	86,046	57,879
Securities lending income	10	–	–	–	2,803	–	–	–
Other income		–	368	320	44	–	–	6
<b>Total income</b>		<b>2,841,034</b>	<b>818,503</b>	<b>8,704,108</b>	<b>3,473,096</b>	<b>33,958</b>	<b>86,046</b>	<b>57,885</b>
<b>EXPENSES</b>								
Investment Manager Fees	3b	199,861	257,674	189,608	77,271	18,727	24,796	7,775
Depository, Administration and Transfer Agent fees	3a	52,525	62,384	70,957	289,710	48,083	81,692	10,851
Professional fees		34,410	28,425	34,857	12,768	24,490	22,892	3,332
Taxe d'abonnement	4	39,979	61,581	–	–	456	440	323
Securities lending expenses	10	–	–	–	701	–	–	–
Other expenses	3c	7,321	21,529	10,695	45,701	4,083	4,194	5,128
Waiver, reimbursement from Investment Manager	3b	(34,348)	(50,405)	–	(286,978)	(73,371)	(104,246)	(19,605)
<b>Total expenses</b>		<b>299,748</b>	<b>381,188</b>	<b>306,117</b>	<b>139,173</b>	<b>22,468</b>	<b>29,768</b>	<b>7,804</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>2,541,286</b>	<b>437,315</b>	<b>8,397,991</b>	<b>3,333,923</b>	<b>11,490</b>	<b>56,278</b>	<b>50,081</b>

<sup>(c)</sup>This Sub-fund was launched 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)*

For the period ended 30 June 2022	Notes	State Street Sustainable Climate US Equity Fund <sup>(c)</sup> USD
<b>INCOME</b>		
Interest	2h	–
Dividends (net of withholding tax)	2h	4,253
Securities lending income	10	–
Other income		–
<b>Total income</b>		<b>4,253</b>
<b>EXPENSES</b>		
Investment Manager Fees	3b	233
Depositary, Administration and Transfer Agent fees	3a	168
Professional fees		38
Taxe d'abonnement	4	354
Securities lending expenses	10	–
Other expenses	3c	150
Waiver, reimbursement from Investment Manager	3b	(632)
<b>Total expenses</b>		<b>311</b>
<b>NET INVESTMENT INCOME / (LOSS)</b>		<b>3,942</b>

<sup>(c)</sup>This Sub-fund was launched 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

	Notes	Combined EUR	State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup> EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond ESG Screened Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund EUR	State Street Global Treasury Bond Index Fund <sup>(a)</sup> USD
For the period ended 30 June 2022								
Net assets at the beginning of the Period		31,291,856,591	624,372,505	553,789,671	117,198,155	1,801,709,600	985,280,338	1,562,296,730
Net investment income/(loss)		270,758,835	192,285	825,366	5,375,676	7,897,829	2,701,441	5,907,223
Net realised gain/(loss) from:								
Investments	2c	184,844,978	(1,406,582)	(6,647,862)	592,224	(22,859,762)	(37,226,556)	(5,892,916)
Futures contracts	2e	62,156,911	–	–	–	–	–	–
Currencies	2d	(168,205,706)	4	–	–	(3,387)	(937)	3,448,272
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(5,459,567,356)	(71,530,490)	(59,942,310)	(13,738,483)	(171,637,793)	(65,036,000)	(219,655,174)
Futures contracts	2e	3,813,600	–	–	–	–	–	–
Currencies	2d	(4,100,295)	13	–	–	1,871	591	(524,975)
Forward foreign exchange contracts	2g	(105,143,553)	–	–	–	–	–	(9,185,666)
Total Net increase/(decrease) in net assets resulting from operations		(5,215,442,586)	(72,744,770)	(65,764,806)	(7,770,583)	(186,601,242)	(99,561,461)	(225,903,236)
Subscriptions		4,609,135,572	111,297,700	42,910,548	23,343,896	181,043,848	109,753,608	245,099,300
Redemptions		(5,630,312,943)	(139,262,301)	(131,507,110)	(16,550,376)	(641,932,863)	(532,166,649)	(204,977,439)
Distributions	7	(12,137,220)	–	(17,662)	–	(1,274,424)	(3,294,780)	(549,526)
Total Net increase/(decrease) in net assets from fund shares transaction		(1,033,314,591)	(27,964,601)	(88,614,224)	6,793,520	(462,163,439)	(425,707,821)	39,572,335
Total Increase/(decrease) in net assets		(6,248,757,177)	(100,709,371)	(154,379,030)	(977,063)	(648,764,681)	(525,269,282)	(186,330,901)
Currency Adjustment	8	1,906,318,749	–	–	–	–	–	–
Total Net assets at the end of the period		26,949,418,163	523,663,134	399,410,641	116,221,092	1,152,944,919	460,011,056	1,375,965,829

<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 USD	State Street Canada Index Equity Fund CAD	State Street Japan ESG 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 ESG Screened Index Equity Fund USD	State Street EMU ESG Screened Index Equity Fund EUR
For the period ended 30 June 2022								
Net assets at the beginning of the Period		5,588,040,880	144,271,133	21,313,404,709	292,271,334	114,463,217	1,914,749,506	402,082,603
Net investment income/(loss)		38,523,941	1,364,613	222,584,350	4,447,583	2,319,986	7,376,340	7,954,297
Net realised gain/(loss) from:								
Investments	2c	(33,272,840)	3,720,582	154,464,753	(542,920)	2,193,704	68,252,171	5,515,371
Futures contracts	2e	–	(71,322)	179,328,978	364,531	485,766	(2,617,442)	(987,184)
Currencies	2d	(52,801,082)	202	25,017,794	(18,032)	(186,733)	(2,411,407)	19,602
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(783,971,828)	(18,543,953)	(1,907,303,913)	(53,409,312)	(3,074,643)	(485,207,685)	(89,940,397)
Futures contracts	2e	–	(24,724)	(4,924,070)	(31,590)	(11,730)	(18,269)	(192,674)
Currencies	2d	(1,595,593)	1,311	374,233	(13,878)	759	(2,904)	(1,858)
Forward foreign exchange contracts	2g	(80,067,437)	–	–	–	–	(8,939,639)	–
Total Net increase/(decrease) in net assets resulting from operations		(913,184,839)	(13,553,291)	(1,330,457,875)	(49,203,618)	1,727,109	(423,568,835)	(77,632,843)
Subscriptions		524,167,434	6,225,811	1,263,735,008	68,505,637	30,980,954	354,872,038	77,072,008
Redemptions		(244,526,608)	(21,626,493)	(2,746,853,542)	(32,712,269)	(34,299,229)	(458,855,161)	(63,560,305)
Distributions	7	–	–	–	–	–	–	(174,283)
Total Net increase/(decrease) in net assets from fund shares transaction		279,640,826	(15,400,682)	(1,483,118,534)	35,793,368	(3,318,275)	(103,983,123)	13,337,420
Total Increase/(decrease) in net assets		(633,544,013)	(28,953,973)	(2,813,576,409)	(13,410,250)	(1,591,166)	(527,551,958)	(64,295,423)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		4,954,496,867	115,317,160	18,499,828,300	278,861,084	112,872,051	1,387,197,548	337,787,180

<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 Europe ESG Screened Index Equity Fund EUR	State Street Pacific Ex-Japan ESG Screened Index Equity Fund USD	State Street World ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets ESG Screened Index Equity Fund <sup>(a)</sup> USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
For the period ended 30 June 2022	Notes							
Net assets at the beginning of the Period		891,896,213	78,305,800	7,137,139,092	616,227,105	396,439,935	173,598,934	39,747,849
Net investment income/(loss)		15,912,554	1,094,419	50,654,345	6,173,959	3,426,152	(701,982)	957,923
Net realised gain/(loss) from:								
Investments	2c	10,954,370	436,576	297,056,386	2,262,562	(6,472,641)	(44,585,973)	1,266,389
Futures contracts	2e	2,073,866	311,770	20,618,437	165,611	956,589	30,941,864	–
Currencies	2d	(458,033)	(13,470)	(52,128,552)	(9,891,348)	(916,511)	685,834	77,220
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(153,618,362)	(10,528,823)	(1,745,389,638)	(156,910,718)	(68,113,746)	(3,370,243)	(6,490,496)
Futures contracts	2e	(116,094)	(4,636)	(256,919)	(73,748)	(105,111)	4,890,305	–
Currencies	2d	(22,879)	(12,233)	(246,305)	(70,538)	(9,390)	123,502	895
Forward foreign exchange contracts	2g	–	–	(7,838,360)	(2,211,705)	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(125,274,578)	(8,716,397)	(1,437,530,606)	(160,555,925)	(71,234,658)	(12,016,693)	(4,188,069)
Subscriptions		21,099,204	313,468	886,374,997	569,925,106	104,830,531	18,977,037	3,007,341
Redemptions		(95,247,445)	(16,279,997)	(2,028,087,596)	(67,525,094)	(73,048,222)	(22,797,435)	(4,215,257)
Distributions	7	(3,683,010)	–	(1,745,906)	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(77,831,251)	(15,966,529)	(1,143,458,505)	502,400,012	31,782,309	(3,820,398)	(1,207,916)
Total Increase/(decrease) in net assets		(203,105,829)	(24,682,926)	(2,580,989,111)	341,844,087	(39,452,349)	(15,837,091)	(5,395,985)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		688,790,384	53,622,874	4,556,149,981	958,071,192	356,987,586	157,761,843	34,351,864

<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 <sup>(a)</sup> USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup> 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 2022	Notes							
Net assets at the beginning of the Period		73,873,758	21,556,359	42,245,374	134,782,248	225,601,019	431,177,303	650,805,959
Net investment income/(loss)		2,247,223	177,761	671,214	1,619,054	2,063,767	8,294,338	2,557,663
Net realised gain/(loss) from:								
Investments	2c	2,924,934	2,104,984	495,456	5,368,352	2,642,776	(1,101,866)	16,336,913
Futures contracts	2e	–	–	–	–	1,903,830	1,550,274	3,375,415
Currencies	2d	9,223	(23,441)	(241,398)	2,656,119	(599,219)	313,153	22,149
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(15,017,909)	(3,851,471)	(5,710,109)	(11,860,684)	(54,513,203)	(72,310,133)	(157,184,471)
Futures contracts	2e	–	–	–	–	(18,503)	(69,313)	(54,812)
Currencies	2d	(2,134)	(1,114)	(3,937)	30,813	(18,844)	(5,000)	(6,811)
Forward foreign exchange contracts	2g	–	–	–	353,086	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(9,838,663)	(1,593,281)	(4,788,774)	(1,833,260)	(48,539,396)	(63,328,547)	(134,953,954)
Subscriptions		25,031,338	3,670,008	15,578,297	6,859,117	41,041,085	344,789	2,199,997
Redemptions		(7,919,184)	(2,502,857)	(3,547,018)	(8,451,482)	(44,877,295)	(1,341,471)	(231,619)
Distributions	7	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		17,112,154	1,167,151	12,031,279	(1,592,365)	(3,836,210)	(996,682)	1,968,378
Total Increase/(decrease) in net assets		7,273,491	(426,130)	7,242,505	(3,425,625)	(52,375,606)	(64,325,229)	(132,985,576)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		81,147,249	21,130,229	49,487,879	131,356,623	173,225,413	366,852,074	517,820,383

<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 ESG Screened Enhanced Equity Fund USD	State Street Emerging Markets SRI 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 Europe ESG Screened Managed Volatility Equity Fund EUR
For the period ended 30 June 2022	Notes							
Net assets at the beginning of the Period		86,417,368	1,568,334,919	1,329,417,917	37,867,947	29,210,714	336,811,208	93,552,099
Net investment income/(loss)		653,020	18,617,696	15,116,724	450,861	525,085	4,231,609	1,563,892
Net realised gain/(loss) from:								
Investments	2c	1,190,408	10,987,462	22,411,748	2,802,004	640,053	18,167,527	221,320
Futures contracts	2e	188,729	1,273,382	2,414,001	52,976	(14,149)	(169,140)	(6)
Currencies	2d	(676,956)	(9,392,957)	(6,480,588)	33	89,321	(4,835,775)	251,217
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(19,177,901)	(287,532,401)	(252,350,676)	(8,230,491)	(6,172,117)	(76,114,850)	(15,841,354)
Futures contracts	2e	(33,629)	(20,319)	(49,172)	(8,184)	(10,700)	–	–
Currencies	2d	(15,281)	(138,685)	(72,363)	85	(173)	(66,723)	(762)
Forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(17,871,610)	(266,205,822)	(219,010,326)	(4,932,716)	(4,942,680)	(58,787,352)	(13,805,693)
Subscriptions		5,356,688	7,148,248	55,162,260	3,320,316	225,300	45,489,741	12,779,352
Redemptions		(9,707,286)	(149,249,988)	(220,802,981)	(14,766,304)	(2,789,291)	(57,971,668)	(39,931,871)
Distributions	7	(13,769)	–	–	(30,771)	(19,929)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(4,364,367)	(142,101,740)	(165,640,721)	(11,476,759)	(2,583,920)	(12,481,927)	(27,152,519)
Total Increase/(decrease) in net assets		(22,235,977)	(408,307,562)	(384,651,047)	(16,409,475)	(7,526,600)	(71,269,279)	(40,958,212)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		64,181,391	1,160,027,357	944,766,870	21,458,472	21,684,114	265,541,929	52,593,887

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



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

		State Street Global ESG Screened Managed Volatility Equity Fund <sup>(a)</sup> USD	State Street Global ESG Screened Defensive Equity Fund USD	State Street Europe ESG Screened Defensive Equity Fund <sup>(b)</sup> EUR	State Street Global Treasury 1-10 Year Bond Index Fund USD	State Street Emerging Markets Local Currency Government Bond Index Fund <sup>(a)</sup> USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD
For the period ended 30 June 2022	Notes							
Net assets at the beginning of the Period		268,772,750	307,223,635	5,875,860	2,616,007,765	1,734,537,371	61,602,525	115,252,569
Net investment income/(loss)		2,649,593	3,413,532	107,665	8,251,832	37,240,133	210,887	367,489
Net realised gain/(loss) from:								
Investments	2c	15,272,858	13,906,633	13,265	(6,433,705)	(113,272,966)	(2,967,931)	(131,478)
Futures contracts	2e	250,943	–	–	–	–	129,725	–
Currencies	2d	(5,124,951)	(2,472,343)	68,792	3,348,230	(31,980,952)	(60,329)	(244,667)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(33,417,801)	(47,563,319)	(718,635)	(294,804,992)	(146,712,655)	(9,968,700)	(33,102,863)
Futures contracts	2e	(9,946)	–	–	–	–	10,845	–
Currencies	2d	(17,706)	(26,512)	(555)	(1,138,369)	(480,614)	(5,636)	498
Forward foreign exchange contracts	2g	(717,079)	–	–	3,225,678	(430,647)	–	–
Total Net increase/(decrease) in net assets resulting from operations		(21,114,089)	(32,742,009)	(529,468)	(287,551,326)	(255,637,701)	(12,651,139)	(33,111,021)
Subscriptions		201,019,517	91,269,973	(15)	456,985,177	137,631,649	203,701	22,236,348
Redemptions		(133,991,518)	(84,992,209)	(5,346,377)	(175,257,106)	(70,531,237)	(1,816,558)	–
Distributions	7	(480,189)	–	–	(1,003,006)	(153,642)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		66,547,810	6,277,764	(5,346,392)	280,725,065	66,946,770	(1,612,857)	22,236,348
Total Increase/(decrease) in net assets		45,433,721	(26,464,245)	(5,875,860)	(6,826,261)	(188,690,931)	(14,263,996)	(10,874,673)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		314,206,471	280,759,390	–	2,609,181,504	1,545,846,440	47,338,529	104,377,896

<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 Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR	State Street Global High Yield Bond ESG Screened Index Fund USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund <sup>(c)</sup> USD	State Street China Opportunities Equity Fund <sup>(c)</sup> USD	State Street Sustainable Climate World Equity Fund <sup>(c)</sup> USD
For the period ended 30 June 2022	Notes							
Net assets at the beginning of the Period		181,967,788	253,717,417	309,408,128	98,747,402	–	–	–
Net investment income/(loss)		2,541,286	437,315	8,397,991	3,333,923	11,490	56,278	50,081
Net realised gain/(loss) from:								
Investments	2c	(2,375,987)	(1,417,889)	(6,408,728)	(5,585,958)	(162,262)	(63,235)	1,813
Futures contracts	2e	–	–	–	–	–	(20,236)	(2,104)
Currencies	2d	(3,757,443)	67,131	(9,540,764)	(1,167,690)	–	(7,765)	(2,759)
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(33,794,179)	(30,167,627)	(61,974,676)	(14,961,412)	(1,597,280)	(1,140,276)	(2,274,736)
Futures contracts	2e	–	–	–	–	–	–	(669)
Currencies	2d	(3,318)	193	(56,592)	(93,764)	–	(585)	(765)
Forward foreign exchange contracts	2g	(2,962,721)	–	(6,165,219)	(37,228)	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(40,352,362)	(31,080,877)	(75,747,988)	(18,512,129)	(1,748,052)	(1,175,819)	(2,229,139)
Subscriptions		98,280,979	33,425,920	140,350,203	119,088,990	10,000,000	10,000,000	15,000,000
Redemptions		(5,657,906)	(28,956,020)	(61,654,733)	–	–	–	–
Distributions	7	–	–	(35,829)	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		92,623,073	4,469,900	78,659,641	119,088,990	10,000,000	10,000,000	15,000,000
Total Increase/(decrease) in net assets		52,270,711	(26,610,977)	2,911,653	100,576,861	8,251,948	8,824,181	12,770,861
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the period		234,238,499	227,106,440	312,319,781	199,324,263	8,251,948	8,824,181	12,770,861

<sup>(c)</sup> This Sub-fund was launched 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 Sustainable Climate US Equity Fund <sup>(c)</sup> USD
For the period ended 30 June 2022	Notes	
Net assets at the beginning of the Period		—
Net investment income/(loss)		<u>3,942</u>
Net realised gain/(loss) from:		
Investments	2c	—
Futures contracts	2e	—
Currencies	2d	—
Net change in unrealised appreciation/(depreciation) on		
Investments	2c	(461,400)
Futures contracts	2e	—
Currencies	2d	—
Forward foreign exchange contracts	2g	—
Total Net increase/(decrease) in net assets resulting from operations		<u>(457,458)</u>
Subscriptions		14,500,000
Redemptions		—
Distributions	7	—
Total Net increase/(decrease) in net assets from fund shares transaction		<u>14,500,000</u>
Total Increase/(decrease) in net assets		14,042,542
Currency Adjustment	8	<u>—</u>
Total Net assets at the end of the period		14,042,542

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

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

## Statistical Information

		31 December 2020		31 December 2021		30 June 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Euro Core Treasury Bond Index Fund <sup>(a)</sup>								
Class B (EUR)	EUR	242,453,251	12.97	286,633,825	12.52	241,847,010	10.98	22,025,933
Class I (EUR)	EUR	390,416,176	14.06	318,883,764	13.55	265,615,673	11.88	22,362,378
Class I Distributing (EUR)	EUR	18,435,739	11.83	15,274,326	11.40	13,387,111	10.00	1,339,360
Class P (EUR)	EUR	6,286,841	12.76	3,580,590	12.27	2,760,974	10.75	256,809
Total net assets	EUR	657,592,007		624,372,505		523,663,134		
State Street EMU Government Bond Index Fund								
Class B (EUR)	EUR	249,094,007	14.14	252,991,760	13.63	126,065,066	11.96	10,541,957
Class I (EUR)	EUR	106,054,425	14.48	211,118,475	13.94	196,273,787	12.22	16,058,395
Class P (EUR)	EUR	117,048,252	15.38	72,265,818	14.78	62,878,912	12.95	4,855,766
Class P Distributing (EUR)	EUR	35,799,023	12.10	17,413,618	11.59	14,192,876	10.14	1,399,649
Total net assets	EUR	507,995,707		553,789,671		399,410,641		
State Street Euro Inflation Linked Bond Index Fund								
Class I (EUR)	EUR	148,381,982	12.16	116,179,764	12.89	115,219,972	12.09	9,531,299
Class P (EUR)	EUR	-	-	1,018,391	10.43	1,001,120	9.77	102,433
Total net assets	EUR	148,381,982		117,198,155		116,221,092		
State Street Euro Corporate Bond ESG Screened Index Fund								
Class B (EUR)	EUR	609,870,233	13.82	687,801,790	13.68	497,390,893	12.06	41,229,498
Class I (EUR)	EUR	1,140,761,318	15.90	970,780,123	15.72	549,161,549	13.85	39,643,784
Class I Distributing (EUR)	EUR	238,995,456	10.65	103,802,159	10.42	85,745,995	9.08	9,443,205
Class P (EUR)	EUR	1,860,489	12.37	4,209,231	12.22	3,821,119	10.75	355,359
Class P Distributing (EUR)	EUR	58,265,321	10.36	35,116,297	10.13	16,825,363	8.84	1,902,602
Total net assets	EUR	2,049,752,817		1,801,709,600		1,152,944,919		
State Street Euro Sustainable Corporate Bond Index Fund								
Class A2 (EUR)	EUR	2,363,921	11.36	1,951,903	11.23	577,660	9.87	58,500
Class A2 Distributing (EUR)	EUR	639,691,412	10.86	559,802,090	10.65	163,821,082	9.30	17,618,859
Class I (EUR)	EUR	334,559,354	13.95	396,369,406	13.77	289,393,874	12.10	23,916,216
Class I Distributing (EUR)	EUR	17,229,131	12.19	24,069,667	11.95	1,863,251	10.44	178,436
Class S (EUR)	EUR	375,561	10.02	3,087,271	9.90	4,355,189	8.71	500,282
Total net assets	EUR	994,219,381		985,280,338		460,011,056		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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 A (USD)	USD	110,301	11.03	102,732	10.27	-	-	-
Class B (USD)	USD	29,629,085	11.80	60,310,997	11.01	36,777,943	9.38	3,922,029
Class I (USD)	USD	102,202,113	12.93	105,197,672	12.05	96,951,585	10.26	9,450,140
Class I (CHF-Portfolio Hedged)	CHF	485,297	10.54	1,412,501	10.20	1,600,948	9.30	172,206
Class I (EUR-Portfolio Hedged)	EUR	888,924,474	11.85	681,561,162	11.51	675,759,134	10.48	64,482,064
Class I Distributing (EUR-Portfolio Hedged)	EUR	3,913,028	10.47	148,217	10.09	388,857	9.10	42,736
Class I (GBP-Portfolio Hedged)	GBP	252,767,126	11.09	120,155,939	10.84	104,354,189	9.95	10,492,287
Class I Distributing (GBP-Portfolio Hedged)	GBP	168,706,150	10.78	67,057,024	10.45	77,411,218	9.51	8,141,950
Class I (SGD-Portfolio Hedged)	SGD	-	-	218,174,630	9.85	200,545,339	9.05	22,158,482
Class I (USD-Portfolio Hedged)	USD	203,090,405	14.21	200,410,890	13.91	166,970,243	12.79	13,052,685
Class I Distributing (USD-Portfolio Hedged)	USD	794,005	12.24	523,153	11.89	477,691	10.86	44,000
Class P (USD)	USD	1,664,670	12.74	3,556,959	11.85	1,256,976	10.08	124,705
<b>Total net assets</b>	<b>USD</b>	<b>2,006,607,534</b>		<b>1,562,296,730</b>		<b>1,375,965,829</b>		
<b>State Street Global Aggregate Bond Index Fund</b>								
Class A (USD)	USD	113,474	11.35	107,850	10.79	-	-	-
Class A (EUR-Portfolio Hedged)	EUR	106,384,364	10.08	114,106,047	9.83	96,849,744	8.86	10,927,669
Class B (GBP-Portfolio Hedged)	GBP	1,583,335,453	11.23	2,155,093,609	11.05	2,218,599,670	10.04	220,888,060
Class I (USD)	USD	791,359,637	12.18	761,805,353	11.58	623,640,673	9.97	62,544,939
Class I (CHF-Portfolio Hedged)	CHF	12,752,378	11.22	5,219,894	10.91	4,899,642	9.85	497,663
Class I (EUR-Portfolio Hedged)	EUR	307,444,518	11.64	395,194,064	11.36	312,753,559	10.25	30,518,497
Class I (GBP-Portfolio Hedged)	GBP	143,283,108	12.11	30,260,015	11.89	24,561,883	10.80	2,273,575
Class I (USD-Portfolio Hedged)	USD	583,562,104	12.93	1,281,250,035	12.73	1,173,320,823	11.57	101,397,172
<b>Total net assets</b>	<b>USD</b>	<b>4,256,015,292</b>		<b>5,588,040,880</b>		<b>4,954,496,867</b>		
<b>State Street Canada Index Equity Fund</b>								
Class I (CAD)	CAD	41,977,166	14.40	48,904,273	17.99	32,377,034	16.19	2,000,062
Class I (EUR)	EUR	32,258,201	11.87	44,101,003	16.09	38,860,598	15.42	2,519,456
Class P (CAD)	CAD	28,539,530	14.10	32,017,736	17.55	30,533,540	15.76	1,937,766
<b>Total net assets</b>	<b>CAD</b>	<b>120,801,076</b>		<b>144,271,133</b>		<b>115,317,160</b>		
<b>State Street Japan ESG Screened Index Equity Fund<sup>(a)</sup></b>								
Class B (JPY)	JPY	2,325,355,470	13.90	1,034,298,652	15.77	901,446,554	14.82	60,820,872
Class I (JPY)	JPY	13,907,665,045	13.75	13,488,718,682	15.56	11,746,188,763	14.61	804,259,949
Class I (EUR)	EUR	89,488,602	14.69	49,676,654	16.04	39,294,244	13.89	2,829,937
Class P (JPY)	JPY	452,253,461	13.46	284,999,315	15.18	269,405,053	14.22	18,947,750
<b>Total net assets</b>	<b>JPY</b>	<b>27,989,953,845</b>		<b>21,313,404,709</b>		<b>18,499,828,300</b>		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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	-	-	-	-	92,774	9.32	9,953
Class I (CHF)	CHF	118,169,535	14.33	137,183,142	17.56	131,179,897	14.75	8,891,768
Class P (CHF)	CHF	22,223,634	14.03	18,254,122	17.12	16,645,701	14.36	1,159,292
Class P (EUR)	EUR	14,506,092	14.16	199,337	18.04	210,253	15.66	13,427
Class S (CHF)	CHF	97,582,872	12.77	136,627,521	15.67	130,732,276	13.17	9,923,071
<b>Total net assets</b>	<b>CHF</b>	<b>253,665,235</b>		<b>292,271,334</b>		<b>278,861,084</b>		
<b>State Street UK Index Equity Fund</b>								
Class I (GBP)	GBP	19,735,001	12.42	10,342,036	14.81	7,766,823	15.03	516,655
Class I (EUR)	EUR	120,888,055	10.22	114,752,777	12.99	112,861,733	12.86	8,775,912
Class P (GBP)	GBP	6,850,424	12.16	7,774,341	14.45	7,948,825	14.64	543,129
<b>Total net assets</b>	<b>GBP</b>	<b>134,791,920</b>		<b>114,463,217</b>		<b>112,872,051</b>		
<b>State Street US ESG Screened Index Equity Fund</b>								
Class A (HKD)	HKD	968,992	12.38	-	-	-	-	-
Class B (USD)	USD	175,474,961	21.33	242,437,701	27.05	164,348,036	21.26	7,729,123
Class I (USD)	USD	870,907,204	21.11	918,849,146	26.71	653,021,550	20.98	31,130,670
Class I (EUR)	EUR	391,975,615	19.28	523,931,977	26.25	227,690,797	22.42	10,155,564
Class I (EUR-NAV Hedged)	EUR	126,130,782	18.83	88,872,918	23.61	274,928,751	18.23	15,077,477
Class P (USD)	USD	63,347,753	20.67	56,582,557	26.05	44,365,459	20.42	2,172,930
<b>Total net assets</b>	<b>USD</b>	<b>1,743,783,665</b>		<b>1,914,749,506</b>		<b>1,387,197,548</b>		
<b>State Street EMU ESG Screened Index Equity Fund</b>								
Class B (EUR)	EUR	13,205,709	13.84	35,333,634	17.05	27,956,806	13.86	2,017,158
Class I (EUR)	EUR	369,094,972	13.70	289,973,768	16.83	244,391,064	13.67	17,877,409
Class I Distributing (EUR)	EUR	6,363,965	10.50	9,784,020	12.71	7,790,991	10.12	769,567
Class P (EUR)	EUR	57,563,621	13.40	66,475,856	16.40	57,403,704	13.29	4,319,529
Class A (EUR)	EUR	-	-	515,325	12.18	244,615	9.88	24,749
<b>Total net assets</b>	<b>EUR</b>	<b>446,228,267</b>		<b>402,082,603</b>		<b>337,787,180</b>		
<b>State Street Europe ESG Screened Index Equity Fund</b>								
Class B (EUR)	EUR	53,726,671	12.37	57,328,857	15.50	40,140,219	13.25	3,029,437
Class I (EUR)	EUR	529,281,241	12.98	607,655,496	16.22	458,162,321	13.86	33,065,522
Class I Distributing (EUR)	EUR	144,236,065	11.73	177,830,504	14.41	148,550,253	12.04	12,341,594
Class P (EUR)	EUR	85,827,897	12.70	48,902,978	15.81	41,937,591	13.48	3,112,240
<b>Total net assets</b>	<b>EUR</b>	<b>813,071,874</b>		<b>891,896,213</b>		<b>688,790,384</b>		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Pacific Ex-Japan ESG Screened Index Equity Fund								
Class A (HKD)	HKD	10,450,837	10.80	-	-	-	-	-
Class B (USD)	USD	9,988,951	16.45	4,208,889	17.27	3,438,267	15.16	226,813
Class I (USD)	USD	11,995,313	16.28	19,926,810	17.05	8,787,331	14.96	587,545
Class I (EUR)	EUR	45,322,600	11.55	27,855,386	13.02	21,806,821	12.42	1,755,797
Class P (USD)	USD	9,770,313	15.94	22,493,129	16.63	18,599,294	14.56	1,277,607
Total net assets	USD	88,556,875		78,305,800		53,622,874		
State Street World ESG Screened Index Equity Fund <sup>(a)</sup>								
Class B (USD)	USD	1,140,976,180	18.68	1,467,678,053	22.80	388,052,931	18.07	21,469,529
Class B (GBP)	GBP	432,266,396	11.16	532,658,080	13.75	-	-	-
Class B (USD-Portfolio Hedged)	USD	149,918,036	17.42	147,250,239	21.71	103,685,784	17.75	5,841,403
Class I (USD)	USD	1,224,659,445	18.48	2,307,075,928	22.52	2,021,450,154	17.82	113,417,830
Class I (EUR)	EUR	1,117,098,305	16.88	927,093,607	22.12	804,281,853	19.06	42,200,912
Class I (EUR-Portfolio Hedged)	EUR	123,335,832	11.96	173,900,654	14.75	146,294,078	11.88	12,316,908
Class I (GBP)	GBP	41,230,059	13.09	101,092,841	16.10	94,646,177	14.22	6,655,288
Class I (SEK-Portfolio Hedged)	SEK	-	-	1,697,043,055	113.26	1,399,593,118	90.92	15,393,491
Class P (USD)	USD	163,880,395	18.08	189,692,163	21.95	153,613,865	17.34	8,856,766
Class P (EUR-Portfolio Hedged)	EUR	327,527,096	16.40	66,261,990	20.12	54,996,447	16.18	3,398,661
Class S (USD)	USD	221,682,616	12.25	318,294,921	14.94	299,984,047	11.84	25,330,659
Class S Distributing (USD)	USD	90,295,968	12.25	88,903,714	14.86	83,574,596	11.62	7,194,215
Class I Distributing (CHF-Portfolio Hedged)	USD	-	-	43,833,817	10.65	40,289,240	8.53	4,724,625
Class I Distributing (GBP-Portfolio Hedged)	USD	-	-	3,791,449	10.74	5,784,616	8.66	668,062
Class I (SEK)	SEK	-	-	1,442,659,613	108.15	1,217,789,118	96.94	12,562,907
Class I Distributing (USD-Portfolio Hedged)	USD	-	-	31,148,377	10.73	27,166,444	8.72	3,115,970
Class P (SEK-Portfolio Hedged)	USD	-	-	3,263,055	107.01	76,238,922	85.87	887,883
Class P (SEK)	USD	-	-	1,856,288	111.37	23,125,740	99.60	232,185
Total net assets	USD	5,557,129,088		7,137,139,092		4,556,149,981		
State Street World ESG Index Equity Fund								
Class B (USD)	USD	81,346,795	19.75	265,307,535	24.28	681,973,842	19.19	35,546,685
Class I (USD)	USD	29,612,193	18.62	169,774,998	22.84	138,103,167	18.03	7,658,977
Class I (EUR-Portfolio Hedged)	EUR	108,967,401	11.73	159,290,387	14.61	131,994,358	11.78	11,205,715
Total net assets	USD	244,285,814		616,227,105		958,071,192		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global Emerging Markets ESG Screened Index Equity Fund <sup>(a)</sup>								
Class B (USD)	USD	116,777,713	18.57	129,304,730	18.10	167,306,767	14.80	11,301,854
Class I (USD)	USD	182,979,882	18.28	102,696,773	17.76	61,382,074	14.50	4,231,804
Class I (GBP)	GBP	2,033,982	10.35	11,013,476	10.15	10,804,538	9.25	1,168,665
Class P (USD)	USD	48,809,519	17.41	57,590,856	16.76	48,895,546	13.62	3,589,685
Class I (SEK)	USD	-	-	832,323,447	98.29	669,706,871	90.86	7,370,707
Total net assets	USD	351,347,460		396,439,935		356,987,586		
State Street Flexible Asset Allocation Plus Fund								
Class B (EUR)	EUR	151,075,368	11.50	138,315,113	13.05	124,243,029	12.12	10,249,632
Class I (EUR)	EUR	19,496,638	11.11	24,562,704	12.53	23,927,213	11.61	2,060,202
Class P (EUR)	EUR	10,088,593	10.78	10,721,117	12.10	9,591,601	11.18	858,067
Total net assets	EUR	180,660,599		173,598,934		157,761,843		
State Street Europe Value Spotlight Fund								
Class B (EUR)	EUR	35,558,274	14.10	19,804,758	16.39	17,219,429	14.64	1,176,118
Class I (EUR)	EUR	108,985,618	9.87	19,908,030	11.38	17,101,938	10.13	1,688,427
Class P (EUR)	EUR	42,845	12.54	35,062	14.35	30,497	12.72	2,397
Total net assets	EUR	144,586,737		39,747,849		34,351,864		
State Street Eurozone Value Spotlight Fund								
Class B (EUR)	EUR	99,358,145	15.92	58,855,618	19.38	67,062,799	17.14	3,912,023
Class I (EUR)	EUR	10,838,251	13.53	14,833,741	16.34	13,914,958	14.40	966,367
Class P (EUR)	EUR	7,601	13.74	184,399	16.45	169,492	14.44	11,735
Total net assets	EUR	110,203,997		73,873,758		81,147,249		
State Street US Value Spotlight Fund <sup>(a)</sup>								
Class B (USD)	USD	1,012,900	13.63	-	-	-	-	-
Class B (EUR)	EUR	14,735,929	13.70	18,809,972	18.80	20,070,597	19.06	1,052,972
Class I (USD)	USD	130,803	13.08	165,656	16.57	153,790	15.38	10,000
Total net assets	USD	19,173,860		21,556,359		21,130,229		
State Street Asia Pacific Value Spotlight Fund								
Class B (USD)	USD	1,397,036	17.45	26,828,093	17.69	-	-	-
Class B (EUR)	EUR	23,541,371	17.31	26,828,093	17.69	26,002,164	17.56	1,481,132
Class I (USD)	USD	3,409,624	16.73	11,736,377	15.76	22,303,915	14.33	1,556,183
Total net assets	USD	33,610,724		42,245,374		49,487,879		



## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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	117,119,688	21.06	127,532,835	24.35	123,369,391	24.02	5,135,695
Class I (EUR)	EUR	10,523,496	17.43	4,730,150	20.00	1,471,165	19.66	74,837
Class I (USD)	USD	-	-	2,288,891	9.54	6,281,485	8.62	728,820
Class P (EUR)	EUR	275,154	16.88	506,516	19.22	507,653	18.81	26,984
<b>Total net assets</b>	<b>EUR</b>	<b>127,918,338</b>		<b>134,782,248</b>		<b>131,356,623</b>		
State Street Multi-Factor Global ESG Equity Fund <sup>(a)</sup>								
Class B (USD)	USD	278,770,527	13.43	208,259,845	16.64	173,171,413	12.97	13,352,937
Class I (USD)	USD	126,165,343	14.66	17,341,174	18.10	123,290	14.07	8,762
<b>Total net assets</b>	<b>USD</b>	<b>404,935,870</b>		<b>225,601,019</b>		<b>173,225,413</b>		
State Street Europe ESG Screened Enhanced Equity Fund								
Class B (EUR)	EUR	17,004,136	11.60	-	-	-	-	-
Class B (EUR-Hedged)	EUR	72,150,790	11.19	-	-	-	-	-
Class I (EUR)	EUR	345,746,446	12.64	421,426,452	15.98	358,851,234	13.63	26,324,434
Class P (EUR)	EUR	9,665,420	11.04	9,750,818	13.93	8,000,840	11.87	674,307
<b>Total net assets</b>	<b>EUR</b>	<b>444,566,818</b>		<b>431,177,303</b>		<b>366,852,074</b>		
State Street North America ESG Screened Enhanced Equity Fund								
Class B (EUR-Hedged)	EUR	37,350,991	13.21	-	-	-	-	-
Class I (USD)	USD	490,083,740	18.32	593,209,343	23.69	470,525,468	18.79	25,040,212
Class P (USD)	USD	116,777,894	18.06	57,596,616	23.29	47,294,915	18.45	2,562,872
<b>Total net assets</b>	<b>USD</b>	<b>652,562,465</b>		<b>650,805,959</b>		<b>517,820,383</b>		
State Street Global ESG Screened Enhanced Equity Fund								
Class I (USD)	USD	66,135,923	16.48	85,131,183	20.41	63,226,678	16.26	3,889,661
Class I Distributing (USD)	USD	795,805	15.14	1,286,185	18.56	954,713	14.60	65,376
<b>Total net assets</b>	<b>USD</b>	<b>66,931,728</b>		<b>86,417,368</b>		<b>64,181,391</b>		
State Street Emerging Markets SRI Enhanced Equity Fund								
Class B (USD)	USD	33,612,103	12.07	-	-	-	-	-
Class I (USD)	USD	1,673,637,826	15.55	1,487,000,499	15.66	1,110,300,875	12.88	86,213,064
Class I (EUR)	EUR	36,068,800	11.27	71,417,631	12.21	47,564,642	10.92	4,354,181
Class P (USD)	USD	118,014	11.80	118,169	11.82	-	-	-
<b>Total net assets</b>	<b>USD</b>	<b>1,751,499,955</b>		<b>1,568,334,919</b>		<b>1,160,027,357</b>		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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	25,064,416	18.47	18,138,291	18.73	13,682,362	15.47	884,519
Class B (GBP)	GBP	74,779,753	11.45	69,836,781	11.72	46,112,981	10.79	4,271,738
Class I (USD)	USD	1,071,070,985	17.66	848,404,096	17.83	608,550,417	14.69	41,426,688
Class I (EUR)	EUR	401,792,420	15.89	318,742,877	17.26	250,548,196	15.47	16,196,898
Class P (USD)	USD	652,008	16.99	654,650	17.06	538,057	14.02	38,370
Class P (EUR)	EUR	4,638,933	11.73	4,533,410	12.68	3,880,489	11.33	342,430
Total net assets	USD	1,696,296,231		1,329,417,917		944,766,870		
State Street EMU ESG Screened Equity Fund								
Class I (EUR)	EUR	2,873,074	28.84	1,520,673	36.45	1,739,557	29.60	58,775
Class P (EUR)	EUR	30,000,888	11.29	33,490,587	14.12	17,600,099	11.41	1,542,833
Class P Distributing (EUR)	EUR	2,200,183	11.06	2,856,687	13.76	2,118,816	11.00	192,694
Total net assets	EUR	35,074,145		37,867,947		21,458,472		
State Street Europe Small Cap ESG Screened Equity Fund								
Class P (EUR)	EUR	25,422,233	11.95	27,813,488	15.77	20,610,055	12.91	1,596,014
Class P Distributing (EUR)	EUR	3,268,609	10.49	1,397,226	13.76	1,074,059	11.09	96,893
Total net assets	EUR	28,690,842		29,210,714		21,684,114		
State Street Emerging Markets Small Cap ESG Screened Equity Fund								
Class A (USD)	USD	1,508,532	11.84	3,632,720	14.40	4,463,601	11.81	377,956
Class I (USD)	USD	259,922,063	14.71	322,818,986	17.92	258,996,991	14.71	17,609,797
Class I (EUR)	EUR	5,423,650	10.85	8,937,860	14.21	1,940,771	12.69	152,941
Class P (USD)	USD	117,027	11.73	195,321	14.12	52,368	11.52	4,545
Total net assets	USD	268,215,458		336,811,208		265,541,929		
State Street Europe ESG Screened Managed Volatility Equity Fund								
Class I (EUR)	EUR	98,690,015	23.90	93,533,160	28.92	52,577,622	24.88	2,113,083
Class P (EUR)	EUR	15,729	12.10	18,939	14.55	16,265	12.48	1,303
Total net assets	EUR	98,705,744		93,552,099		52,593,887		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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 <sup>(a)</sup>								
Class A (USD)	USD	3,341,579	14.41	3,300,948	16.22	3,087,267	15.17	203,543
Class B (USD)	USD	10,437,589	21.78	34,223,292	24.64	31,064,228	23.10	1,344,721
Class I (USD)	USD	220,784,746	25.86	69,021,158	29.15	61,766,391	27.29	2,263,490
Class I (EUR)	EUR	76,301,658	15.26	65,968,769	18.51	66,521,141	18.85	3,529,797
Class I Distributing (EUR)	EUR	42,613,557	11.66	31,602,886	13.91	35,887,479	13.97	2,568,051
Class P (USD)	USD	2,256,019	17.50	871,554	19.61	866,634	18.32	47,315
Class I (EUR-Portfolio Hedged)	USD	-	-	44,316,885	10.47	105,621,236	10.00	10,563,708
<b>Total net assets</b>	<b>USD</b>	<b>382,318,424</b>		<b>268,772,750</b>		<b>314,206,471</b>		
State Street Global ESG Screened Defensive Equity Fund								
Class B (USD)	USD	10,093,362	13.51	6,065,265	16.19	5,928,791	14.41	411,447
Class B (EUR)	EUR	208,157,312	9.74	202,640,834	12.55	181,560,255	12.15	14,937,207
Class I (USD)	USD	113,839,527	13.85	70,715,875	16.46	85,018,770	14.60	5,822,415
<b>Total net assets</b>	<b>USD</b>	<b>378,625,580</b>		<b>307,223,635</b>		<b>280,759,390</b>		
State Street Europe ESG Screened Defensive Equity Fund <sup>(b)</sup>								
Class I (EUR)	EUR	4,871,431	10.94	5,875,860	13.19	-	-	-
<b>Total net assets</b>	<b>EUR</b>	<b>4,871,431</b>		<b>5,875,860</b>		<b>-</b>		
State Street Global Treasury 1-10 Year Bond Index Fund								
Class I (USD)	USD	2,141,229	10.70	1,569,595	10.10	1,593,474	8.99	177,229
Class I (CHF-Portfolio Hedged)	CHF	51,118,238	10.00	409,729,325	9.77	400,197,489	9.26	43,220,672
Class I (EUR-Portfolio Hedged)	EUR	558,819,489	10.05	1,241,380,484	9.85	1,351,650,814	9.33	144,908,745
Class I Distributing (EUR-Portfolio Hedged)	EUR	22,926,166	10.03	25,078,383	9.79	24,079,050	9.23	2,608,922
Class I Distributing (GBP-Portfolio Hedged)	GBP	20,684,206	10.16	49,525,681	9.98	47,058,509	9.48	4,964,501
Class I (USD-Portfolio Hedged)	USD	462,817,180	10.27	533,139,893	10.14	563,969,052	9.68	58,262,300
Class I Distributing (USD-Portfolio Hedged)	USD	139,938,462	10.27	124,314,514	10.11	130,188,243	9.61	13,548,771
<b>Total net assets</b>	<b>USD</b>	<b>1,402,791,896</b>		<b>2,616,007,765</b>		<b>2,609,181,504</b>		
State Street Emerging Markets Local Currency Government Bond Index Fund <sup>(a)</sup>								
Class B (USD)	USD	-	-	136,462,831	9.62	112,458,663	8.24	13,641,636
Class I Distributing (USD)	USD	-	-	3,259,286	9.26	3,345,305	7.61	439,568
Class I (EUR)	EUR	1,012,158,192	9.61	1,175,004,717	9.41	1,141,786,608	8.76	130,296,315
Class I (USD)	USD	208,653,606	10.74	258,610,259	9.76	234,806,941	8.36	28,085,760
<b>Total net assets</b>	<b>USD</b>	<b>1,447,080,114</b>		<b>1,734,537,371</b>		<b>1,545,846,440</b>		

## Statistical Information (continued)

		31 December 2020		31 December 2021		30 June 2022		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	15,581,558	12.31	15,744,671	12.44	13,573,075	10.73	1,265,425
Class I (USD)	USD	6,706,535	13.41	6,369,490	12.60	5,005,585	9.98	501,392
Class P (USD)	USD	-	-	1,470,204	9.92	1,119,435	7.83	142,900
Class P (EUR)	EUR	-	-	31,531,663	9.87	25,848,866	8.48	3,048,072
Total net assets	USD	25,771,284		61,602,525		47,338,529		
State Street Global Opportunities Equity Fund								
Class I (USD)	USD	26,948,919	11.85	111,825,945	14.12	100,834,765	10.68	9,437,794
Class B (USD)	USD	-	-	3,426,624	9.79	3,543,131	7.42	477,780
Total net assets	USD	26,948,919		115,252,569		104,377,896		
State Street Sustainable Climate US Corporate Bond Fund								
Class I (USD)	USD	-	-	32,399,124	10.26	28,067,912	8.80	3,188,224
Class I (EUR-NAV Hedged)	EUR	-	-	18,434,721	10.01	91,565,888	8.50	10,775,120
Class S (USD)	USD	-	-	128,263,245	10.26	110,184,864	8.81	12,509,063
Class P (USD)	USD	-	-	341,439	9.99	258,925	8.57	30,219
Total net assets	USD	-		181,967,788		234,238,499		
State Street Sustainable Climate Euro Corporate Bond Fund								
Class B (EUR)	EUR	-	-	-	-	4,903,623	9.23	531,162
Class I (EUR)	EUR	-	-	79,850,303	10.00	79,961,035	8.79	9,101,364
Class I Distributing (EUR)	EUR	-	-	-	-	5,268,866	9.25	569,446
Class S (EUR)	EUR	-	-	125,117,311	10.01	109,940,263	8.79	12,507,822
Class P (EUR)	EUR	-	-	48,776,674	9.94	27,032,653	8.72	3,099,364
Total net assets	EUR	-		253,717,417		227,106,440		
State Street Global High Yield Bond ESG Screened Index Fund								
Class I (USD)	USD	-	-	99,044	9.90	82,570	8.26	10,000
Class I (CHF-Portfolio Hedged)	CHF	-	-	88,810,872	9.98	82,522,237	8.42	9,796,669
Class I (EUR-Portfolio Hedged)	EUR	-	-	15,799,916	9.98	20,191,833	8.41	2,400,275
Class I Distributing (GBP-Portfolio Hedged)	GBP	-	-	1,868,355	9.96	1,007,852	8.25	122,235
Class I (USD-Portfolio Hedged)	USD	-	-	24,597,686	10.04	18,504,010	8.56	2,162,897
Class I (NOK-Portfolio Hedged)	USD	-	-	479,489,378	100.99	678,652,940	85.62	7,926,068
Class B (USD)	USD	-	-	96,855,432	10.03	95,938,450	8.36	11,470,095
Class B (EUR-Portfolio Hedged)	USD	-	-	13,640,544	10.00	19,676,239	8.43	2,333,824
Total net assets	USD	-		309,408,128		312,319,781		

## Statistical Information *(continued)*

		31 December 2020		31 December 2021		30 June 2022		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	-	-	-	-	115,362,676	9.69	11,907,601
Class I (USD)	USD	-	-	98,747,402	10.07	83,961,587	8.57	9,799,844
Total net assets	USD	-	-	98,747,402	-	199,324,263	-	-
State Street US Opportunities Equity Fund <sup>(a)</sup>								
Class I (USD)	USD	-	-	-	-	8,251,948	8.25	1,000,000
Total net assets	USD	-	-	-	-	8,251,948	-	-
State Street China Opportunities Equity Fund <sup>(a)</sup>								
Class I (USD)	USD	-	-	-	-	8,824,181	8.82	1,000,000
Total net assets	USD	-	-	-	-	8,824,181	-	-
State Street Sustainable Climate World Equity Fund <sup>(a)</sup>								
Class I (USD)	USD	-	-	-	-	12,770,861	8.51	1,500,000
Total net assets	USD	-	-	-	-	12,770,861	-	-
State Street Sustainable Climate US Equity Fund <sup>(a)</sup>								
Class I USD Shares	USD	-	-	-	-	14,042,542	9.68	1,450,000
Total net assets	USD	-	-	-	-	14,042,542	-	-

<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.

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

## Schedule of Investments

as at 30 June 2022 (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 - 99.24%				Government Bonds - 99.24% <i>(continued)</i>			
France				France <i>(continued)</i>			
EUR 5,915,000	French Republic Government Bond OAT, 4.250%, 25/10/23	6,209,685	1.18	EUR 6,725,000	French Republic Government Bond OAT, 0.500%, 25/05/40	4,482,493	0.86
EUR 33,295,000	French Republic Government Bond OAT, zero coupon, 25/02/24	30,098,322	5.75	EUR 5,065,000	French Republic Government Bond OAT, 4.500%, 25/04/41	6,658,905	1.27
EUR 5,165,000	French Republic Government Bond OAT, zero coupon, 25/03/24	5,111,077	0.98	EUR 3,385,000	French Republic Government Bond OAT, 3.250%, 25/05/45	3,874,742	0.74
EUR 4,950,000	French Republic Government Bond OAT, 2.250%, 25/05/24	5,090,679	0.97	EUR 3,760,000	French Republic Government Bond OAT, 2.000%, 25/05/48	3,439,836	0.66
EUR 5,075,000	French Republic Government Bond OAT, 1.750%, 25/11/24	5,175,840	0.99	EUR 3,740,000	French Republic Government Bond OAT, 1.500%, 25/05/50	3,016,946	0.58
EUR 6,165,000	French Republic Government Bond OAT, zero coupon, 25/03/25	5,994,045	1.14	EUR 2,510,000	French Republic Government Bond OAT, 4.000%, 25/04/55	3,304,515	0.63
EUR 5,185,000	French Republic Government Bond OAT, 0.500%, 25/05/25	5,102,662	0.97	EUR 2,255,000	French Republic Government Bond OAT, 4.000%, 25/04/60	3,011,981	0.58
EUR 4,065,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,714,262	0.90	EUR 1,750,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,388,520	0.27
EUR 4,795,000	French Republic Government Bond OAT, 1.000%, 25/11/25	4,773,135	0.91	<b>Total France</b>		<b>207,611,896</b>	<b>39.64</b>
EUR 5,745,000	French Republic Government Bond OAT, 3.500%, 25/04/26	6,240,162	1.19	Germany			
EUR 5,855,000	French Republic Government Bond OAT, 0.500%, 25/05/26	5,693,285	1.09	EUR 3,435,000	Bundesobligation, zero coupon, 13/10/23	3,420,023	0.65
EUR 5,290,000	French Republic Government Bond OAT, 0.250%, 25/11/26	5,053,537	0.96	EUR 3,665,000	Bundesobligation, zero coupon, 05/04/24	3,632,052	0.69
EUR 5,240,000	French Republic Government Bond OAT, 1.000%, 25/05/27	5,153,592	0.98	EUR 3,755,000	Bundesobligation, zero coupon, 18/10/24	3,693,456	0.71
EUR 7,105,000	French Republic Government Bond OAT, 2.750%, 25/10/27	7,596,595	1.45	EUR 21,495,000	Bundesobligation, zero coupon, 11/04/25	20,764,366	3.96
EUR 7,545,000	French Republic Government Bond OAT, 0.750%, 25/02/28	4,957,523	0.95	EUR 3,910,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	3,981,123	0.76
EUR 7,050,000	French Republic Government Bond OAT, 0.750%, 25/05/28	6,762,642	1.29	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	2,557,576	0.49
EUR 6,145,000	French Republic Government Bond OAT, 0.750%, 25/11/28	5,850,470	1.12	EUR 3,960,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	4,040,824	0.77
EUR 5,260,000	French Republic Government Bond OAT, 5.500%, 25/04/29	6,594,672	1.26	EUR 4,085,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	4,154,649	0.79
EUR 6,145,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,715,772	1.09	EUR 3,445,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	3,467,393	0.66
EUR 5,165,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,575,570	0.87	EUR 4,980,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	4,947,630	0.94
EUR 6,515,000	French Republic Government Bond OAT, 2.500%, 25/05/30	6,925,641	1.32	EUR 4,340,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	4,360,138	0.83
EUR 7,020,000	French Republic Government Bond OAT, 1.500%, 25/05/31	6,857,136	1.31	EUR 4,970,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	4,903,104	0.94
EUR 4,435,000	French Republic Government Bond OAT, 5.750%, 25/10/32	6,004,280	1.15	EUR 4,475,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	4,306,964	0.82
EUR 4,945,000	French Republic Government Bond OAT, 1.250%, 25/05/34	4,494,065	0.86	EUR 5,090,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	4,922,590	0.94
EUR 3,870,000	French Republic Government Bond OAT, 4.750%, 25/04/35	4,997,370	0.95	EUR 2,035,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,574,580	0.49
EUR 5,280,000	French Republic Government Bond OAT, 1.250%, 25/05/36	4,676,232	0.89	EUR 5,225,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	5,081,887	0.97
EUR 405,000	French Republic Government Bond OAT, 1.250%, 25/05/38	349,240	0.07	EUR 45,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	39,590,936	7.56
EUR 3,535,000	French Republic Government Bond OAT, 4.000%, 25/10/38	4,368,412	0.83	EUR 2,535,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	3,152,856	0.60
EUR 3,545,000	French Republic Government Bond OAT, 1.750%, 25/06/39	3,298,055	0.63				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.24% (continued)				Government Bonds - 99.24% (continued)			
Germany (continued)				Netherlands (continued)			
EUR 4,140,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	4,005,160	0.77	EUR 4,370,000	Netherlands Government Bond, 5.500%, 15/01/28	5,343,855	1.02
EUR 2,345,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,842,586	0.54	EUR 5,705,000	Netherlands Government Bond, 0.750%, 15/07/28	5,506,865	1.05
EUR 4,615,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	4,376,404	0.84	EUR 4,360,000	Netherlands Government Bond, 0.250%, 15/07/29	4,008,410	0.77
EUR 4,695,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	4,427,432	0.85	EUR 2,930,000	Netherlands Government Bond, 0.500%, 15/07/32	2,600,961	0.50
EUR 4,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	4,323,248	0.83	EUR 4,750,000	Netherlands Government Bond, 2.500%, 15/01/33	5,097,558	0.97
EUR 1,995,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,716,951	0.52	EUR 5,705,000	Netherlands Government Bond, 4.000%, 15/01/37	7,216,026	1.38
EUR 3,750,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	5,029,312	0.96	EUR 3,555,000	Netherlands Government Bond, 0.500%, 15/01/40	2,784,738	0.53
EUR 3,810,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	5,190,744	0.99	EUR 6,040,000	Netherlands Government Bond, 3.750%, 15/01/42	7,774,084	1.49
EUR 4,585,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	6,019,096	1.15	EUR 6,685,000	Netherlands Government Bond, 2.750%, 15/01/47	7,808,481	1.49
EUR 815,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	744,804	0.14	<b>Total Netherlands</b>		<b>103,721,603</b>	<b>19.81</b>
EUR 3,170,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	4,404,873	0.84	<b>Total Government Bonds</b>		<b>519,695,522</b>	<b>99.24</b>
EUR 3,280,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	4,865,060	0.93	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>519,695,522</b>	<b>99.24</b>
EUR 3,550,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	4,543,645	0.87	<b>TOTAL INVESTMENTS</b>		<b>519,695,522</b>	<b>99.24</b>
EUR 5,040,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	5,876,539	1.12	<b>Other Net Assets/(Liabilities)</b>		<b>3,967,612</b>	<b>0.76</b>
EUR 5,090,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	6,009,050	1.15	<b>TOTAL NET ASSETS</b>		<b>523,663,134</b>	<b>100.00</b>
EUR 5,150,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	4,749,072	0.91				
EUR 4,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	3,003,253	0.57				
EUR 10,475,000	Bundesschatzanweisungen, zero coupon, 16/06/23	10,413,796	2.00				
EUR 1,280,000	Bundesschatzanweisungen, 0.200%, 14/06/24	1,268,851	0.24				
<b>Total Germany</b>		<b>208,362,023</b>	<b>39.79</b>				
<b>Netherlands</b>							
EUR 5,850,000	Netherlands Government Bond, 1.750%, 15/07/23	5,926,927	1.13				
EUR 5,175,000	Netherlands Government Bond, zero coupon, 15/01/24	5,135,722	0.98				
EUR 5,875,000	Netherlands Government Bond, 2.000%, 15/07/24	6,027,985	1.15				
EUR 6,600,000	Netherlands Government Bond, 0.250%, 15/07/25	6,457,440	1.23				
EUR 25,790,000	Netherlands Government Bond, zero coupon, 15/01/26	21,489,303	4.11				
EUR 5,655,000	Netherlands Government Bond, 0.500%, 15/07/26	5,517,414	1.05				
EUR 5,150,000	Netherlands Government Bond, 0.750%, 15/07/27	5,025,834	0.96				

## Schedule of Investments

as at 30 June 2022 (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 - 99.30%				Government Bonds - 99.30% <i>(continued)</i>			
Austria				Belgium			
EUR 300,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	271,428	0.07	EUR 630,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	640,458	0.16
EUR 290,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	263,523	0.07	EUR 180,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	179,172	0.04
EUR 580,000	Republic of Austria Government Bond, zero coupon, 15/07/23	576,230	0.15	EUR 1,295,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,341,620	0.33
EUR 850,000	Republic of Austria Government Bond, 1.750%, 20/10/23	864,280	0.22	EUR 925,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	917,415	0.23
EUR 260,000	Republic of Austria Government Bond, zero coupon, 15/07/24	256,126	0.06	EUR 965,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	957,280	0.24
EUR 835,000	Republic of Austria Government Bond, 1.650%, 21/10/24	851,115	0.21	EUR 772,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	866,184	0.22
EUR 2,660,000	Republic of Austria Government Bond, zero coupon, 20/04/25	2,271,157	0.57	EUR 1,325,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,314,532	0.33
EUR 810,000	Republic of Austria Government Bond, 1.200%, 20/10/25	812,754	0.20	EUR 435,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	423,429	0.11
EUR 797,000	Republic of Austria Government Bond, 4.850%, 15/03/26	904,595	0.23	EUR 1,665,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,441,909	0.36
EUR 1,105,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,080,999	0.27	EUR 1,422,360	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,746,118	0.44
EUR 300,000	Republic of Austria Government Bond, 0.500%, 20/04/27	288,270	0.07	EUR 1,000,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	962,260	0.24
EUR 647,050	Republic of Austria Government Bond, 6.250%, 15/07/27	803,591	0.20	EUR 660,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	628,980	0.16
EUR 920,000	Republic of Austria Government Bond, 0.750%, 20/02/28	882,924	0.22	EUR 965,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	846,498	0.21
EUR 490,000	Republic of Austria Government Bond, 0.500%, 20/02/29	456,337	0.11	EUR 1,895,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,758,370	0.44
EUR 195,000	Republic of Austria Government Bond, 2.400%, 23/05/34	202,449	0.05	EUR 194,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	229,211	0.06
EUR 500,000	Republic of Austria Government Bond, 0.250%, 20/10/36	382,350	0.10	EUR 280,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	237,328	0.06
EUR 1,021,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,274,565	0.32	EUR 780,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	722,436	0.18
EUR 425,000	Republic of Austria Government Bond, 3.150%, 20/06/44	493,085	0.12	EUR 245,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	265,580	0.07
EUR 660,000	Republic of Austria Government Bond, 1.500%, 20/02/47	568,715	0.14	EUR 1,427,435	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,862,118	0.47
EUR 480,000	Republic of Austria Government Bond, 0.750%, 20/03/51	328,128	0.08	EUR 420,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	370,398	0.09
EUR 60,000	Republic of Austria Government Bond, 3.800%, 26/01/62	81,138	0.02	EUR 625,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	583,187	0.14
EUR 300,000	Republic of Austria Government Bond, 0.700%, 20/04/71	157,620	0.04	EUR 295,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	205,556	0.05
EUR 195,000	Republic of Austria Government Bond, 1.500%, 02/11/86	136,403	0.03	EUR 755,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	942,844	0.24
EUR 405,000	Republic of Austria Government Bond, 2.100%, perpetual	338,013	0.09	EUR 655,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	783,511	0.20
EUR 365,000	Republic of Austria Government Bond, 0.850%, perpetual	159,980	0.04	EUR 1,020,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	828,852	0.21
<b>Total Austria</b>		<b>14,705,775</b>	<b>3.68</b>	EUR 970,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	789,755	0.20
				EUR 140,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	102,536	0.02
				EUR 455,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	413,732	0.10



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.30% (continued)				Government Bonds - 99.30% (continued)			
Belgium (continued)				France (continued)			
EUR 500,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	433,850	0.11	EUR 2,154,924	French Republic Government Bond OAT, 6.000%, 25/10/25	2,497,126	0.63
EUR 100,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	46,010	0.01	EUR 2,155,000	French Republic Government Bond OAT, 1.000%, 25/11/25	2,143,794	0.54
<b>Total Belgium</b>		<b>22,841,129</b>	<b>5.72</b>	EUR 3,115,000	French Republic Government Bond OAT, 3.500%, 25/04/26	3,381,333	0.85
Finland				EUR 3,740,000	French Republic Government Bond OAT, 0.500%, 25/05/26	3,635,654	0.91
EUR 330,000	Finland Government Bond, zero coupon, 15/09/23	328,119	0.08	EUR 2,825,000	French Republic Government Bond OAT, 0.250%, 25/11/26	2,698,722	0.68
EUR 200,000	Finland Government Bond, 2.000%, 15/04/24	204,698	0.05	EUR 2,030,000	French Republic Government Bond OAT, 1.000%, 25/05/27	1,995,490	0.50
EUR 500,000	Finland Government Bond, zero coupon, 15/09/24	491,145	0.12	EUR 3,090,000	French Republic Government Bond OAT, 2.750%, 25/10/27	3,302,283	0.83
EUR 115,000	Finland Government Bond, 4.000%, 04/07/25	125,333	0.03	EUR 3,345,000	French Republic Government Bond OAT, 0.750%, 25/05/28	3,206,851	0.80
EUR 545,000	Finland Government Bond, 0.500%, 15/04/26	530,868	0.13	EUR 2,660,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,531,256	0.63
EUR 670,000	Finland Government Bond, zero coupon, 15/09/26	600,834	0.15	EUR 2,710,781	French Republic Government Bond OAT, 5.500%, 25/04/29	3,396,066	0.85
EUR 500,000	Finland Government Bond, 0.500%, 15/09/27	479,070	0.12	EUR 2,600,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,417,480	0.61
EUR 339,000	Finland Government Bond, 2.750%, 04/07/28	364,777	0.09	EUR 2,250,000	French Republic Government Bond OAT, zero coupon, 25/11/29	1,991,925	0.50
EUR 535,000	Finland Government Bond, 0.500%, 15/09/28	503,569	0.13	EUR 3,980,000	French Republic Government Bond OAT, 2.500%, 25/05/30	4,228,352	1.06
EUR 210,000	Finland Government Bond, 0.500%, 15/09/29	194,386	0.05	EUR 3,700,000	French Republic Government Bond OAT, 1.500%, 25/05/31	3,611,940	0.90
EUR 165,000	Finland Government Bond, 0.750%, 15/04/31	151,609	0.04	EUR 1,858,385	French Republic Government Bond OAT, 5.750%, 25/10/32	2,512,908	0.63
EUR 905,000	Finland Government Bond, 0.125%, 15/09/31	687,536	0.17	EUR 1,915,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,738,054	0.43
EUR 280,000	Finland Government Bond, 1.125%, 15/04/34	253,238	0.06	EUR 2,088,303	French Republic Government Bond OAT, 4.750%, 25/04/35	2,692,867	0.67
EUR 260,000	Finland Government Bond, 0.250%, 15/09/40	184,395	0.05	EUR 3,275,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,896,410	0.73
EUR 410,000	Finland Government Bond, 2.625%, 04/07/42	433,460	0.11	EUR 1,851,663	French Republic Government Bond OAT, 4.000%, 25/10/38	2,283,656	0.57
EUR 160,000	Finland Government Bond, 0.500%, 15/04/43	112,792	0.03	EUR 2,375,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,205,662	0.55
EUR 315,000	Finland Government Bond, 1.375%, 15/04/47	267,706	0.07	EUR 2,210,000	French Republic Government Bond OAT, 0.500%, 25/05/40	1,323,837	0.33
<b>Total Finland</b>		<b>5,913,535</b>	<b>1.48</b>	EUR 2,094,000	French Republic Government Bond OAT, 4.500%, 25/04/41	2,746,281	0.69
France				EUR 2,240,000	French Republic Government Bond OAT, 3.250%, 25/05/45	2,558,304	0.64
EUR 2,865,061	French Republic Government Bond OAT, 4.250%, 25/10/23	3,006,309	0.76	EUR 2,065,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,884,726	0.47
EUR 15,040,000	French Republic Government Bond OAT, zero coupon, 25/02/24	13,628,536	3.40	EUR 1,540,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,239,392	0.31
EUR 2,180,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,156,020	0.54	EUR 3,120,000	French Republic Government Bond OAT, 0.750%, 25/05/52	1,958,096	0.49
EUR 2,300,000	French Republic Government Bond OAT, 2.250%, 25/05/24	2,363,940	0.59	EUR 1,208,340	French Republic Government Bond OAT, 4.000%, 25/04/55	1,584,013	0.40
EUR 2,760,000	French Republic Government Bond OAT, 1.750%, 25/11/24	2,813,544	0.70				
EUR 2,500,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,429,250	0.61				
EUR 2,230,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,193,205	0.55				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.30% (continued)				Government Bonds - 99.30% (continued)			
France (continued)				Germany (continued)			
EUR 759,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,006,434	0.25	EUR 1,618,806	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,168,002	0.54
EUR 955,000	French Republic Government Bond OAT, 1.750%, 25/05/66	752,827	0.19	EUR 1,215,320	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,653,139	0.41
<b>Total France</b>		<b>99,012,543</b>	<b>24.79</b>	EUR 2,175,395	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,849,985	0.71
Germany				EUR 1,334,074	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,850,801	0.46
EUR 1,170,000	Bundesobligation, zero coupon, 13/10/23	1,164,524	0.29	EUR 1,147,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,698,294	0.43
EUR 1,675,000	Bundesobligation, zero coupon, 05/04/24	1,659,355	0.42	EUR 896,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,144,416	0.29
EUR 1,375,000	Bundesobligation, zero coupon, 18/10/24	1,351,872	0.34	EUR 1,422,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,654,426	0.41
EUR 6,915,000	Bundesobligation, zero coupon, 11/04/25	6,680,034	1.67	EUR 2,230,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	2,628,947	0.66
EUR 1,530,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	1,557,295	0.39	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	2,116,966	0.53
EUR 683,480	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	742,909	0.19	EUR 1,770,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,126,499	0.28
EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,836,162	0.46	EUR 4,040,000	Bundesschatzanweisungen, zero coupon, 16/06/23	4,018,021	1.01
EUR 965,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	981,087	0.25	EUR 60,000	Bundesschatzanweisungen, 0.200%, 14/06/24	59,448	0.01
EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,559,610	0.39	<b>Total Germany</b>		<b>74,590,680</b>	<b>18.68</b>
EUR 1,525,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,514,645	0.38	Ireland			
EUR 1,275,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,280,431	0.32	EUR 450,000	Ireland Government Bond, 3.400%, 18/03/24	470,160	0.12
EUR 2,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,120,416	0.53	EUR 776,000	Ireland Government Bond, 5.400%, 13/03/25	865,706	0.22
EUR 2,255,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	2,169,513	0.54	EUR 925,000	Ireland Government Bond, 1.000%, 15/05/26	918,895	0.23
EUR 1,440,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,392,206	0.35	EUR 820,000	Ireland Government Bond, 0.200%, 15/05/27	730,594	0.18
EUR 926,580	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,171,123	0.29	EUR 765,000	Ireland Government Bond, 0.900%, 15/05/28	737,842	0.18
EUR 1,555,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,511,647	0.38	EUR 380,000	Ireland Government Bond, 1.100%, 15/05/29	367,650	0.09
EUR 15,270,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	13,263,162	3.33	EUR 575,000	Ireland Government Bond, 2.400%, 15/05/30	606,165	0.15
EUR 1,219,388	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,514,590	0.38	EUR 450,000	Ireland Government Bond, 1.350%, 18/03/31	433,485	0.11
EUR 2,080,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	2,011,526	0.50	EUR 625,000	Ireland Government Bond, zero coupon, 18/10/31	522,500	0.13
EUR 945,827	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,144,933	0.29	EUR 310,000	Ireland Government Bond, 0.350%, 18/10/32	262,074	0.07
EUR 1,815,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,720,420	0.43	EUR 450,000	Ireland Government Bond, 0.400%, 15/05/35	359,640	0.09
EUR 1,190,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,121,718	0.28	EUR 440,000	Ireland Government Bond, 1.700%, 15/05/37	410,608	0.10
EUR 1,180,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,085,010	0.27	EUR 100,000	Ireland Government Bond, 0.550%, 22/04/41	72,180	0.02
EUR 784,558	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,067,548	0.27				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.30% (continued)				Government Bonds - 99.30% (continued)			
Ireland (continued)				Italy (continued)			
EUR 730,000	Ireland Government Bond, 2.000%, 18/02/45	675,323	0.17	EUR 769,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	930,605	0.23
EUR 390,000	Ireland Government Bond, 1.500%, 15/05/50	310,518	0.08	EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,387,201	0.35
<b>Total Ireland</b>		<b>7,743,340</b>	<b>1.94</b>	EUR 730,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	683,404	0.17
Italy				EUR 100,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	94,009	0.02
EUR 2,010,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	1,695,025	0.43	EUR 710,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	702,424	0.18
EUR 1,326,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,381,241	0.35	EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,018,732	0.25
EUR 730,000	Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23	725,868	0.18	EUR 6,185,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	5,158,032	1.29
EUR 1,315,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	1,338,788	0.33	EUR 2,239,705	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,693,805	0.67
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	1,344,168	0.34	EUR 1,865,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,810,654	0.45
EUR 759,405	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	838,087	0.21	EUR 1,720,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,502,781	0.38
EUR 6,910,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 29/11/23	6,616,177	1.66	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,726,002	0.43
EUR 1,620,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,706,945	0.43	EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,657,475	0.41
EUR 925,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	931,817	0.23	EUR 520,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	445,396	0.11
EUR 590,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	593,469	0.15	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,007,950	0.25
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,413,923	0.35	EUR 1,921,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,227,054	0.56
EUR 1,590,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,582,956	0.40	EUR 1,210,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,259,961	0.31
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,426,782	0.36	EUR 990,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	878,665	0.22
EUR 1,875,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	1,809,862	0.45	EUR 2,310,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,060,682	0.52
EUR 1,729,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,875,913	0.47	EUR 2,410,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,992,082	0.50
EUR 725,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	715,655	0.18	EUR 2,040,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,492,615	0.62
EUR 850,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	840,948	0.21	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	957,605	0.24
EUR 720,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	717,970	0.18	EUR 1,087,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,318,292	0.33
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	877,572	0.22	EUR 930,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	850,801	0.21
EUR 650,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	660,628	0.16	EUR 1,198,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,385,152	0.35
EUR 1,470,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,469,471	0.37	EUR 1,380,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,367,525	0.34
EUR 2,110,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,951,842	0.49	EUR 1,660,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,300,859	0.33
EUR 1,708,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,854,529	0.46	EUR 905,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	781,893	0.20
EUR 2,215,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	2,169,814	0.54	EUR 1,869,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,982,766	0.50
EUR 910,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	906,551	0.23	EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,074,537	0.27

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 99.30% <i>(continued)</i>				Government Bonds - 99.30% <i>(continued)</i>			
Italy <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 1,064,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,264,053	0.32	EUR 825,000	Netherlands Government Bond, 0.500%, 15/01/40	643,830	0.16
EUR 1,090,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,026,856	0.26	EUR 861,000	Netherlands Government Bond, 3.750%, 15/01/42	1,105,782	0.28
EUR 1,403,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,673,498	0.42	EUR 1,535,000	Netherlands Government Bond, 2.750%, 15/01/47	1,788,122	0.45
EUR 465,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	354,339	0.09	<b>Total Netherlands</b>		<b>19,576,069</b>	<b>4.90</b>
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	881,325	0.22	Spain			
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	618,003	0.15	EUR 1,140,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	965,842	0.24
EUR 1,320,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,254,528	0.31	EUR 840,000	Spain Government Bond, 0.350%, 30/07/23	836,648	0.21
EUR 1,380,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,184,302	0.30	EUR 1,685,000	Spain Government Bond, 4.400%, 31/10/23	1,763,016	0.44
EUR 1,220,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,190,586	0.30	EUR 1,687,000	Spain Government Bond, 4.800%, 31/01/24	1,788,642	0.45
EUR 1,175,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,218,792	0.30	EUR 900,000	Spain Government Bond, 3.800%, 30/04/24	945,045	0.24
EUR 480,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	381,317	0.10	EUR 6,420,000	Spain Government Bond, zero coupon, 31/05/24	6,065,910	1.52
EUR 1,130,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	752,490	0.19	EUR 865,000	Spain Government Bond, 0.250%, 30/07/24	850,736	0.21
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	661,508	0.17	EUR 1,835,000	Spain Government Bond, 2.750%, 31/10/24	1,904,877	0.48
EUR 220,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	174,143	0.04	EUR 1,440,000	Spain Government Bond, 1.600%, 30/04/25	1,451,318	0.36
<b>Total Italy</b>		<b>92,830,700</b>	<b>23.24</b>	EUR 1,036,000	Spain Government Bond, 4.650%, 30/07/25	1,138,606	0.29
Netherlands				EUR 1,120,000	Spain Government Bond, 2.150%, 31/10/25	1,147,686	0.29
EUR 670,000	Netherlands Government Bond, 1.750%, 15/07/23	678,375	0.17	EUR 1,790,000	Spain Government Bond, 1.950%, 30/04/26	1,815,740	0.45
EUR 980,000	Netherlands Government Bond, zero coupon, 15/01/24	971,572	0.24	EUR 1,340,000	Spain Government Bond, 5.900%, 30/07/26	1,569,154	0.39
EUR 1,100,000	Netherlands Government Bond, 2.000%, 15/07/24	1,127,720	0.28	EUR 2,240,000	Spain Government Bond, 1.300%, 31/10/26	2,211,843	0.55
EUR 1,540,000	Netherlands Government Bond, 0.250%, 15/07/25	1,505,196	0.38	EUR 1,140,000	Spain Government Bond, 1.500%, 30/04/27	1,128,657	0.28
EUR 5,165,000	Netherlands Government Bond, zero coupon, 15/01/26	4,342,792	1.08	EUR 835,000	Spain Government Bond, 0.800%, 30/07/27	795,814	0.20
EUR 1,360,000	Netherlands Government Bond, 0.500%, 15/07/26	1,325,592	0.33	EUR 1,050,000	Spain Government Bond, 1.450%, 31/10/27	1,030,596	0.26
EUR 995,000	Netherlands Government Bond, 0.750%, 15/07/27	969,926	0.24	EUR 1,680,000	Spain Government Bond, 1.400%, 30/04/28	1,637,026	0.41
EUR 963,436	Netherlands Government Bond, 5.500%, 15/01/28	1,176,933	0.30	EUR 1,590,000	Spain Government Bond, 1.400%, 30/07/28	1,544,431	0.39
EUR 1,310,000	Netherlands Government Bond, 0.750%, 15/07/28	1,263,102	0.32	EUR 1,530,000	Spain Government Bond, 5.150%, 31/10/28	1,819,629	0.46
EUR 305,000	Netherlands Government Bond, 0.250%, 15/07/29	280,051	0.07	EUR 1,691,338	Spain Government Bond, 6.000%, 31/01/29	2,115,492	0.53
EUR 550,000	Netherlands Government Bond, 0.500%, 15/07/32	487,685	0.12	EUR 880,000	Spain Government Bond, 1.450%, 30/04/29	849,050	0.21
EUR 582,000	Netherlands Government Bond, 2.500%, 15/01/33	623,846	0.16	EUR 940,000	Spain Government Bond, 0.600%, 31/10/29	847,513	0.21
EUR 1,018,092	Netherlands Government Bond, 4.000%, 15/01/37	1,285,545	0.32	EUR 2,545,000	Spain Government Bond, 0.500%, 30/04/30	2,214,829	0.55

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 99.30% <i>(continued)</i>			
Spain <i>(continued)</i>			
EUR 1,545,000	Spain Government Bond, 1.950%, 30/07/30	1,518,642	0.38
EUR 1,970,000	Spain Government Bond, 1.250%, 31/10/30	1,826,505	0.46
EUR 1,490,000	Spain Government Bond, 0.100%, 30/04/31	1,229,548	0.31
EUR 1,299,000	Spain Government Bond, 5.750%, 30/07/32	1,686,414	0.42
EUR 775,000	Spain Government Bond, 2.350%, 30/07/33	760,942	0.19
EUR 1,640,000	Spain Government Bond, 1.850%, 30/07/35	1,488,940	0.37
EUR 1,637,000	Spain Government Bond, 4.200%, 31/01/37	1,928,615	0.48
EUR 1,470,000	Spain Government Bond, 0.850%, 30/07/37	1,112,878	0.28
EUR 1,405,000	Spain Government Bond, 4.900%, 30/07/40	1,816,778	0.45
EUR 695,000	Spain Government Bond, 1.200%, 31/10/40	525,642	0.13
EUR 1,015,000	Spain Government Bond, 4.700%, 30/07/41	1,287,629	0.32
EUR 1,735,000	Spain Government Bond, 1.000%, 30/07/42	1,093,824	0.28
EUR 645,000	Spain Government Bond, 5.150%, 31/10/44	878,684	0.22
EUR 1,495,000	Spain Government Bond, 2.900%, 31/10/46	1,468,284	0.37
EUR 1,305,000	Spain Government Bond, 2.700%, 31/10/48	1,225,969	0.31
EUR 360,000	Spain Government Bond, 1.900%, 31/10/52	269,863	0.07
EUR 555,000	Spain Government Bond, 3.450%, 30/07/66	572,793	0.14
EUR 495,000	Spain Government Bond, 1.450%, 31/10/71	274,195	0.07
<b>Total Spain</b>		<b>59,404,245</b>	<b>14.87</b>
<b>Total Government Bonds</b>		<b>396,618,016</b>	<b>99.30</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		396,618,016	99.30
<b>TOTAL INVESTMENTS</b>		<b>396,618,016</b>	<b>99.30</b>
<b>Other Net Assets/(Liabilities)</b>		<b>2,792,625</b>	<b>0.70</b>
<b>TOTAL NET ASSETS</b>		<b>399,410,641</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2022 (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 - 99.46%				Government Bonds - 99.46% <i>(continued)</i>			
France				Italy <i>(continued)</i>			
EUR 4,308,454	French Republic Government Bond OAT, 2.100%, 25/07/23	4,612,717	3.97	EUR 3,072,498	Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	3,626,930	3.12
EUR 3,989,676	French Republic Government Bond OAT, 0.250%, 25/07/24	4,270,429	3.67	EUR 1,477,146	Italy Buoni Poliennali Del Tesoro, 0.150%, 15/05/51	1,018,478	0.88
EUR 2,710,390	French Republic Government Bond OAT, 0.100%, 01/03/25	2,859,516	2.46	<b>Total Italy</b>		<b>33,483,980</b>	<b>28.81</b>
EUR 8,707,374	French Republic Government Bond OAT, 0.100%, 01/03/26	9,038,521	7.77	Spain			
EUR 5,230,637	French Republic Government Bond OAT, 1.850%, 25/07/27	6,046,616	5.20	EUR 1,211,410	Spain Government Inflation Linked Bond, 0.150%, 30/11/23	1,273,640	1.10
EUR 3,134,300	French Republic Government Bond OAT, 0.100%, 01/03/28	3,329,128	2.86	EUR 2,910,858	Spain Government Inflation Linked Bond, 1.800%, 30/11/24	3,207,794	2.76
EUR 2,188,224	French Republic Government Bond OAT, 0.100%, 01/03/29	2,307,942	1.99	EUR 3,083,380	Spain Government Inflation Linked Bond, 0.650%, 30/11/27	3,270,048	2.81
EUR 2,182,670	French Republic Government Bond OAT, 3.400%, 25/07/29	2,864,907	2.47	EUR 3,345,527	Spain Government Inflation Linked Bond, 1.000%, 30/11/30	3,582,859	3.08
EUR 3,830,448	French Republic Government Bond OAT, 0.700%, 25/07/30	4,234,943	3.64	EUR 3,250,672	Spain Government Inflation Linked Bond, 0.700%, 30/11/33	3,321,277	2.86
EUR 3,108,318	French Republic Government Bond OAT, 3.150%, 25/07/32	4,205,865	3.62	<b>Total Spain</b>		<b>14,655,618</b>	<b>12.61</b>
EUR 2,123,547	French Republic Government Bond OAT, 0.100%, 25/07/36	2,133,804	1.84	<b>Total Government Bonds</b>		<b>115,596,399</b>	<b>99.46</b>
EUR 3,208,540	French Republic Government Bond OAT, 1.800%, 25/07/40	4,144,857	3.57	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 2,918,436	French Republic Government Bond OAT, 0.100%, 25/07/47	2,878,395	2.48	<b>TOTAL INVESTMENTS</b>			
<b>Total France</b>		<b>52,927,640</b>	<b>45.54</b>	<b>Other Net Assets/(Liabilities)</b>			
				<b>115,596,399</b>			
				<b>624,693</b>			
				<b>TOTAL NET ASSETS</b>			
				<b>116,221,092</b>			
				<b>100.00</b>			
Germany				Italy			
EUR 4,156,598	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	4,442,157	3.82	EUR 4,559,776	Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/23	4,932,537	4.24
EUR 4,915,265	Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	5,500,919	4.73	EUR 3,073,303	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	3,368,556	2.90
EUR 1,307,132	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/33	1,419,924	1.22	EUR 1,616,915	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/05/26	1,667,686	1.44
EUR 2,687,606	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	3,166,161	2.73	EUR 3,057,324	Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	3,492,320	3.00
<b>Total Germany</b>		<b>14,529,161</b>	<b>12.50</b>	EUR 3,664,863	Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	3,819,007	3.29
				EUR 3,031,748	Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30	2,890,165	2.49
				EUR 3,227,591	Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	3,219,844	2.77
				EUR 1,762,112	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/33	1,527,099	1.31
				EUR 3,524,372	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	3,921,358	3.37

## Schedule of Investments

as at 30 June 2022 (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 - 98.14%				Corporate Bonds - 98.14% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 350,000	APT Pipelines Ltd, 2.000%, 22/03/27	329,473	0.03	EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	289,191	0.03
EUR 500,000	APT Pipelines Ltd, 0.750%, 15/03/29	413,085	0.04	EUR 970,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	889,762	0.08
EUR 390,000	APT Pipelines Ltd, 2.000%, 15/07/30	335,111	0.03	EUR 190,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	162,393	0.01
EUR 500,000	APT Pipelines Ltd, 1.250%, 15/03/33	373,610	0.03	EUR 390,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	297,090	0.03
EUR 690,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	656,383	0.06	EUR 470,000	Scentre Group Trust 1, 2.250%, 16/07/24	466,936	0.04
EUR 600,000	AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	545,010	0.05	EUR 280,000	Stockland Trust, 1.625%, 27/04/26	262,315	0.02
EUR 760,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	706,374	0.06	EUR 680,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	687,324	0.06
EUR 400,000	Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29	376,008	0.03	EUR 450,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	420,448	0.04
EUR 480,000	Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	488,496	0.04	EUR 690,000	Telstra Corp Ltd, 2.500%, 15/09/23	698,922	0.06
EUR 350,000	Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	345,188	0.03	EUR 620,000	Telstra Corp Ltd, 1.125%, 14/04/26	592,280	0.05
EUR 620,000	BHP Billiton Finance Ltd, 3.000%, 29/05/24	633,442	0.05	EUR 395,000	Telstra Corp Ltd, 1.375%, 26/03/29	361,156	0.03
EUR 202,000	BHP Billiton Finance Ltd, 3.250%, 24/09/27	200,923	0.02	EUR 270,000	Telstra Corp Ltd, 1.000%, 23/04/30	234,563	0.02
EUR 550,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	479,611	0.04	EUR 390,000	Toyota Finance Australia Ltd, 0.250%, 09/04/24	380,449	0.03
EUR 370,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	346,834	0.03	EUR 500,000	Toyota Finance Australia Ltd, 0.064%, 13/01/25	474,035	0.04
EUR 500,000	Brambles Finance Ltd, 2.375%, 12/06/24	496,650	0.04	EUR 90,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	87,594	0.01
EUR 200,000	Cimic Finance Ltd, 1.500%, 28/05/29	143,530	0.01	EUR 130,000	Toyota Finance Australia Ltd, 0.440%, 13/01/28	113,699	0.01
EUR 760,000	Commonwealth Bank of Australia, 1.936%, 03/10/29	730,983	0.06	EUR 480,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	477,816	0.04
EUR 480,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	450,168	0.04	EUR 350,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	345,478	0.03
EUR 420,000	Macquarie Group Ltd, 1.250%, 05/03/25	411,340	0.04	EUR 90,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	83,469	0.01
EUR 395,000	Macquarie Group Ltd, 0.625%, 03/02/27	349,180	0.03	EUR 480,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	425,938	0.04
EUR 480,000	Macquarie Group Ltd, 0.350%, 03/03/28	398,338	0.03	EUR 290,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	283,724	0.02
EUR 300,000	Macquarie Group Ltd, 0.943%, 19/01/29	250,689	0.02	EUR 700,000	Wesfarmers Ltd, 0.954%, perpetual	525,525	0.05
EUR 400,000	Macquarie Group Ltd, 0.950%, 21/05/31	309,044	0.03	EUR 280,000	Westpac Banking Corp, 0.625%, 22/11/24	270,746	0.02
EUR 520,000	National Australia Bank Ltd, 0.625%, 30/08/23	515,866	0.04	EUR 480,000	Westpac Banking Corp, 0.875%, 17/04/27	439,834	0.04
EUR 350,000	National Australia Bank Ltd, 0.625%, 10/11/23	345,125	0.03	EUR 610,000	Westpac Banking Corp, 1.125%, 05/09/27	562,267	0.05
EUR 550,000	National Australia Bank Ltd, 0.250%, 20/05/24	534,116	0.05	EUR 615,000	Westpac Banking Corp, 1.450%, 17/07/28	564,262	0.05
EUR 410,000	National Australia Bank Ltd, 0.625%, 18/09/24	397,794	0.03	EUR 725,000	Westpac Banking Corp, 0.766%, 13/05/31	634,752	0.06
EUR 830,000	National Australia Bank Ltd, 1.250%, 18/05/26	795,256	0.07				
				<b>Total Australia</b>		<b>23,389,595</b>	<b>2.03</b>

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
Austria				Austria (continued)			
EUR 500,000	BAWAG Group AG, 2.375%, 26/03/29	484,685	0.04	EUR 100,000	UNIQA Insurance Group AG, 1.375%, perpetual	85,058	0.01
EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27	426,775	0.04	EUR 280,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	268,047	0.02
EUR 500,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	437,175	0.04	<b>Total Austria</b>			
EUR 300,000	Erste Group Bank AG, 0.375%, 16/04/24	290,772	0.03	<b>11,529,945</b>			
EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	271,461	0.02	<b>1.00</b>			
EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	90,487	0.01	Belgium			
EUR 400,000	Erste Group Bank AG, 0.250%, 27/01/31	305,788	0.03	EUR 500,000	AG Insurance SA, 3.500%, 30/06/47	465,970	0.04
EUR 600,000	Erste Group Bank AG, 1.625%, 08/09/31	536,262	0.05	EUR 800,000	Aliaxis Finance SA, 0.875%, 08/11/28	574,840	0.05
EUR 300,000	Erste Group Bank AG, 0.875%, 15/11/32	246,210	0.02	EUR 1,460,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	1,374,371	0.12
EUR 200,000	Kommunalkredit Austria AG, 0.250%, 14/05/24	192,428	0.02	EUR 340,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	316,326	0.03
EUR 690,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	618,661	0.05	EUR 690,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	668,486	0.06
EUR 350,000	OMV AG, 0.750%, 04/12/23	346,605	0.03	EUR 1,450,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	1,395,204	0.12
EUR 190,000	OMV AG, 1.500%, 09/04/24	189,675	0.02	EUR 480,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	431,827	0.04
EUR 350,000	OMV AG, zero coupon, 03/07/25	328,927	0.03	EUR 400,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	356,252	0.03
EUR 550,000	OMV AG, 1.000%, 14/12/26	520,492	0.04	EUR 880,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	853,952	0.07
EUR 600,000	OMV AG, 3.500%, 27/09/27	630,672	0.05	EUR 350,000	Anheuser-Busch InBev SA, 3.250%, 24/01/33	346,406	0.03
EUR 390,000	OMV AG, 2.000%, 09/04/28	377,918	0.03	EUR 320,000	Anheuser-Busch InBev SA, 2.000%, 23/01/35	266,077	0.02
EUR 350,000	OMV AG, 1.875%, 04/12/28	333,742	0.03	EUR 1,680,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	1,492,596	0.13
EUR 760,000	OMV AG, 0.750%, 16/06/30	649,770	0.06	EUR 970,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	927,524	0.08
EUR 310,000	OMV AG, 1.000%, 03/07/34	241,065	0.02	EUR 700,000	Argenta Spaarbank, 1.000%, 06/02/24	647,996	0.06
EUR 400,000	OMV AG, 2.500%, 31/12/99	344,820	0.03	EUR 400,000	Argenta Spaarbank NV, 1.000%, 13/10/26	361,116	0.03
EUR 620,000	OMV AG, 6.250%, perpetual	632,884	0.05	EUR 700,000	Argenta Spaarbank NV, 1.375%, 08/02/29	596,120	0.05
EUR 500,000	OMV AG, 2.875%, perpetual	476,255	0.04	EUR 480,000	Barry Callebaut Services NV, 2.375%, 24/05/24	481,104	0.04
EUR 400,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	329,360	0.03	EUR 300,000	Belfius Bank SA, 0.625%, 30/08/23	297,267	0.03
EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	316,336	0.03	EUR 200,000	Belfius Bank SA, 1.000%, 26/10/24	193,736	0.02
EUR 500,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	352,800	0.03	EUR 800,000	Belfius Bank SA, 0.375%, 02/09/25	719,520	0.06
EUR 300,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.250%, 16/04/24	290,259	0.02	EUR 500,000	Belfius Bank SA, 0.010%, 15/10/25	463,550	0.04
EUR 100,000	Telekom Finanzmanagement GmbH, 3.500%, 04/07/23	102,322	0.01	EUR 300,000	Belfius Bank SA, 0.375%, 13/02/26	273,477	0.02
EUR 200,000	UNIQA Insurance Group AG, 1.375%, 09/07/30	170,116	0.01	EUR 300,000	Belfius Bank SA, 3.125%, 11/05/26	288,408	0.03
EUR 300,000	UNIQA Insurance Group AG, 2.375%, 09/12/41	225,474	0.02	EUR 400,000	Belfius Bank SA, zero coupon, 28/08/26	359,636	0.03
EUR 400,000	UNIQA Insurance Group AG, 6.000%, 27/07/46	416,644	0.04	EUR 400,000	Belfius Bank SA, 0.125%, 08/02/28	342,344	0.03



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Belgium <i>(continued)</i>				Canada <i>(continued)</i>			
EUR 200,000	Brussels Airport Co NV/SA, 1.000%, 03/05/24	193,766	0.02	EUR 810,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	786,186	0.06
EUR 200,000	Elia System Operator SA/NV, 1.375%, 27/05/24	197,992	0.02	EUR 550,000	Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	508,613	0.04
EUR 400,000	Elia System Operator SA/NV, 1.375%, 14/01/26	382,228	0.03	EUR 410,000	Great-West Lifeco Inc, 1.750%, 07/12/26	392,616	0.03
EUR 400,000	Elia System Operator SA/NV, 3.250%, 04/04/28	402,824	0.04	EUR 550,000	Magna International Inc, 1.900%, 24/11/23	549,560	0.05
EUR 200,000	Elia System Operator SA/NV, 1.500%, 05/09/28	185,618	0.02	EUR 550,000	Magna International Inc, 1.500%, 25/09/27	509,954	0.04
EUR 300,000	Elia System Operator SA/NV, 3.000%, 07/04/29	293,541	0.03	EUR 350,000	Royal Bank of Canada, 0.250%, 02/05/24	339,157	0.03
EUR 600,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	500,016	0.04	EUR 690,000	Royal Bank of Canada, 0.125%, 23/07/24	662,683	0.06
EUR 280,000	Euroclear Bank SA, 0.500%, 10/07/23	277,981	0.02	EUR 1,000,000	Royal Bank of Canada, 2.125%, 26/04/29	932,510	0.08
EUR 690,000	Euroclear Bank SA, 0.125%, 07/07/25	651,677	0.06	EUR 1,170,000	Toronto-Dominion Bank, 0.375%, 25/04/24	1,137,638	0.10
EUR 500,000	Groupe Bruxelles Lambert SA, 0.125%, 28/01/31	389,180	0.03	EUR 500,000	Toronto-Dominion Bank, 0.500%, 18/01/27	447,590	0.04
EUR 500,000	KBC Group NV, 1.125%, 25/01/24	492,700	0.04	EUR 1,000,000	Toronto-Dominion Bank, 1.952%, 08/04/30	906,390	0.08
EUR 300,000	KBC Group NV, 0.625%, 10/04/25	284,658	0.02	EUR 1,200,000	Total Capital Canada Ltd, 2.125%, 18/09/29	1,148,556	0.10
EUR 1,200,000	KBC Group NV, 0.125%, 10/09/26	1,045,692	0.09				
EUR 500,000	KBC Group NV, 0.250%, 01/03/27	448,315	0.04	<b>Total Canada</b>		<b>10,890,099</b>	<b>0.94</b>
EUR 300,000	KBC Group NV, 0.375%, 16/06/27	271,014	0.02	Cayman Islands			
EUR 400,000	KBC Group NV, 1.625%, 18/09/29	376,708	0.03	EUR 550,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	532,455	0.05
EUR 300,000	KBC Group NV, 0.750%, 24/01/30	246,399	0.02	EUR 250,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	223,162	0.02
EUR 690,000	Lonza Finance International NV, 1.625%, 21/04/27	655,231	0.06	EUR 300,000	CK Hutchison Europe Finance 21 Ltd, 0.750%, 02/11/29	246,375	0.02
EUR 200,000	Silfin NV, 2.875%, 11/04/27	146,980	0.01	EUR 300,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	222,057	0.02
EUR 300,000	Solvay SA, 2.750%, 02/12/27	285,561	0.03	EUR 750,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	727,305	0.06
EUR 500,000	VGP NV, 1.500%, 08/04/29	332,425	0.03	EUR 380,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	355,076	0.03
<b>Total Belgium</b>		<b>22,554,611</b>	<b>1.96</b>	<b>Total Cayman Islands</b>		<b>2,306,430</b>	<b>0.20</b>
Bermuda				Denmark			
EUR 470,000	Bacardi Ltd, 2.750%, 03/07/23	473,483	0.04	EUR 540,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	527,688	0.05
EUR 340,000	Fidelity International Ltd, 2.500%, 04/11/26	322,602	0.03	EUR 690,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	695,299	0.06
<b>Total Bermuda</b>		<b>796,085</b>	<b>0.07</b>	EUR 335,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	297,316	0.03
British Virgin Islands				EUR 200,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	171,352	0.01
EUR 510,000	Global Switch Holdings Ltd, 1.500%, 31/01/24	497,015	0.04	EUR 170,000	Carlsberg Breweries A/S, 0.625%, 09/03/30	139,514	0.01
EUR 550,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	509,471	0.04	EUR 350,000	H Lundbeck A/S, 0.875%, 14/10/27	310,349	0.03
EUR 550,000	Talent Yield Euro Ltd, 1.000%, 24/09/25	518,831	0.05	EUR 100,000	ISS Global A/S, 2.125%, 02/12/24	100,013	0.01
<b>Total British Virgin Islands</b>		<b>1,525,317</b>	<b>0.13</b>	EUR 370,000	ISS Global A/S, 0.875%, 18/06/26	332,719	0.03
Canada				EUR 350,000	ISS Global A/S, 1.500%, 31/08/27	310,951	0.03
EUR 620,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	575,589	0.05	EUR 595,000	Jyske Bank A/S, 0.625%, 20/06/24	587,205	0.05
EUR 830,000	Bank of Nova Scotia, 0.500%, 30/04/24	807,781	0.07				
EUR 590,000	Bank of Nova Scotia, 0.125%, 04/09/26	525,100	0.05				
EUR 800,000	Bank of Nova Scotia, 0.250%, 01/11/28	660,176	0.06				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Denmark <i>(continued)</i>				Finland <i>(continued)</i>			
EUR 350,000	Jyske Bank A/S, 0.375%, 15/10/25	332,489	0.03	EUR 1,540,000	Nordea Bank Abp, 0.500%, 14/05/27	1,357,327	0.12
EUR 355,000	Jyske Bank A/S, 0.050%, 02/09/26	324,434	0.03	EUR 750,000	Nordea Bank Abp, 2.500%, 23/05/29	711,952	0.06
EUR 200,000	Jyske Bank A/S, 0.250%, 17/02/28	177,824	0.02	EUR 200,000	Nordea Bank Abp, 1.000%, 27/06/29	189,790	0.02
EUR 410,000	Jyske Bank A/S, 2.250%, 05/04/29	401,706	0.03	EUR 290,000	OP Corporate Bank plc, 0.375%, 29/08/23	286,648	0.03
EUR 390,000	Nykredit Realkredit A/S, 0.875%, 17/01/24	381,709	0.03	EUR 280,000	OP Corporate Bank plc, 0.375%, 19/06/24	269,237	0.02
EUR 305,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	291,467	0.02	EUR 390,000	OP Corporate Bank plc, 0.125%, 01/07/24	377,372	0.03
EUR 350,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	333,613	0.03	EUR 410,000	OP Corporate Bank plc, 1.000%, 22/05/25	396,605	0.03
EUR 790,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	746,898	0.06	EUR 830,000	OP Corporate Bank plc, 0.500%, 12/08/25	787,919	0.07
EUR 400,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	372,324	0.03	EUR 335,000	OP Corporate Bank plc, 0.250%, 24/03/26	302,086	0.03
EUR 200,000	Nykredit Realkredit AS, 0.250%, 13/01/26	180,742	0.02	EUR 325,000	OP Corporate Bank plc, 0.625%, 27/07/27	284,586	0.03
EUR 500,000	Nykredit Realkredit AS, 0.375%, 17/01/28	418,750	0.04	EUR 785,000	OP Corporate Bank plc, 0.100%, 16/11/27	677,220	0.06
EUR 500,000	Nykredit Realkredit AS, 0.875%, 28/07/31	441,140	0.04	EUR 280,000	OP Corporate Bank plc, 0.375%, 16/06/28	229,267	0.02
EUR 290,000	Sydbank A/S, 1.375%, 18/09/23	288,683	0.02	EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	80,176	0.01
EUR 300,000	Sydbank A/S, 0.500%, 10/11/26	274,785	0.02	EUR 800,000	OP Corporate Bank plc, 1.625%, 09/06/30	743,904	0.06
<b>Total Denmark</b>		<b>8,438,970</b>	<b>0.73</b>	EUR 200,000	OP Corporate Bank plc, 0.750%, 24/03/31	153,950	0.01
Estonia				EUR 550,000	Sampo Oyj, 3.375%, 23/05/49	499,989	0.04
EUR 700,000	Luminor Bank AS, 0.792%, 03/12/24	676,921	0.06	EUR 480,000	Sampo OYJ, 2.250%, 27/09/30	453,979	0.04
EUR 400,000	Luminor Bank AS/Estonia, 0.539%, perpetual	360,404	0.03	EUR 280,000	SATO Oyj, 1.375%, 24/02/28	222,860	0.02
<b>Total Estonia</b>		<b>1,037,325</b>	<b>0.09</b>	EUR 500,000	Stora Enso Oyj, 2.500%, 07/06/27	492,790	0.04
Finland				EUR 380,000	Stora Enso OYJ, 2.500%, 21/03/28	367,498	0.03
EUR 485,000	Balder Finland Oyj, 1.375%, 24/05/30	283,929	0.02	EUR 100,000	Stora Enso OYJ, 0.625%, 02/12/30	78,236	0.01
EUR 500,000	Balder Finland Oyj, 2.000%, 18/01/31	296,475	0.03	EUR 200,000	UPM-Kymmene Oyj, 2.250%, 23/05/29	186,970	0.02
EUR 500,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	339,035	0.03	EUR 400,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	301,368	0.03
EUR 350,000	CRH Finland Services OYJ, 0.875%, 05/11/23	345,499	0.03	<b>Total Finland</b>		<b>15,161,339</b>	<b>1.32</b>
EUR 660,000	Elenia Finance OYI, 0.375%, 06/02/27	587,004	0.05	France			
EUR 385,000	Elisa Oyj, 0.250%, 15/09/27	341,353	0.03	EUR 300,000	Air Liquide Finance SA, 1.875%, 05/06/24	300,915	0.03
EUR 280,000	Elisa OYJ, 0.875%, 17/03/24	275,811	0.02	EUR 400,000	Air Liquide Finance SA, 0.750%, 13/06/24	391,972	0.03
EUR 280,000	Elisa OYJ, 1.125%, 26/02/26	268,125	0.02	EUR 500,000	Air Liquide Finance SA, 1.000%, 08/03/27	473,280	0.04
EUR 300,000	Hemso Treasury Oyj, zero coupon, perpetual	235,170	0.02	EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	181,848	0.02
EUR 410,000	Kojamo Oyj, 1.500%, 19/06/24	389,721	0.03	EUR 500,000	Air Liquide Finance SA, 0.625%, 20/06/30	421,975	0.04
EUR 380,000	Kojamo Oyj, 1.625%, 07/03/25	352,549	0.03	EUR 300,000	Air Liquide Finance SA, 0.375%, 20/09/33	227,889	0.02
EUR 460,000	Kojamo Oyj, 1.875%, 27/05/27	395,715	0.03	EUR 200,000	Air Liquide SA, 2.375%, 06/09/23	202,866	0.02
EUR 335,000	Kojamo Oyj, 0.875%, 28/05/29	223,897	0.02				
EUR 410,000	Metso OYJ, 1.125%, 13/06/24	400,545	0.04				
EUR 620,000	Nordea Bank Abp, 0.375%, 28/05/26	574,430	0.05				
EUR 435,000	Nordea Bank Abp, 1.125%, 16/02/27	400,352	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
France (continued)				France (continued)			
EUR 300,000	Altearea SCA, 1.750%, 16/01/30	213,192	0.02	EUR 400,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	368,516	0.03
EUR 600,000	APRR SA, 1.500%, 15/01/24	597,870	0.05	EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	282,477	0.02
EUR 400,000	APRR SA, 1.875%, 15/01/25	397,312	0.03	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	930,870	0.08
EUR 500,000	APRR SA, 1.125%, 09/01/26	480,505	0.04	EUR 600,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	523,596	0.05
EUR 300,000	APRR SA, 1.250%, 06/01/27	285,165	0.02	EUR 2,100,000	Banque Federative du Credit Mutuel SA, 0.625%, 19/11/27	1,726,698	0.16
EUR 300,000	APRR SA, 1.250%, 14/01/27	283,923	0.02	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	640,997	0.06
EUR 300,000	APRR SA, 1.250%, 18/01/28	277,887	0.02	EUR 600,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	494,628	0.04
EUR 400,000	APRR SA, zero coupon, 19/06/28	340,412	0.03	EUR 500,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	446,010	0.04
EUR 600,000	APRR SA, 1.875%, 03/01/29	569,754	0.05	EUR 600,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	562,008	0.05
EUR 400,000	APRR SA, 1.875%, 06/01/31	364,700	0.03	EUR 700,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	566,517	0.05
EUR 400,000	Argan SA, 1.011%, 17/11/26	325,648	0.03	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	499,218	0.04
EUR 600,000	Arkema SA, 1.500%, 20/01/25	587,394	0.05	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	473,736	0.04
EUR 1,000,000	Arval Service Lease SA/France, 3.375%, perpetual	1,000,230	0.09	EUR 800,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	775,792	0.07
EUR 800,000	Auchan Holding SA, 2.625%, 30/01/24	790,544	0.07	EUR 630,000	BNP Paribas SA, 1.125%, 10/10/23	623,845	0.05
EUR 500,000	Auchan Holding SA, 2.375%, 25/04/25	481,230	0.04	EUR 480,000	BNP Paribas SA, 1.000%, 17/04/24	470,938	0.04
EUR 500,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	506,850	0.04	EUR 350,000	BNP Paribas SA, 1.000%, 27/06/24	341,313	0.03
EUR 300,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	282,747	0.02	EUR 200,000	BNP Paribas SA, 1.125%, 28/08/24	194,708	0.02
EUR 300,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	282,807	0.02	EUR 1,145,000	BNP Paribas SA, 2.375%, 17/02/25	1,122,318	0.10
EUR 800,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	748,000	0.06	EUR 690,000	BNP Paribas SA, 1.250%, 19/03/25	663,635	0.06
EUR 500,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	455,470	0.04	EUR 600,000	BNP Paribas SA, 0.500%, 15/07/25	575,316	0.05
EUR 800,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	720,160	0.06	EUR 610,000	BNP Paribas SA, 1.500%, 17/11/25	581,104	0.05
EUR 400,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	353,972	0.03	EUR 180,000	BNP Paribas SA, 2.750%, 27/01/26	173,777	0.01
EUR 800,000	AXA SA, 1.375%, 07/10/41	612,576	0.05	EUR 830,000	BNP Paribas SA, 1.625%, 23/02/26	808,951	0.07
EUR 1,000,000	AXA SA, 1.875%, 10/07/42	775,150	0.07	EUR 1,010,000	BNP Paribas SA, 1.125%, 11/06/26	937,704	0.08
EUR 690,000	AXA SA, 5.125%, 04/07/43	710,120	0.06	EUR 700,000	BNP Paribas SA, 0.125%, 04/09/26	616,686	0.05
EUR 1,110,000	AXA SA, 3.375%, 06/07/47	1,072,626	0.09	EUR 350,000	BNP Paribas SA, 2.875%, 01/10/26	336,301	0.03
EUR 1,100,000	Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	1,093,939	0.09	EUR 560,000	BNP Paribas SA, 2.250%, 11/01/27	520,458	0.04
EUR 800,000	Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	814,432	0.07	EUR 1,600,000	BNP Paribas SA, 2.125%, 23/01/27	1,538,224	0.13
EUR 900,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	877,608	0.08	EUR 500,000	BNP Paribas SA, 0.250%, 13/04/27	446,210	0.04
EUR 900,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	912,078	0.08				
EUR 2,300,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	2,122,262	0.18				
EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.000%, 23/05/25	964,440	0.08				
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	1,140,624	0.10				
EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	968,180	0.08				
EUR 200,000	Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26	190,918	0.02				
EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	1,116,648	0.10				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 400,000	BNP Paribas SA, 0.375%, 14/10/27	353,836	0.03	EUR 600,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	631,788	0.05
EUR 1,900,000	BNP Paribas SA, 0.500%, 19/02/28	1,636,173	0.14	EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	183,856	0.02
EUR 270,000	BNP Paribas SA, 1.500%, 23/05/28	242,317	0.02	EUR 600,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual	604,488	0.05
EUR 230,000	BNP Paribas SA, 1.500%, 25/05/28	214,436	0.02	EUR 500,000	Capgemini SE, 1.000%, 18/10/24	487,200	0.04
EUR 500,000	BNP Paribas SA, 2.750%, 25/07/28	481,105	0.04	EUR 300,000	Capgemini SE, 0.625%, 23/06/25	284,742	0.02
EUR 1,900,000	BNP Paribas SA, 1.125%, 17/04/29	1,639,708	0.15	EUR 700,000	Capgemini SE, 1.625%, 15/04/26	677,047	0.06
EUR 700,000	BNP Paribas SA, 1.375%, 28/05/29	603,862	0.05	EUR 300,000	Capgemini SE, 1.750%, 18/04/28	282,288	0.02
EUR 1,100,000	BNP Paribas SA, 0.875%, 11/07/30	905,521	0.08	EUR 800,000	Capgemini SE, 2.000%, 15/04/29	749,552	0.06
EUR 300,000	BNP Paribas SA, 2.375%, 20/11/30	281,034	0.02	EUR 400,000	Capgemini SE, 1.125%, 23/06/30	344,052	0.03
EUR 800,000	BNP Paribas SA, 1.625%, 02/07/31	623,472	0.05	EUR 600,000	Capgemini SE, 2.375%, 15/04/32	550,620	0.05
EUR 1,000,000	BNP Paribas SA, 2.500%, 31/03/32	910,550	0.08	EUR 900,000	Carmila SA, 1.625%, 30/05/27	705,603	0.06
EUR 700,000	BNP Paribas SA, 2.100%, 07/04/32	599,109	0.05	EUR 300,000	Carmila SA, 2.125%, 07/03/28	243,951	0.02
EUR 1,100,000	BNP Paribas SA, 0.625%, 03/12/32	805,574	0.07	EUR 400,000	Carrefour Banque SA, 0.107%, 14/06/25	368,624	0.03
EUR 600,000	Bouygues SA, 1.125%, 24/07/28	548,316	0.05	EUR 620,000	Carrefour SA, 0.750%, 26/04/24	604,209	0.05
EUR 300,000	Bouygues SA, 2.250%, 29/06/29	282,480	0.02	EUR 550,000	Carrefour SA, 1.250%, 03/06/25	528,847	0.05
EUR 500,000	Bouygues SA, 0.500%, 11/02/30	409,675	0.04	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	95,318	0.01
EUR 300,000	Bouygues SA, 3.250%, 30/06/37	274,491	0.02	EUR 600,000	Carrefour SA, 1.875%, 30/10/26	566,610	0.05
EUR 900,000	BPCE SA, 0.625%, 26/09/23	891,747	0.08	EUR 400,000	Carrefour SA, 1.000%, 17/05/27	358,468	0.03
EUR 600,000	BPCE SA, 0.375%, 05/10/23	591,882	0.05	EUR 700,000	Carrefour SA, 2.625%, 15/12/27	671,776	0.06
EUR 200,000	BPCE SA, 2.875%, 16/01/24	204,504	0.02	EUR 600,000	Carrefour SA, 2.375%, 30/10/29	546,060	0.05
EUR 600,000	BPCE SA, 0.875%, 31/01/24	589,524	0.05	EUR 600,000	Cie de Saint-Gobain, 0.625%, 15/03/24	587,832	0.05
EUR 1,000,000	BPCE SA, 1.000%, 15/07/24	980,740	0.08	EUR 200,000	Cie de Saint-Gobain, 1.000%, 17/03/25	193,396	0.02
EUR 500,000	BPCE SA, 3.000%, 19/07/24	510,385	0.04	EUR 700,000	Cie de Saint-Gobain, 1.125%, 23/03/26	665,098	0.06
EUR 600,000	BPCE SA, 0.625%, 26/09/24	576,966	0.05	EUR 100,000	Cie de Saint-Gobain, 1.375%, 14/06/27	93,627	0.01
EUR 600,000	BPCE SA, 1.000%, 01/04/25	572,526	0.05	EUR 700,000	Cie de Saint-Gobain, 2.375%, 04/10/27	686,084	0.06
EUR 1,500,000	BPCE SA, 0.625%, 28/04/25	1,356,939	0.11	EUR 300,000	Cie de Saint-Gobain, 1.875%, 21/09/28	281,325	0.02
EUR 1,200,000	BPCE SA, 0.250%, 15/01/26	1,032,886	0.09	EUR 800,000	Cie de Saint-Gobain, 1.875%, 15/03/31	706,568	0.06
EUR 500,000	BPCE SA, 0.375%, 02/02/26	462,280	0.04	EUR 600,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	571,788	0.05
EUR 400,000	BPCE SA, 1.375%, 23/03/26	376,856	0.03	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	175,722	0.02
EUR 400,000	BPCE SA, 0.010%, 14/01/27	353,712	0.03	EUR 400,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	336,160	0.03
EUR 500,000	BPCE SA, 0.500%, 24/02/27	440,395	0.04	EUR 600,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	576,078	0.05
EUR 600,000	BPCE SA, 1.750%, 26/04/27	570,360	0.05	EUR 300,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	253,794	0.02
EUR 1,200,000	BPCE SA, 0.500%, 15/09/27	1,060,781	0.09	EUR 700,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	639,912	0.06
EUR 400,000	BPCE SA, 1.625%, 31/01/28	362,424	0.03	EUR 600,000	Cie Generale des Etablissements Michelin SCA, 0.250%, 02/11/32	450,600	0.04
EUR 500,000	BPCE SA, 1.000%, 05/10/28	446,575	0.04				
EUR 500,000	BPCE SA, 1.625%, 02/03/29	450,905	0.04				
EUR 700,000	BPCE SA, 1.000%, 14/01/32	545,643	0.05				
EUR 700,000	BPCE SA, 2.375%, 26/04/32	636,454	0.06				
EUR 300,000	Caisse Federale du Credit Mutuel Nord Europe SCOFVAV, 2.125%, 12/09/26	279,642	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 400,000	CNP Assurances, 0.375%, 08/03/28	327,884	0.03	EUR 400,000	Credit Agricole SA, 0.500%, 21/09/29	331,336	0.03
EUR 200,000	CNP Assurances, 2.750%, 05/02/29	184,144	0.02	EUR 700,000	Credit Agricole SA, 1.625%, 05/06/30	652,995	0.06
EUR 300,000	CNP Assurances, 4.250%, 05/06/45	301,500	0.03	EUR 900,000	Credit Agricole SA, 0.875%, 14/01/32	692,766	0.06
EUR 600,000	CNP Assurances, 4.500%, 10/06/47	605,598	0.05	EUR 400,000	Credit Agricole SA, 1.125%, 12/07/32	312,112	0.03
EUR 700,000	CNP Assurances, 2.000%, 27/07/50	576,513	0.05	EUR 800,000	Credit Agricole SA, 2.500%, 22/04/34	698,456	0.06
EUR 300,000	CNP Assurances, 1.875%, 12/10/53	221,880	0.02	EUR 500,000	Credit Logement SA, 1.350%, 28/11/29	467,570	0.04
EUR 400,000	CNP Assurances, 4.000%, perpetual	392,124	0.03	EUR 300,000	Credit Logement SA, 1.081%, 15/02/34	239,553	0.02
EUR 200,000	Coface SA, 4.125%, 27/03/24	199,998	0.02	EUR 400,000	Credit Mutuel Arkea SA, 1.250%, 31/05/24	392,880	0.03
EUR 300,000	Covivio, 1.875%, 20/05/26	287,529	0.02	EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	293,190	0.03
EUR 500,000	Covivio, 1.500%, 21/06/27	456,315	0.04	EUR 200,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	182,266	0.02
EUR 400,000	Covivio, 1.125%, 17/09/31	309,204	0.03	EUR 400,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	379,860	0.03
EUR 300,000	Covivio Hotels SACA, 1.875%, 24/09/25	288,396	0.02	EUR 100,000	Credit Mutuel Arkea SA, 3.250%, 01/06/26	97,142	0.01
EUR 300,000	Covivio Hotels SACA, 1.000%, 27/07/29	238,446	0.02	EUR 1,100,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	896,568	0.08
EUR 900,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	788,364	0.07	EUR 300,000	Credit Mutuel Arkea SA, 0.375%, 03/10/28	252,930	0.02
EUR 800,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	774,632	0.07	EUR 400,000	Credit Mutuel Arkea SA, 3.500%, 09/02/29	376,644	0.03
EUR 500,000	Credit Agricole Assurances SA, 4.500%, perpetual	486,415	0.04	EUR 400,000	Credit Mutuel Arkea SA, 1.875%, 25/10/29	379,352	0.03
EUR 700,000	Credit Agricole Assurances SA, 4.250%, perpetual	681,751	0.06	EUR 500,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	413,370	0.04
EUR 600,000	Credit Agricole SA, 0.500%, 24/06/24	580,788	0.05	EUR 400,000	Credit Mutuel Arkea SA, 3.375%, 11/03/31	355,804	0.03
EUR 300,000	Credit Agricole SA, 1.375%, 13/03/25	290,100	0.02	EUR 300,000	Danone SA, 2.600%, 28/06/23	303,693	0.03
EUR 2,000,000	Credit Agricole SA, 1.000%, 18/09/25	1,907,260	0.17	EUR 100,000	Danone SA, 1.250%, 30/05/24	99,121	0.01
EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	185,772	0.02	EUR 800,000	Danone SA, 0.709%, 03/11/24	779,840	0.07
EUR 1,000,000	Credit Agricole SA, 1.875%, 20/12/26	944,260	0.08	EUR 500,000	Danone SA, 1.125%, 14/01/25	487,530	0.04
EUR 1,520,000	Credit Agricole SA, 2.625%, 17/03/27	1,443,772	0.13	EUR 200,000	Danone SA, 1.000%, 26/03/25	194,100	0.02
EUR 600,000	Credit Agricole SA, 1.875%, 22/04/27	573,150	0.05	EUR 600,000	Danone SA, zero coupon, 01/12/25	555,888	0.05
EUR 1,200,000	Credit Agricole SA, 1.375%, 03/05/27	1,126,128	0.10	EUR 300,000	Danone SA, 0.395%, 10/06/29	254,715	0.02
EUR 300,000	Credit Agricole SA, 0.125%, 09/12/27	252,555	0.02	EUR 300,000	Danone SA, 1.000%, 31/12/99	247,272	0.02
EUR 400,000	Credit Agricole SA, 0.625%, 12/01/28	354,596	0.03	EUR 800,000	Danone SA, 1.750%, perpetual	773,168	0.07
EUR 800,000	Credit Agricole SA, 0.375%, 20/04/28	670,688	0.06	EUR 600,000	Dassault Systemes SE, zero coupon, 16/09/24	575,196	0.05
EUR 1,200,000	Credit Agricole SA, 1.750%, 05/03/29	1,069,728	0.09	EUR 700,000	Dassault Systemes SE, 0.125%, 16/09/26	639,226	0.06
EUR 1,100,000	Credit Agricole SA, 2.000%, 25/03/29	946,143	0.08	EUR 300,000	Edenred, 1.375%, 10/03/25	291,891	0.03
				EUR 100,000	Edenred, 1.875%, 06/03/26	97,805	0.01
				EUR 200,000	Edenred, 1.875%, 30/03/27	193,126	0.02
				EUR 700,000	Edenred, 1.375%, 18/06/29	622,321	0.05
				EUR 662,000	Engie Alliance GIE, 5.750%, 24/06/23	691,677	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
France (continued)				France (continued)			
EUR 500,000	Engie SA, 0.875%, 27/03/24	494,860	0.04	EUR 500,000	Holdings d'Infrastructures de Transport SASU, 1.475%, 18/01/31	405,845	0.04
EUR 400,000	Engie SA, 1.375%, 27/03/25	391,756	0.03	EUR 800,000	HSBC France SA, 0.250%, 17/05/24	776,944	0.07
EUR 300,000	Engie SA, 0.875%, 19/09/25	287,871	0.02	EUR 1,000,000	HSBC France SA, 0.100%, 03/09/27	874,530	0.08
EUR 600,000	Engie SA, 1.000%, 13/03/26	571,086	0.05	EUR 500,000	HSBC France SA, 1.375%, 04/09/28	458,745	0.04
EUR 1,000,000	Engie SA, 2.375%, 19/05/26	1,000,960	0.09	EUR 400,000	Icade Sante SAS, 1.125%, 17/11/25	372,488	0.03
EUR 100,000	Engie SA, zero coupon, 04/03/27	88,451	0.01	EUR 500,000	Icade Sante SAS, 1.750%, 10/06/26	471,365	0.04
EUR 600,000	Engie SA, 0.375%, 11/06/27	534,396	0.05	EUR 400,000	Icade Sante SAS, 1.500%, 13/09/27	455,155	0.04
EUR 400,000	Engie SA, 1.750%, 27/03/28	377,496	0.03	EUR 400,000	Icade Sante SAS, 1.625%, 28/02/28	360,124	0.03
EUR 600,000	Engie SA, 1.375%, 22/06/28	552,738	0.05	EUR 400,000	Icade Sante SAS, 1.375%, 17/09/30	322,660	0.03
EUR 600,000	Engie SA, 1.375%, 28/02/29	544,842	0.05	EUR 600,000	Icade Sante SAS, 0.625%, 18/01/31	438,240	0.04
EUR 300,000	Engie SA, 1.500%, 13/03/35	233,070	0.02	EUR 300,000	Imerys SA, 2.000%, 10/12/24	292,587	0.03
EUR 600,000	Engie SA, 1.375%, 21/06/39	400,404	0.03	EUR 300,000	Imerys SA, 1.500%, 15/01/27	274,353	0.02
EUR 800,000	Engie SA, 1.875%, 31/12/99	552,272	0.05	EUR 200,000	Imerys SA, 1.875%, 31/03/28	184,966	0.02
EUR 410,000	Engie SA, 5.950%, 16/03/11	450,201	0.04	EUR 300,000	Imerys SA, 1.000%, 15/07/31	216,588	0.02
EUR 600,000	Engie SA, 1.500%, perpetual	458,022	0.04	EUR 500,000	Indigo Group SAS, 2.125%, 16/04/25	491,340	0.04
EUR 800,000	Engie SA, 3.250%, perpetual	754,408	0.07	EUR 700,000	Indigo Group SAS, 1.625%, 19/04/28	618,408	0.05
EUR 100,000	EssilorLuxottica, 0.750%, 27/11/31	84,219	0.01	EUR 700,000	In'li SA, 1.125%, 02/07/29	567,679	0.05
EUR 300,000	EssilorLuxottica SA, 0.250%, 05/01/24	295,005	0.03	EUR 600,000	JCDecaux SA, 1.000%, 01/06/23	597,186	0.05
EUR 300,000	EssilorLuxottica SA, 2.375%, 09/04/24	304,077	0.03	EUR 500,000	JCDecaux SA, 2.000%, 24/10/24	495,470	0.04
EUR 600,000	EssilorLuxottica SA, 0.125%, 27/05/25	570,330	0.05	EUR 500,000	JCDecaux SA, 2.625%, 24/04/28	457,865	0.04
EUR 1,000,000	EssilorLuxottica SA, 0.375%, 05/01/26	944,270	0.08	EUR 1,200,000	Kering SA, 2.750%, 08/04/24	1,222,116	0.11
EUR 700,000	EssilorLuxottica SA, 0.375%, 27/11/27	632,457	0.05	EUR 100,000	Kering SA, 1.250%, 10/05/26	96,513	0.01
EUR 1,000,000	EssilorLuxottica SA, 0.500%, 05/06/28	896,260	0.08	EUR 800,000	Klepierre SA, 1.875%, 19/02/26	761,376	0.07
EUR 700,000	Eutelsat SA, 2.000%, 02/10/25	676,977	0.06	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	260,400	0.02
EUR 190,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	180,504	0.02	EUR 500,000	Klepierre SA, 0.875%, 17/02/31	372,215	0.03
EUR 690,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	630,446	0.05	EUR 300,000	Klepierre SA, 1.250%, 29/09/31	229,353	0.02
EUR 100,000	Gecina SA, 1.375%, 30/06/27	92,189	0.01	EUR 500,000	Klepierre SA, 1.625%, 13/12/32	384,980	0.03
EUR 300,000	Gecina SA, 1.625%, 14/03/30	264,135	0.02	EUR 400,000	La Mondiale SAM, 2.125%, 23/06/31	319,608	0.03
EUR 400,000	Gecina SA, 2.000%, 30/06/32	344,740	0.03	EUR 570,000	La Mondiale SAM, 5.050%, perpetual	566,341	0.05
EUR 400,000	Gecina SA, 1.625%, 29/05/34	317,440	0.03	EUR 300,000	Legrand SA, 0.500%, 09/10/23	296,970	0.03
EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	97,875	0.01	EUR 300,000	Legrand SA, 0.750%, 06/07/24	294,645	0.03
EUR 500,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	476,720	0.04	EUR 300,000	Legrand SA, 1.000%, 06/03/26	285,900	0.02
EUR 400,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	359,608	0.03	EUR 200,000	Legrand SA, 1.875%, 16/12/27	194,082	0.02
EUR 300,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	257,448	0.02	EUR 300,000	Legrand SA, 0.625%, 24/06/28	266,355	0.02
EUR 500,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	413,720	0.04	EUR 300,000	Legrand SA, 1.875%, 06/07/32	269,520	0.02
				EUR 700,000	L'Oreal SA, 0.375%, 29/03/24	688,506	0.06
				EUR 800,000	L'Oreal SA, 0.875%, 29/06/26	770,280	0.07
				EUR 945,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	934,803	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 1,200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	1,166,964	0.10	EUR 400,000	Pernod Ricard SA, 0.875%, 24/10/31	329,580	0.03
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	652,981	0.06	EUR 600,000	Peugeot SA, 2.000%, 20/03/25	579,228	0.05
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	355,924	0.03	EUR 700,000	Peugeot SA, 2.750%, 15/05/26	675,024	0.06
EUR 100,000	Mercialys SA, 1.800%, 27/02/26	89,563	0.01	EUR 400,000	Peugeot SA, 1.125%, 18/09/29	332,588	0.03
EUR 500,000	Mercialys SA, 2.500%, 28/02/29	414,350	0.04	EUR 235,000	PSA Banque France SA, 0.625%, 21/06/24	228,218	0.02
EUR 500,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 2.125%, 21/06/52	378,130	0.03	EUR 300,000	PSA Banque France SA, zero coupon, 22/01/25	280,737	0.02
EUR 400,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 0.625%, perpetual	342,016	0.03	EUR 500,000	Publicis Groupe SA, 1.625%, 16/12/24	492,795	0.04
EUR 300,000	Nerval SAS, 2.875%, 14/04/32	271,350	0.02	EUR 620,000	RCI Banque SA, 0.500%, 15/09/23	603,291	0.05
EUR 200,000	Orange SA, 0.750%, 11/09/23	198,916	0.02	EUR 480,000	RCI Banque SA, 1.375%, 08/03/24	468,744	0.04
EUR 1,000,000	Orange SA, 1.125%, 15/07/24	985,630	0.09	EUR 650,000	RCI Banque SA, 2.000%, 11/07/24	637,565	0.06
EUR 300,000	Orange SA, 1.000%, 12/05/25	290,166	0.03	EUR 280,000	RCI Banque SA, 1.750%, 10/04/26	254,425	0.02
EUR 800,000	Orange SA, 1.000%, 12/09/25	768,832	0.07	EUR 400,000	SANEF SA, 1.875%, 16/03/26	381,548	0.03
EUR 400,000	Orange SA, zero coupon, 29/06/26	363,408	0.03	EUR 300,000	Sanofi, 2.500%, 14/11/23	304,581	0.03
EUR 300,000	Orange SA, 1.250%, 07/07/27	281,859	0.02	EUR 500,000	Sanofi, 0.625%, 05/04/24	493,280	0.04
EUR 200,000	Orange SA, 1.500%, 09/09/27	189,708	0.02	EUR 900,000	Sanofi, 1.000%, 01/04/25	882,963	0.08
EUR 100,000	Orange SA, 1.375%, 20/03/28	93,022	0.01	EUR 500,000	Sanofi, 0.875%, 06/04/25	488,920	0.04
EUR 1,000,000	Orange SA, 2.000%, 15/01/29	956,380	0.08	EUR 600,000	Sanofi, 1.500%, 22/09/25	592,530	0.05
EUR 200,000	Orange SA, 0.125%, 16/09/29	166,258	0.01	EUR 900,000	Sanofi, 0.500%, 13/01/27	839,178	0.07
EUR 600,000	Orange SA, 1.375%, 16/01/30	543,738	0.05	EUR 600,000	Sanofi, 1.125%, 05/04/28	565,086	0.05
EUR 700,000	Orange SA, 1.875%, 12/09/30	647,864	0.06	EUR 600,000	Sanofi, 0.875%, 21/03/29	544,002	0.05
EUR 500,000	Orange SA, 1.625%, 07/04/32	442,270	0.04	EUR 500,000	Sanofi, 1.250%, 06/04/29	465,200	0.04
EUR 400,000	Orange SA, 2.375%, 18/05/32	378,780	0.03	EUR 1,300,000	Sanofi, 1.375%, 21/03/30	1,195,285	0.10
EUR 300,000	Orange SA, 0.500%, 04/09/32	234,411	0.02	EUR 800,000	Sanofi, 1.500%, 01/04/30	735,568	0.06
EUR 857,000	Orange SA, 8.125%, 28/01/33	1,214,129	0.11	EUR 350,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	334,429	0.03
EUR 400,000	Orange SA, 0.625%, 16/12/33	302,000	0.03	EUR 700,000	Schneider Electric SE, 0.250%, 09/09/24	678,517	0.06
EUR 600,000	Orange SA, 0.750%, 29/06/34	448,764	0.04	EUR 300,000	Schneider Electric SE, 0.875%, 11/03/25	291,513	0.03
EUR 200,000	Orange SA, 1.200%, 11/07/34	161,374	0.01	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	94,246	0.01
EUR 600,000	Orange SA, 1.375%, 31/12/99	447,210	0.04	EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	376,180	0.03
EUR 810,000	Orange SA, 5.000%, perpetual	818,100	0.07	EUR 700,000	Schneider Electric SE, 1.375%, 21/06/27	666,918	0.06
EUR 690,000	Orange SA, 5.250%, perpetual	695,058	0.06	EUR 700,000	Schneider Electric SE, 1.500%, 15/01/28	665,560	0.06
EUR 400,000	Orange SA, 1.750%, perpetual	320,132	0.03	EUR 500,000	Schneider Electric SE, 0.250%, 11/03/29	428,870	0.04
EUR 400,000	Orange SA, 2.375%, perpetual	373,424	0.03	EUR 400,000	SCOR SE, 3.000%, 08/06/46	382,400	0.03
EUR 400,000	Pernod Ricard SA, 2.125%, 27/09/24	402,072	0.03	EUR 300,000	SCOR SE, 3.625%, 27/05/48	288,201	0.02
EUR 500,000	Pernod Ricard SA, 1.125%, 07/04/25	488,285	0.04	EUR 300,000	SCOR SE, 1.375%, 17/09/51	229,632	0.02
EUR 500,000	Pernod Ricard SA, 1.500%, 18/05/26	484,950	0.04	EUR 400,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	382,960	0.03
EUR 400,000	Pernod Ricard SA, 0.500%, 24/10/27	361,256	0.03	EUR 300,000	Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27	275,853	0.02
EUR 500,000	Pernod Ricard SA, 1.375%, 07/04/29	455,430	0.04	EUR 600,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	493,164	0.04
EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	459,155	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
France (continued)				France (continued)			
EUR 600,000	Societe Generale SA, 2.625%, 27/02/25	584,220	0.05	EUR 700,000	Teleperformance, 3.750%, 24/06/29	711,214	0.06
EUR 1,800,000	Societe Generale SA, 0.125%, 24/02/26	1,625,480	0.14	EUR 300,000	Terega SA, 2.200%, 05/08/25	297,108	0.03
EUR 1,500,000	Societe Generale SA, 1.125%, 21/04/26	1,346,235	0.12	EUR 600,000	Terega SA, 0.875%, 17/09/30	450,720	0.04
EUR 600,000	Societe Generale SA, 0.875%, 01/07/26	546,192	0.05	EUR 200,000	Tikehau Capital SCA, 2.250%, 14/10/26	184,146	0.02
EUR 1,100,000	Societe Generale SA, 0.750%, 25/01/27	972,169	0.08	EUR 400,000	Tikehau Capital SCA, 1.625%, 31/03/29	304,132	0.03
EUR 600,000	Societe Generale SA, 0.250%, 08/07/27	525,642	0.05	EUR 500,000	Total Capital International SA, 0.250%, 12/07/23	495,865	0.04
EUR 700,000	Societe Generale SA, 0.625%, 02/12/27	617,666	0.05	EUR 300,000	Total Capital International SA, 0.625%, 04/10/24	293,034	0.03
EUR 600,000	Societe Generale SA, 1.375%, 13/01/28	533,724	0.05	EUR 600,000	Total Capital International SA, 1.375%, 19/03/25	591,408	0.05
EUR 1,000,000	Societe Generale SA, 2.125%, 27/09/28	907,400	0.08	EUR 600,000	Total Capital International SA, 2.875%, 19/11/25	615,732	0.05
EUR 900,000	Societe Generale SA, 1.750%, 22/03/29	785,610	0.07	EUR 500,000	Total Capital International SA, 2.500%, 25/03/26	507,225	0.04
EUR 1,000,000	Societe Generale SA, 2.625%, 30/05/29	961,750	0.08	EUR 400,000	Total Capital International SA, 2.500%, 25/03/26	405,780	0.04
EUR 400,000	Societe Generale SA, 0.875%, 24/09/29	323,592	0.03	EUR 500,000	Total Capital International SA, 1.023%, 04/03/27	470,060	0.04
EUR 600,000	Societe Generale SA, 1.250%, 12/06/30	487,134	0.04	EUR 700,000	Total Capital International SA, 1.491%, 08/04/27	672,322	0.06
EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	262,341	0.02	EUR 600,000	Total Capital International SA, 0.696%, 31/05/28	540,618	0.05
EUR 480,000	Sodexo SA, 0.500%, 17/01/24	469,243	0.04	EUR 700,000	Total Capital International SA, 0.750%, 12/07/28	632,618	0.05
EUR 480,000	Sodexo SA, 0.750%, 27/04/25	458,496	0.04	EUR 800,000	Total Capital International SA, 1.375%, 04/10/29	727,480	0.06
EUR 350,000	Sodexo SA, 1.125%, 22/05/25	338,895	0.03	EUR 600,000	Total Capital International SA, 1.491%, 04/09/30	542,760	0.05
EUR 320,000	Sodexo SA, 0.750%, 14/04/27	290,013	0.02	EUR 300,000	Total Capital International SA, 0.952%, 18/05/31	255,684	0.02
EUR 545,000	Sodexo SA, 1.000%, 17/07/28	480,480	0.04	EUR 1,000,000	Total Capital International SA, 1.994%, 08/04/32	918,830	0.08
EUR 200,000	Sodexo SA, 1.000%, perpetual	172,758	0.01	EUR 500,000	Total Capital International SA, 1.618%, 18/05/40	371,520	0.03
EUR 400,000	Sogecap SA, 4.125%, perpetual	382,556	0.03	EUR 480,000	Total Capital SA, 5.125%, 26/03/24	510,413	0.04
EUR 690,000	Stellantis NV, 2.000%, 23/03/24	684,328	0.06	EUR 1,070,000	Total SA, 2.625%, 29/12/49	995,667	0.09
EUR 200,000	Suez, 2.750%, 09/10/23	203,330	0.02	EUR 740,000	Total SA, 3.369%, perpetual	681,059	0.06
EUR 100,000	Suez, 5.500%, 22/07/24	107,386	0.01	EUR 1,170,000	Total SA, 1.750%, perpetual	1,099,320	0.10
EUR 300,000	Suez, 1.000%, 03/04/25	290,304	0.03	EUR 500,000	UMG Groupe VYV, 1.625%, 02/07/29	444,725	0.04
EUR 500,000	Suez, 1.750%, 10/09/25	491,270	0.04	EUR 540,000	Unibail-Rodamco-Westfield SE, 2.500%, 12/06/23	540,448	0.05
EUR 200,000	Suez, 1.625%, 17/09/30	180,308	0.02	EUR 535,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	531,528	0.05
EUR 400,000	Suez, 0.500%, 14/10/31	313,152	0.03	EUR 350,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	326,935	0.03
EUR 300,000	Suez, 1.625%, 21/09/32	259,434	0.02	EUR 350,000	Unibail-Rodamco-Westfield SE, 1.000%, 14/03/25	327,593	0.03
EUR 700,000	Suez, 1.250%, 14/05/35	535,178	0.05	EUR 500,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	479,165	0.04
EUR 200,000	Suez, 1.625%, perpetual	167,110	0.01	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	548,850	0.05
EUR 500,000	Suez, 2.875%, perpetual	475,905	0.04				
EUR 400,000	Suez SA, zero coupon, 09/06/26	363,052	0.03				
EUR 500,000	Suez SACA, 2.875%, 24/05/34	446,180	0.04				
EUR 700,000	TDF Infrastructure SAS, 2.500%, 07/04/26	660,968	0.06				
EUR 600,000	TDF Infrastructure SASU, 1.750%, 01/12/29	496,176	0.04				
EUR 300,000	Teleperformance, 1.875%, 02/07/25	294,423	0.03				
EUR 300,000	Teleperformance, 0.250%, 26/11/27	257,571	0.02				



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
France <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 410,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	373,801	0.03	EUR 100,000	alstria office REIT-AG, 1.500%, 23/06/26	85,009	0.01
EUR 350,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	331,625	0.03	EUR 200,000	alstria office REIT-AG, 1.500%, 15/11/27	159,156	0.01
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	387,220	0.03	EUR 480,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	453,235	0.04
EUR 1,100,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	761,531	0.06	EUR 550,000	BASF SE, 0.875%, 22/05/25	531,091	0.05
EUR 500,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	336,075	0.03	EUR 1,000,000	BASF SE, 0.750%, 17/03/26	936,470	0.08
EUR 600,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	412,830	0.04	EUR 700,000	BASF SE, 0.250%, 05/06/27	619,808	0.05
EUR 480,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	324,878	0.03	EUR 1,000,000	BASF SE, 1.500%, 17/03/31	841,440	0.07
EUR 280,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	180,788	0.02	EUR 500,000	BASF SE, 3.750%, 29/06/32	489,150	0.04
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	192,438	0.02	EUR 550,000	BASF SE, 1.625%, 15/11/37	406,049	0.04
EUR 800,000	Unibail-Rodamco-Westfield SE, 2.125%, perpetual	590,344	0.05	EUR 500,000	BASF SE, 3.125%, perpetual	494,895	0.04
EUR 600,000	Veolia Environnement SA, 0.892%, 14/01/24	594,954	0.05	EUR 500,000	Berlin Hyp AG, 0.500%, 26/09/23	491,485	0.04
EUR 1,100,000	Veolia Environnement SA, 4.625%, 30/03/27	1,192,246	0.10	EUR 700,000	Berlin Hyp AG, 1.250%, 22/01/25	680,267	0.06
EUR 300,000	Veolia Environnement SA, 1.250%, 15/04/28	275,055	0.02	EUR 300,000	Berlin Hyp AG, 1.000%, 05/02/26	284,565	0.02
EUR 700,000	Veolia Environnement SA, 1.940%, 07/01/30	650,755	0.06	EUR 500,000	Berlin Hyp AG, 0.375%, 25/01/27	456,315	0.04
EUR 400,000	Veolia Environnement SA, 0.800%, 15/01/32	319,984	0.03	EUR 300,000	Berlin Hyp AG, 1.125%, 25/10/27	270,285	0.02
EUR 450,000	Veolia Environnement SA, 6.125%, 25/11/33	557,411	0.05	EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	268,356	0.02
EUR 500,000	Vinci SA, 1.000%, 26/09/25	479,665	0.04	EUR 400,000	Berlin Hyp AG, 0.500%, 05/11/29	336,532	0.03
EUR 100,000	Vinci SA, zero coupon, 27/11/28	84,258	0.01	EUR 600,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	529,920	0.05
EUR 500,000	Vinci SA, 1.625%, 18/01/29	459,330	0.04	EUR 800,000	Commerzbank AG, 0.500%, 13/09/23	784,048	0.07
EUR 500,000	Vivendi SA, 1.125%, 24/11/23	495,250	0.04	EUR 300,000	Commerzbank AG, 1.250%, 23/10/23	295,968	0.03
EUR 300,000	Wendel SA, 1.375%, 26/04/26	283,494	0.02	EUR 350,000	Commerzbank AG, 1.125%, 24/05/24	339,969	0.03
EUR 200,000	Wendel SE, 1.000%, 01/06/31	142,896	0.01	EUR 795,000	Commerzbank AG, 0.625%, 28/08/24	767,453	0.07
EUR 490,000	WPP Finance SA, 2.375%, 19/05/27	474,771	0.04	EUR 400,000	Commerzbank AG, 0.250%, 16/09/24	376,588	0.03
<b>Total France</b>		<b>229,810,154</b>	<b>19.93</b>	EUR 400,000	Commerzbank AG, 1.125%, 22/06/26	362,888	0.03
Germany				EUR 300,000	Commerzbank AG, 0.875%, 22/01/27	264,678	0.02
EUR 490,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	452,123	0.04	EUR 1,000,000	Commerzbank AG, 3.000%, 14/09/27	977,740	0.09
EUR 410,000	Albemarle New Holdings GmbH, 1.625%, 25/11/28	350,685	0.03	EUR 500,000	Commerzbank AG, 1.875%, 28/02/28	448,410	0.04
EUR 1,100,000	Allianz SE, 2.241%, 07/07/45	1,062,985	0.09	EUR 350,000	Covestro AG, 1.750%, 25/09/24	341,744	0.03
EUR 700,000	Allianz SE, 3.099%, 06/07/47	676,221	0.06	EUR 410,000	Covestro AG, 1.375%, 12/06/30	327,631	0.03
EUR 700,000	Allianz SE, 1.301%, 25/09/49	568,379	0.05	EUR 330,000	Daimler AG, 1.625%, 22/08/23	330,647	0.03
EUR 800,000	Allianz SE, 2.121%, 08/07/50	671,184	0.06	EUR 530,000	Daimler AG, 1.400%, 12/01/24	528,203	0.05
EUR 1,000,000	Allianz SE, 4.252%, 05/07/52	957,710	0.08	EUR 420,000	Daimler AG, zero coupon, 08/02/24	409,282	0.04
EUR 300,000	Allianz SE, 4.750%, perpetual	300,900	0.03	EUR 300,000	Daimler AG, 1.875%, 08/07/24	300,501	0.03
EUR 1,200,000	Allianz SE, 3.375%, perpetual	1,170,120	0.10	EUR 610,000	Daimler AG, 0.850%, 28/02/25	591,169	0.05
EUR 400,000	alstria office REIT-AG, 0.500%, 26/09/25	338,472	0.03	EUR 760,000	Daimler AG, 2.625%, 07/04/25	768,960	0.07

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 190,000	Daimler AG, 1.500%, 09/03/26	184,498	0.02	EUR 790,000	E.ON SE, 1.000%, 07/10/25	759,356	0.07
EUR 740,000	Daimler AG, 2.000%, 22/08/26	728,656	0.06	EUR 525,000	E.ON SE, 0.125%, 18/01/26	481,551	0.04
EUR 690,000	Daimler AG, 0.375%, 08/11/26	631,750	0.06	EUR 550,000	E.ON SE, 0.250%, 24/10/26	494,318	0.04
EUR 530,000	Daimler AG, 1.000%, 15/11/27	486,121	0.04	EUR 190,000	E.ON SE, 0.375%, 29/09/27	167,346	0.01
EUR 900,000	Daimler AG, 1.375%, 11/05/28	831,636	0.07	EUR 350,000	E.ON SE, 0.750%, 20/02/28	310,797	0.03
EUR 870,000	Daimler AG, 1.500%, 03/07/29	793,649	0.07	EUR 500,000	E.ON SE, 0.100%, 19/12/28	410,270	0.04
EUR 620,000	Daimler AG, 2.375%, 22/05/30	593,687	0.05	EUR 690,000	E.ON SE, 1.625%, 22/05/29	625,243	0.05
EUR 480,000	Daimler AG, 2.000%, 27/02/31	441,533	0.04	EUR 500,000	EEW Energy from Waste GmbH, 0.361%, 30/06/26	444,455	0.04
EUR 190,000	Daimler AG, 1.125%, 06/11/31	156,596	0.01	EUR 600,000	Eurogrid GmbH, 1.625%, 03/11/23	598,290	0.05
EUR 780,000	Daimler AG, 0.750%, 11/03/33	592,964	0.05	EUR 300,000	Eurogrid GmbH, 1.875%, 10/06/25	295,548	0.03
EUR 1,010,000	Daimler AG, 2.125%, 03/07/37	830,917	0.07	EUR 600,000	Eurogrid GmbH, 1.500%, 18/04/28	554,844	0.05
EUR 600,000	Deutsche Bank AG, 1.000%, 19/11/25	566,094	0.05	EUR 600,000	Eurogrid GmbH, 1.113%, 15/05/32	491,634	0.04
EUR 700,000	Deutsche Bank AG, 2.625%, 12/02/26	672,784	0.06	EUR 500,000	Eurogrid GmbH, 0.741%, 21/04/33	371,090	0.03
EUR 1,100,000	Deutsche Bank AG, 1.625%, 20/01/27	984,720	0.09	EUR 500,000	Evonik Industries AG, 2.250%, 25/09/27	475,730	0.04
EUR 1,200,000	Deutsche Bank AG, 0.750%, 17/02/27	1,061,544	0.09	EUR 350,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	338,373	0.03
EUR 700,000	Deutsche Bank AG, 1.750%, 17/01/28	610,001	0.05	EUR 410,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	341,948	0.03
EUR 900,000	Deutsche Bank AG, 1.875%, 23/02/28	812,502	0.07	EUR 690,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	573,583	0.05
EUR 600,000	Deutsche Bank AG, 3.250%, 24/05/28	573,570	0.05	EUR 150,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	154,076	0.01
EUR 1,200,000	Deutsche Bank AG, 1.750%, 19/11/30	987,900	0.09	EUR 500,000	Fresenius SE & Co KGaA, 1.875%, 24/05/25	486,610	0.04
EUR 350,000	Deutsche Boerse AG, 1.625%, 08/10/25	350,000	0.03	EUR 485,000	Fresenius SE & Co KGaA, 0.375%, 28/09/26	433,697	0.04
EUR 200,000	Deutsche Boerse AG, zero coupon, 22/02/26	185,924	0.02	EUR 190,000	Fresenius SE & Co KGaA, 1.625%, 08/10/27	173,491	0.02
EUR 465,000	Deutsche Boerse AG, 1.125%, 26/03/28	440,136	0.04	EUR 390,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	335,607	0.03
EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	446,500	0.04	EUR 410,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	389,869	0.03
EUR 350,000	Deutsche Post AG, 2.750%, 09/10/23	356,398	0.03	EUR 200,000	Fresenius SE & Co KGaA, 2.875%, 24/05/30	186,616	0.02
EUR 590,000	Deutsche Post AG, 1.625%, 05/12/28	556,724	0.05	EUR 345,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	252,012	0.02
EUR 900,000	Deutsche Post AG, 1.000%, perpetual	755,028	0.07	EUR 500,000	Hamburg Commercial Bank AG, 0.750%, 23/11/23	497,280	0.04
EUR 375,000	Deutsche Telekom AG, 0.875%, 25/03/26	358,703	0.03	EUR 500,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	450,650	0.04
EUR 500,000	Deutsche Telekom AG, 0.500%, 05/07/27	456,230	0.04	EUR 400,000	Hamburg Commercial Bank AG, 0.500%, 22/09/26	359,944	0.03
EUR 180,000	Deutsche Telekom AG, 1.750%, 25/03/31	165,100	0.01	EUR 600,000	Hannover Rueck SE, 1.125%, 18/04/28	553,332	0.05
EUR 590,000	Deutsche Telekom AG, 1.375%, 05/07/34	482,443	0.04	EUR 600,000	Hannover Rueck SE, 1.125%, 09/10/39	476,796	0.04
EUR 300,000	Deutsche Telekom AG, 2.250%, 29/03/39	252,408	0.02	EUR 300,000	Hannover Rueck SE, 3.375%, perpetual	290,760	0.03
EUR 500,000	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH, 2.500%, 25/01/27	411,455	0.04	EUR 550,000	HeidelbergCement AG, 2.250%, 03/06/24	546,876	0.05
EUR 300,000	E.ON SE, 0.875%, 22/05/24	295,146	0.03	EUR 120,000	HeidelbergCement AG, 1.500%, 07/02/25	115,850	0.01
EUR 1,215,000	E.ON SE, 0.875%, 08/01/25	1,086,560	0.10	EUR 410,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	360,009	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 500,000	Infineon Technologies AG, 1.125%, 24/06/26	472,195	0.04	EUR 600,000	Vantage Towers AG, 0.750%, 31/03/30	464,094	0.04
EUR 500,000	Infineon Technologies AG, 1.625%, 24/06/29	452,020	0.04	EUR 480,000	Vier Gas Transport GmbH, 3.125%, 10/07/23	485,434	0.04
EUR 500,000	Infineon Technologies AG, 2.000%, 24/06/32	442,000	0.04	EUR 300,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	298,176	0.03
EUR 400,000	Lanxess AG, 0.625%, 01/12/29	315,960	0.03	EUR 700,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	685,503	0.06
EUR 400,000	LEG Immobilien AG, 1.250%, 23/01/24	389,252	0.03	EUR 155,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	146,511	0.01
EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	67,203	0.01	EUR 600,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	581,154	0.05
EUR 300,000	LEG Immobilien SE, 0.375%, 17/01/26	265,836	0.02	EUR 490,000	Volkswagen Financial Services AG, 1.375%, 16/10/23	487,138	0.04
EUR 200,000	LEG Immobilien SE, 0.875%, 17/01/29	158,908	0.01	EUR 670,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	656,419	0.06
EUR 400,000	LEG Immobilien SE, 1.000%, 19/11/32	268,012	0.02	EUR 430,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	398,920	0.03
EUR 200,000	LEG Immobilien SE, 1.500%, 17/01/34	137,056	0.01	EUR 690,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	693,084	0.06
EUR 400,000	Merck Financial Services GmbH, 0.125%, 16/07/25	377,964	0.03	EUR 690,000	Volkswagen Financial Services AG, 2.250%, 16/10/26	663,338	0.06
EUR 500,000	Merck Financial Services GmbH, 1.875%, 15/06/26	497,690	0.04	EUR 645,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	550,785	0.05
EUR 300,000	Merck Financial Services GmbH, 0.375%, 05/07/27	272,964	0.02	EUR 490,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	459,939	0.04
EUR 500,000	Merck Financial Services GmbH, 2.375%, 15/06/30	492,435	0.04	EUR 675,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	581,458	0.05
EUR 350,000	Merck KGaA, 3.375%, 12/12/74	346,042	0.03	EUR 780,000	Volkswagen Financial Services AG, 3.375%, 06/04/28	766,498	0.07
EUR 300,000	Merck KGaA, 1.625%, 25/06/79	281,064	0.02	EUR 600,000	Volkswagen Leasing GmbH, zero coupon, 12/07/23	590,730	0.05
EUR 700,000	Merck KGaA, 2.875%, 25/06/79	595,469	0.05	EUR 640,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	644,742	0.06
EUR 590,000	MTU Aero Engines AG, 3.000%, 01/07/25	581,362	0.05	EUR 760,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	746,236	0.06
EUR 500,000	Muenchener Hypothekenbank eG, 0.875%, 11/07/24	492,495	0.04	EUR 760,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	735,505	0.06
EUR 400,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	328,148	0.03	EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	289,287	0.03
EUR 700,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	535,948	0.04	EUR 565,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	513,229	0.04
EUR 1,000,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	718,860	0.06	EUR 190,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	178,551	0.02
EUR 700,000	Robert Bosch GmbH, 1.750%, 08/07/24	698,530	0.06	EUR 400,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	356,304	0.03
EUR 550,000	SAP SE, 1.000%, 01/04/25	538,895	0.05	EUR 580,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	466,488	0.04
EUR 300,000	SAP SE, 1.000%, 13/03/26	289,383	0.03	EUR 100,000	Volkswagen Leasing GmbH, 0.625%, 19/07/29	79,853	0.01
EUR 400,000	SAP SE, 0.125%, 18/05/26	370,940	0.03	EUR 800,000	Vonovia SE, zero coupon, 01/12/25	711,256	0.06
EUR 400,000	SAP SE, 1.375%, 13/03/30	365,688	0.03	EUR 600,000	Vonovia SE, 1.375%, 28/01/26	556,062	0.05
EUR 1,000,000	SAP SE, 1.625%, 10/03/31	917,440	0.08	EUR 600,000	Vonovia SE, 0.375%, 16/06/27	503,850	0.04
EUR 400,000	Talanx AG, 2.500%, 23/07/26	405,908	0.04	EUR 300,000	Vonovia SE, 1.875%, 28/06/28	262,248	0.02
EUR 600,000	Talanx AG, 2.250%, 05/12/47	540,726	0.05	EUR 500,000	Vonovia SE, 0.250%, 01/09/28	388,090	0.03
EUR 400,000	Vantage Towers AG, zero coupon, 31/03/25	366,452	0.03	EUR 600,000	Vonovia SE, 0.625%, 14/12/29	461,340	0.04
EUR 600,000	Vantage Towers AG, 0.375%, 31/03/27	518,124	0.05				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Germany <i>(continued)</i>				Ireland <i>(continued)</i>			
EUR 600,000	Vonovia SE, 2.375%, 25/03/32	493,044	0.04	EUR 200,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	152,082	0.01
EUR 700,000	Vonovia SE, 0.750%, 01/09/32	477,890	0.04	EUR 400,000	CCEP Finance Ireland DAC, 1.500%, 06/05/41	264,692	0.02
EUR 600,000	Vonovia SE, 1.000%, 16/06/33	400,980	0.03	EUR 200,000	CCEP Finance Ireland DAC, 0.500%, perpetual	166,182	0.02
EUR 350,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	308,116	0.03	EUR 200,000	CCEP Finance Ireland DAC, 1.500%, perpetual	132,346	0.01
<b>Total Germany</b>		<b>87,733,561</b>	<b>7.61</b>	EUR 280,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	278,541	0.02
Guernsey				EUR 380,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	351,929	0.03
EUR 120,000	Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25	105,161	0.01	EUR 355,000	CRH Finance DAC, 1.375%, 18/10/28	324,566	0.03
EUR 350,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	280,829	0.02	EUR 80,000	CRH SMW Finance DAC, 1.250%, 05/11/26	74,956	0.01
EUR 200,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	154,614	0.01	EUR 500,000	DXC Capital Funding DAC, 0.450%, 15/09/27	419,495	0.04
EUR 600,000	Sirius Real Estate Ltd, 1.125%, perpetual	518,268	0.05	EUR 500,000	DXC Capital Funding DAC, 0.950%, 15/09/31	374,580	0.03
<b>Total Guernsey</b>		<b>1,058,872</b>	<b>0.09</b>	EUR 390,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	375,863	0.03
Hungary				EUR 410,000	Eaton Capital Unlimited Co, 0.697%, 14/05/25	387,610	0.03
EUR 350,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	287,378	0.02	EUR 500,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	451,265	0.04
<b>Total Hungary</b>		<b>287,378</b>	<b>0.02</b>	EUR 500,000	Eaton Capital Unlimited Co, 0.577%, 08/03/30	401,255	0.04
Iceland				EUR 270,000	Experian Europe Designated Activity Company, 1.560%, 16/05/31	231,992	0.02
EUR 400,000	Arion Banki HF, 0.625%, 27/05/24	381,156	0.03	EUR 320,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	317,315	0.03
<b>Total Iceland</b>		<b>381,156</b>	<b>0.03</b>	EUR 400,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	363,992	0.03
Ireland				EUR 400,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	327,304	0.03
EUR 610,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	606,541	0.05	EUR 200,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	149,198	0.01
EUR 690,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	663,187	0.06	EUR 350,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	311,367	0.03
EUR 270,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	262,643	0.02	EUR 615,000	Glencore Capital Finance DAC, 1.125%, 10/03/28	506,004	0.04
EUR 690,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	618,481	0.05	EUR 100,000	Glencore Capital Finance DAC, 1.250%, 01/03/33	68,283	0.01
EUR 350,000	AIB Group PLC, 2.250%, 03/07/25	339,917	0.03	EUR 500,000	Glencore Capital Finance DAC, 0.750%, perpetual	380,875	0.03
EUR 830,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	844,442	0.07	EUR 500,000	Grenke Finance PLC, 0.625%, 09/01/25	448,160	0.04
EUR 290,000	Atlas Copco Finance DAC, 0.125%, 03/09/29	239,160	0.02	EUR 460,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/23	456,775	0.04
EUR 480,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	476,126	0.04	EUR 350,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.375%, 25/02/25	335,944	0.03
EUR 480,000	Bank of Ireland Group PLC, 0.750%, 08/07/24	471,355	0.04	EUR 195,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	165,066	0.01
EUR 395,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	372,923	0.03				
EUR 500,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	475,580	0.04				
EUR 600,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	525,414	0.05				
EUR 500,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	463,535	0.04				
EUR 400,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	332,364	0.03				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Ireland <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 350,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32	257,390	0.02	EUR 800,000	ASTM SpA, 1.500%, 25/01/30	616,008	0.05
EUR 535,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	417,733	0.04	EUR 600,000	ASTM SpA, 2.375%, 25/11/33	439,116	0.04
EUR 480,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	475,997	0.04	EUR 350,000	Covivio, 1.625%, 17/10/24	344,592	0.03
EUR 700,000	Linde PLC, 1.000%, 31/03/27	456,844	0.04	EUR 280,000	Covivio, 2.375%, 20/02/28	257,908	0.02
EUR 500,000	Linde PLC, 1.375%, 31/03/31	440,055	0.04	EUR 550,000	Enel SpA, 5.250%, 20/05/24	585,161	0.05
EUR 700,000	Linde PLC, 1.625%, 31/03/35	580,356	0.05	EUR 720,000	Enel SpA, 5.625%, 21/06/27	803,722	0.07
EUR 550,000	PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	519,871	0.05	EUR 690,000	Enel SpA, 3.500%, 24/05/80	643,039	0.06
EUR 200,000	Roadster Finance DAC, 1.625%, 09/12/24	174,192	0.02	EUR 550,000	Enel SpA, 3.375%, 24/11/81	482,520	0.04
EUR 280,000	Roadster Finance DAC, 2.375%, 08/12/27	232,504	0.02	EUR 920,000	Enel SpA, 1.375%, 31/12/99	698,473	0.06
EUR 600,000	Ryanair DAC, 1.125%, 15/08/23	589,668	0.05	EUR 800,000	Enel SpA, 1.875%, 31/12/99	533,952	0.05
EUR 810,000	Ryanair DAC, 2.875%, 15/09/25	794,335	0.07	EUR 820,000	Enel SpA, 2.500%, 31/12/99	789,553	0.07
EUR 800,000	Ryanair DAC, 0.875%, 25/05/26	711,472	0.06	EUR 190,000	Enel SpA, 2.250%, perpetual	156,731	0.01
EUR 300,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	238,947	0.02	EUR 500,000	Enel SpA, 2.250%, perpetual	412,450	0.04
EUR 300,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	213,777	0.02	EUR 480,000	Eni SpA, 1.750%, 18/01/24	480,696	0.04
EUR 525,000	Transmission Finance DAC, 0.375%, 18/06/28	435,088	0.04	EUR 620,000	Eni SpA, 0.625%, 19/09/24	602,274	0.05
EUR 390,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	318,556	0.03	EUR 480,000	Eni SpA, 1.000%, 14/03/25	466,046	0.04
<b>Total Ireland</b>		<b>21,766,090</b>	<b>1.89</b>	EUR 670,000	Eni SpA, 3.750%, 12/09/25	697,651	0.06
Italy				EUR 760,000	Eni SpA, 1.500%, 02/02/26	737,899	0.06
EUR 350,000	2i Rete Gas SpA, 3.000%, 16/07/24	355,663	0.03	EUR 630,000	Eni SpA, 1.250%, 18/05/26	602,072	0.05
EUR 390,000	2i Rete Gas SpA, 2.195%, 11/09/25	380,207	0.03	EUR 690,000	Eni SpA, 1.500%, 17/01/27	658,764	0.06
EUR 350,000	2i Rete Gas SpA, 1.750%, 28/08/26	328,969	0.03	EUR 620,000	Eni SpA, 1.625%, 17/05/28	583,873	0.05
EUR 620,000	2i Rete Gas SpA, 1.608%, 31/10/27	572,762	0.05	EUR 500,000	Eni SpA, 0.375%, 14/06/28	433,640	0.04
EUR 500,000	2i Rete Gas SpA, 0.579%, 29/01/31	387,485	0.03	EUR 490,000	Eni SpA, 1.125%, 19/09/28	441,676	0.04
EUR 350,000	Aeroporti di Roma SpA, 1.625%, 08/06/27	314,892	0.03	EUR 630,000	Eni SpA, 3.625%, 29/01/29	646,437	0.06
EUR 500,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	382,005	0.03	EUR 690,000	Eni SpA, 0.625%, 23/01/30	569,146	0.05
EUR 200,000	Anima Holdings SpA, 1.500%, 22/04/28	168,030	0.01	EUR 670,000	Eni SpA, 2.000%, 18/05/31	601,452	0.05
EUR 500,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	499,890	0.04	EUR 600,000	Eni SpA, 2.000%, perpetual	486,126	0.04
EUR 480,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	444,173	0.04	EUR 1,040,000	Eni SpA, 2.625%, perpetual	927,597	0.08
EUR 300,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	211,467	0.02	EUR 490,000	ERG SpA, 1.875%, 11/04/25	483,204	0.04
EUR 900,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	905,994	0.08	EUR 410,000	ERG SpA, 0.500%, 11/09/27	359,484	0.03
EUR 300,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	294,750	0.03	EUR 250,000	ERG SpA, 0.875%, 15/09/31	193,345	0.02
EUR 500,000	ASTM SpA, 1.000%, 25/11/26	439,630	0.04	EUR 550,000	EssilorLuxottica SA, 2.625%, 10/02/24	561,869	0.05
				EUR 25,000	FCA Bank SpA, 0.500%, 18/09/23	24,666	0.00
				EUR 190,000	FCA Bank SpA, 0.125%, 16/11/23	185,818	0.02
				EUR 500,000	FCA Bank SpA, 0.500%, perpetual	493,320	0.04
				EUR 390,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	391,751	0.03
				EUR 690,000	Intesa Sanpaolo SpA, 4.000%, 30/10/23	708,382	0.06
				EUR 830,000	Intesa Sanpaolo SpA, 1.375%, 18/01/24	819,534	0.07
				EUR 710,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	690,312	0.06
				EUR 500,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	444,845	0.04
				EUR 690,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	620,303	0.05
				EUR 620,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	536,647	0.05
				EUR 500,000	Intesa Sanpaolo SpA, 1.350%, 24/02/31	372,080	0.03
				EUR 350,000	Iren SpA, 0.875%, 04/11/24	337,942	0.03
				EUR 350,000	Iren SpA, 1.950%, 19/09/25	342,380	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 200,000	Iren SpA, 1.500%, 24/10/27	182,172	0.02	EUR 350,000	Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32	273,942	0.02
EUR 280,000	Iren SpA, 0.875%, 14/10/29	228,435	0.02	EUR 500,000	Terna SPA, 0.375%, 23/06/29	418,595	0.04
EUR 350,000	Iren SpA, 1.000%, 01/07/30	279,864	0.02	EUR 500,000	UniCredit SpA, 1.625%, 03/07/25	480,215	0.04
EUR 280,000	Iren SpA, 0.250%, 17/01/31	204,218	0.02	EUR 700,000	UniCredit SpA, 0.325%, 19/01/26	623,000	0.05
EUR 455,000	Italgas SpA, 0.250%, 24/06/25	426,940	0.04	EUR 970,000	UniCredit SpA, 1.200%, 20/01/26	902,275	0.08
EUR 710,000	Italgas SpA, 1.625%, 19/01/27	675,757	0.06	EUR 890,000	UniCredit SpA, 1.250%, 16/06/26	830,717	0.07
EUR 300,000	Italgas SpA, zero coupon, 16/02/28	249,852	0.02	EUR 550,000	UniCredit SpA, 2.125%, 24/10/26	517,533	0.05
EUR 480,000	Italgas SpA, 1.625%, 18/01/29	426,096	0.04	EUR 730,000	UniCredit SpA, 2.200%, 22/07/27	666,030	0.06
EUR 410,000	Italgas SpA, 0.875%, 24/04/30	333,277	0.03	EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	82,082	0.01
EUR 350,000	Italgas SpA, 1.000%, 11/12/31	273,763	0.02	EUR 700,000	UniCredit SpA, 0.850%, 19/01/31	516,929	0.04
EUR 300,000	Italgas SpA, 0.500%, 16/02/33	210,237	0.02	EUR 295,000	UniCredit SpA, 1.625%, 18/01/32	226,474	0.02
EUR 395,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	384,236	0.03	EUR 410,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	406,466	0.04
EUR 200,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 23/04/25	188,448	0.02	EUR 500,000	Unione di Banche Italiane SpA, 1.625%, 21/04/25	476,745	0.04
EUR 500,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	419,050	0.04	<b>Total Italy</b>		<b>48,728,970</b>	<b>4.23</b>
EUR 500,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, perpetual	437,895	0.04	Japan			
EUR 385,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	362,655	0.03	EUR 655,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	625,702	0.05
EUR 690,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	631,019	0.05	EUR 390,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	347,178	0.03
EUR 95,000	Mediobanca Di Cred Fin, 1.000%, 08/09/27	83,200	0.01	EUR 575,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	494,690	0.04
EUR 480,000	Snam SpA, zero coupon, 12/05/24	465,682	0.04	EUR 200,000	Asahi Group Holdings Ltd, 0.336%, perpetual	178,040	0.02
EUR 795,000	Snam SpA, zero coupon, 15/08/25	690,604	0.06	EUR 350,000	Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	347,263	0.03
EUR 350,000	Snam SpA, 1.250%, 28/08/25	337,372	0.03	EUR 400,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	392,428	0.03
EUR 830,000	Snam SpA, 0.875%, 25/10/26	767,269	0.07	EUR 550,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	532,125	0.05
EUR 161,000	Snam SpA, 1.375%, 25/10/27	149,843	0.01	EUR 400,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	356,024	0.03
EUR 735,000	Snam SpA, 0.750%, 20/06/29	597,473	0.05	EUR 535,000	Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29	449,689	0.04
EUR 700,000	Snam SpA, 0.625%, 30/06/31	535,374	0.05	EUR 1,100,000	Mitsubishi UFJ Financial Group Inc, 3.556%, perpetual	1,099,967	0.10
EUR 500,000	Snam SpA, 1.250%, 20/06/34	366,465	0.03	EUR 240,000	Mizuho Financial Group Inc, 1.020%, 11/10/23	237,650	0.02
EUR 415,000	Snam SpA, 1.000%, 12/09/34	289,516	0.03	EUR 410,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	390,615	0.03
EUR 40,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	39,846	0.00	EUR 280,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	271,216	0.02
EUR 410,000	Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	348,799	0.03	EUR 360,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	331,481	0.03
EUR 480,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	513,288	0.04	EUR 600,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	535,134	0.05
EUR 305,000	Terna Rete Elettrica Nazionale SpA, 0.125%, 25/07/25	286,279	0.02	EUR 500,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	462,265	0.04
EUR 450,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	428,643	0.04	EUR 280,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	252,874	0.02
EUR 870,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	818,061	0.07	EUR 410,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	323,961	0.03
EUR 590,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	528,156	0.05	EUR 700,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	574,826	0.05
EUR 250,000	Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30	197,810	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Japan <i>(continued)</i>				Jersey <i>(continued)</i>			
EUR 190,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	151,166	0.01	EUR 480,000	Heathrow Funding Ltd, 1.500%, 11/02/30	416,443	0.04
EUR 700,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	541,373	0.05	EUR 200,000	Heathrow Funding Ltd, 1.125%, 08/10/30	164,002	0.01
EUR 500,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	421,070	0.04	EUR 550,000	Heathrow Funding Ltd, 1.875%, 12/07/32	455,455	0.04
EUR 600,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	436,212	0.04	EUR 410,000	Heathrow Funding Ltd, 1.875%, 14/03/34	327,660	0.03
EUR 300,000	Nidec Corp, 0.046%, 30/03/26	271,251	0.02	EUR 350,000	Heathrow Funding Ltd, 1.500%, perpetual	334,099	0.03
EUR 600,000	NTT Finance Corp, zero coupon, 03/03/25	568,638	0.05	EUR 400,000	Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	371,288	0.03
EUR 500,000	NTT Finance Corp, 0.082%, 13/12/25	464,850	0.04				
EUR 340,000	NTT Finance Corp, 0.399%, 13/12/28	294,879	0.03	<b>Total Jersey</b>		<b>4,574,955</b>	<b>0.40</b>
EUR 800,000	NTT Finance Corp, 0.342%, 03/03/30	666,856	0.06	Korea			
EUR 200,000	ORIX Corp, 1.919%, 20/04/26	189,770	0.02	EUR 410,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	394,235	0.03
EUR 350,000	Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	354,994	0.03	<b>Total Korea</b>		<b>394,235</b>	<b>0.03</b>
EUR 190,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	184,080	0.02	Liechtenstein			
EUR 390,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	377,738	0.03	EUR 500,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	387,575	0.03
EUR 740,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	697,376	0.06	<b>Total Liechtenstein</b>		<b>387,575</b>	<b>0.03</b>
EUR 370,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	336,263	0.03	Luxembourg			
EUR 540,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	455,269	0.04	EUR 200,000	Alpha Trains Finance SA, 2.064%, 30/06/25	196,742	0.02
EUR 540,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	431,660	0.04	EUR 800,000	ArcelorMittal SA, 1.750%, 19/11/25	750,992	0.07
EUR 1,110,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	1,091,474	0.09	EUR 300,000	Aroundtown SA, zero coupon, 16/07/26	243,627	0.02
EUR 690,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	624,995	0.05	EUR 900,000	Aroundtown SA, 0.375%, 15/04/27	701,406	0.06
EUR 690,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	597,561	0.05	EUR 700,000	Aroundtown SA, 1.625%, 31/01/28	562,233	0.05
EUR 710,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	693,791	0.06	EUR 500,000	Aroundtown SA, 1.625%, perpetual	307,490	0.03
EUR 690,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	570,837	0.05	EUR 500,000	Aroundtown SA, 2.125%, perpetual	355,220	0.03
<b>Total Japan</b>		<b>18,625,231</b>	<b>1.62</b>	EUR 410,000	Aroundtown SA, 2.875%, perpetual	278,345	0.02
Jersey				EUR 700,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	657,972	0.06
EUR 480,000	Aptiv PLC, 1.500%, 10/03/25	460,858	0.04	EUR 648,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	542,881	0.05
EUR 410,000	Aptiv PLC, 1.600%, 15/09/28	351,087	0.03	EUR 535,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	379,096	0.03
EUR 520,000	Glencore Finance Europe Ltd, 1.875%, 13/09/23	512,065	0.05	EUR 320,000	Bevco Lux Sarl, 1.500%, 16/09/27	289,197	0.03
EUR 240,000	Glencore Finance Europe Ltd, 0.625%, 11/09/24	224,753	0.02	EUR 410,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	398,352	0.03
EUR 460,000	Glencore Finance Europe Ltd, 1.750%, 17/03/25	434,401	0.04	EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	457,018	0.04
EUR 280,000	Glencore Finance Europe Ltd, 3.750%, 01/04/26	274,795	0.02	EUR 500,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, 20/10/26	424,400	0.04
EUR 280,000	Glencore Finance Europe Ltd, 1.500%, 15/10/26	248,049	0.02	EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	407,749	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 580,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	466,738	0.04	EUR 800,000	Grand City Properties SA, 1.500%, 22/02/27	697,128	0.06
EUR 300,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	270,621	0.02	EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	76,864	0.01
EUR 480,000	Blackstone Property Partners Europe Holdings Sarl, 1.625%, 20/04/30	361,363	0.03	EUR 300,000	Grand City Properties SA, 2.500%, perpetual	236,238	0.02
EUR 500,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, perpetual	395,960	0.03	EUR 400,000	Hannover Finance Luxembourg SA, 5.000%, 30/06/43	411,996	0.04
EUR 300,000	CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund, 0.500%, 27/01/28	247,539	0.02	EUR 390,000	HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24	388,198	0.03
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	325,774	0.03	EUR 760,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	710,190	0.06
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	302,275	0.03	EUR 410,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	372,518	0.03
EUR 690,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	665,201	0.06	EUR 550,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	489,516	0.04
EUR 540,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	517,892	0.04	EUR 400,000	Highland Holdings Sarl, 0.318%, 15/12/26	357,192	0.03
EUR 520,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	488,353	0.04	EUR 200,000	Highland Holdings Sarl, 0.934%, 15/12/31	158,802	0.01
EUR 410,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	356,700	0.03	EUR 300,000	Highland Holdings Sarl, 0.000%, perpetual	292,872	0.03
EUR 500,000	CPI Property Group SA, 1.500%, 27/01/31	331,985	0.03	EUR 300,000	Holcim Finance Luxembourg SA, 1.500%, 06/04/25	290,364	0.03
EUR 650,000	Czech Gas Networks Investments Sarl, 1.000%, 16/07/27	515,749	0.04	EUR 400,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	397,128	0.03
EUR 500,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	313,395	0.03	EUR 350,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	313,096	0.03
EUR 630,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	580,400	0.05	EUR 400,000	Holcim Finance Luxembourg SA, 0.125%, 19/07/27	345,108	0.03
EUR 700,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	614,817	0.05	EUR 290,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	273,279	0.02
EUR 1,020,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	824,843	0.07	EUR 690,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	607,207	0.05
EUR 940,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	652,163	0.05	EUR 280,000	Holcim Finance Luxembourg SA, 0.500%, 23/04/31	209,972	0.02
EUR 390,000	DH Europe Finance Sarl, 1.200%, 30/06/27	363,433	0.03	EUR 470,000	Holcim Finance Luxembourg SA, 0.625%, 19/01/33	331,665	0.03
EUR 500,000	Euroclear Investments SA, 1.125%, 07/12/26	474,690	0.04	EUR 400,000	Holcim Finance Luxembourg SA, 0.625%, perpetual	315,588	0.03
EUR 300,000	Euroclear Investments SA, 1.500%, 11/04/30	276,477	0.02	EUR 690,000	John Deere Cash Management SA, 2.200%, 02/04/32	656,749	0.06
EUR 200,000	Euroclear Investments SA, 2.625%, 11/04/48	180,064	0.02	EUR 450,000	John Deere Cash Management SA, 1.650%, 13/06/39	359,253	0.03
EUR 500,000	Eurofins Scientific SE, 2.125%, 25/07/24	496,360	0.04	EUR 690,000	John Deere Cash Management SA, 1.850%, perpetual	669,231	0.06
EUR 300,000	GELF Bond Issuer I SA, 1.625%, 20/10/26	264,933	0.02	EUR 455,000	Logicor Financing Sarl, 0.750%, 15/07/24	431,549	0.04
EUR 370,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	291,368	0.03	EUR 350,000	Logicor Financing Sarl, 2.250%, 13/05/25	334,236	0.03
EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	265,467	0.02	EUR 410,000	Logicor Financing Sarl, 1.500%, 13/07/26	367,848	0.03
				EUR 785,000	Logicor Financing Sarl, 1.625%, 15/07/27	678,177	0.06



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 350,000	Logicor Financing Sarl, 3.250%, 13/11/28	315,686	0.03	EUR 550,000	Novartis Finance SA, 1.625%, 09/11/26	540,083	0.05
EUR 300,000	Logicor Financing Sarl, 1.625%, 17/01/30	235,560	0.02	EUR 350,000	Novartis Finance SA, 0.625%, 20/09/28	315,959	0.03
EUR 130,000	Logicor Financing Sarl, 0.875%, 14/01/31	90,997	0.01	EUR 690,000	Novartis Finance SA, zero coupon, 23/09/28	593,428	0.05
EUR 500,000	Logicor Financing Sarl, 2.000%, 17/01/34	351,575	0.03	EUR 250,000	Prologis International Funding II SA, 1.876%, 17/04/25	243,285	0.02
EUR 300,000	Logicor Financing Sarl, 0.625%, perpetual	267,774	0.02	EUR 355,000	Prologis International Funding II SA, 1.750%, 15/03/28	326,238	0.03
EUR 690,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	653,699	0.06	EUR 50,000	Prologis International Funding II SA, 2.375%, 14/11/30	45,007	0.00
EUR 1,160,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	1,090,075	0.09	EUR 590,000	Prologis International Funding II SA, 1.625%, 17/06/32	464,300	0.04
EUR 445,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	385,975	0.03	EUR 640,000	Prologis International Funding II SA, 0.750%, 23/03/33	446,733	0.04
EUR 830,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	751,557	0.07	EUR 800,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	674,712	0.06
EUR 795,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	640,595	0.06	EUR 500,000	Repsol Europe Finance Sarl, 0.875%, 06/07/33	383,495	0.03
EUR 720,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	600,473	0.05	EUR 670,000	Richemont International Holding SA, 1.000%, 26/03/26	640,399	0.06
EUR 390,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	287,344	0.02	EUR 480,000	Richemont International Holding SA, 0.750%, 26/05/28	432,970	0.04
EUR 640,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	450,227	0.04	EUR 570,000	Richemont International Holding SA, 1.500%, 26/03/30	525,272	0.05
EUR 230,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	156,267	0.01	EUR 550,000	Richemont International Holding SA, 1.625%, 26/05/40	411,196	0.04
EUR 740,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	481,984	0.04	EUR 350,000	SELP Finance Sarl, 1.250%, 25/10/23	343,322	0.03
EUR 600,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	506,412	0.04	EUR 445,000	SELP Finance Sarl, 1.500%, 20/11/25	412,350	0.04
EUR 410,000	Nestle Finance International Ltd, 0.375%, 18/01/24	403,899	0.03	EUR 410,000	SELP Finance Sarl, 1.500%, 20/12/26	368,069	0.03
EUR 410,000	Nestle Finance International Ltd, 0.000%, 03/12/25	383,949	0.03	EUR 400,000	SELP Finance Sarl, 0.875%, 27/05/29	320,772	0.03
EUR 880,000	Nestle Finance International Ltd, 1.125%, 01/04/26	853,644	0.07	EUR 410,000	SES SA, 1.625%, 22/03/26	393,075	0.03
EUR 700,000	Nestle Finance International Ltd, 0.000%, 14/06/26	645,463	0.06	EUR 210,000	SES SA, 0.875%, 04/11/27	182,841	0.02
EUR 1,135,000	Nestle Finance International Ltd, 0.875%, 29/03/27	860,291	0.07	EUR 450,000	SES SA, 3.500%, perpetual	440,707	0.04
EUR 520,000	Nestle Finance International Ltd, 0.125%, 12/11/27	465,728	0.04	EUR 500,000	SIX Finance Luxembourg SA, zero coupon, 02/12/25	461,270	0.04
EUR 500,000	Nestle Finance International Ltd, 0.250%, 14/06/29	433,770	0.04	EUR 600,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	514,272	0.04
EUR 550,000	Nestle Finance International Ltd, 1.250%, 02/11/29	505,785	0.04	EUR 500,000	TLG Finance Sarl, 3.375%, 31/12/99	368,260	0.03
EUR 690,000	Nestle Finance International Ltd, 1.500%, 01/04/30	638,830	0.06	EUR 700,000	Traton Finance Luxembourg SA, 0.125%, 24/03/25	650,706	0.06
EUR 400,000	Nestle Finance International Ltd, 1.250%, 29/03/31	356,384	0.03	EUR 600,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	434,760	0.04
EUR 210,000	Nestle Finance International Ltd, 0.375%, 03/12/40	126,458	0.01	EUR 430,000	Tyco Electronics Group SA, zero coupon, 14/02/25	357,160	0.03
EUR 540,000	Novartis Finance SA, 0.500%, 14/08/23	536,922	0.05	EUR 400,000	Tyco Electronics Group SA, zero coupon, 14/02/25	378,852	0.03
EUR 760,000	Novartis Finance SA, 0.125%, 20/09/23	750,242	0.07	EUR 350,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	325,119	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
Luxembourg (continued)				Netherlands (continued)			
EUR 480,000	Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	425,424	0.04	EUR 500,000	American Medical Systems Europe BV, 1.875%, 08/03/34	416,425	0.04
EUR 390,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	330,537	0.03	EUR 300,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	286,896	0.02
<b>Total Luxembourg</b>		<b>55,547,382</b>	<b>4.82</b>	EUR 550,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	539,005	0.05
Mexico				EUR 590,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	531,861	0.05
EUR 660,000	America Movil SAB de CV, 3.259%, 22/07/23	671,247	0.06	EUR 760,000	ASML Holding NV, 1.375%, 07/07/26	741,251	0.06
EUR 700,000	America Movil SAB de CV, 1.500%, 10/03/24	694,057	0.06	EUR 550,000	ASML Holding NV, 1.625%, 28/05/27	533,874	0.05
EUR 200,000	America Movil SAB de CV, 0.750%, 26/06/27	180,312	0.01	EUR 540,000	ASML Holding NV, 0.250%, 25/02/30	449,053	0.04
EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	95,442	0.01	EUR 280,000	ASR Nederland NV, 5.125%, 29/09/45	283,805	0.02
EUR 610,000	Sigma Alimentos SA de CV, 2.625%, 07/02/24	602,753	0.05	EUR 480,000	ASR Nederland NV, 3.375%, 02/05/49	421,886	0.04
<b>Total Mexico</b>		<b>2,243,811</b>	<b>0.19</b>	EUR 80,000	ASR Nederland NV, 5.000%, perpetual	79,322	0.01
Netherlands				EUR 690,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	684,611	0.06
EUR 300,000	ABB Finance BV, 0.625%, 31/03/24	295,671	0.03	EUR 690,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	651,774	0.06
EUR 350,000	ABB Finance BV, 0.750%, 16/05/24	344,298	0.03	EUR 970,000	BMW Finance NV, 0.375%, 10/07/23	960,766	0.08
EUR 980,000	ABN AMRO Bank NV, 0.500%, 17/07/23	972,003	0.08	EUR 410,000	BMW Finance NV, 2.625%, 17/01/24	416,388	0.04
EUR 620,000	ABN AMRO Bank NV, 2.500%, 29/11/23	630,069	0.05	EUR 350,000	BMW Finance NV, 0.750%, 15/04/24	344,715	0.03
EUR 710,000	ABN AMRO Bank NV, 0.875%, 15/01/24	701,295	0.06	EUR 690,000	BMW Finance NV, 0.750%, 12/07/24	676,807	0.06
EUR 1,000,000	ABN AMRO Bank NV, 2.375%, 01/06/27	961,640	0.08	EUR 900,000	BMW Finance NV, 1.000%, 14/11/24	881,685	0.08
EUR 700,000	ABN AMRO Bank NV, 0.500%, 23/09/29	566,083	0.05	EUR 550,000	BMW Finance NV, 1.000%, 21/01/25	538,092	0.05
EUR 1,000,000	ABN AMRO Bank NV, 3.000%, 01/06/32	936,400	0.08	EUR 620,000	BMW Finance NV, 0.875%, 03/04/25	602,646	0.05
EUR 1,400,000	ABN AMRO BANK NV, 1.250%, 28/05/25	1,139,354	0.11	EUR 865,000	BMW Finance NV, 1.000%, 29/08/25	820,408	0.08
EUR 620,000	Achmea BV, 4.250%, perpetual	605,821	0.05	EUR 600,000	BMW Finance NV, zero coupon, 11/01/26	552,774	0.05
EUR 240,000	Aegon Bank NV, 0.625%, 21/06/24	232,214	0.02	EUR 550,000	BMW Finance NV, 1.125%, 22/05/26	525,596	0.05
EUR 520,000	Aegon NV, 4.000%, 25/04/44	515,029	0.04	EUR 540,000	BMW Finance NV, 0.750%, 13/07/26	510,381	0.04
EUR 395,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	331,875	0.03	EUR 550,000	BMW Finance NV, 0.375%, 14/01/27	505,032	0.04
EUR 590,000	Akzo Nobel NV, 1.625%, 14/04/30	516,498	0.04	EUR 350,000	BMW Finance NV, 0.375%, 24/09/27	315,413	0.03
EUR 600,000	Allianz Finance II BV, 0.875%, 15/01/26	576,390	0.05	EUR 690,000	BMW Finance NV, 1.125%, 10/01/28	641,610	0.06
EUR 500,000	Allianz Finance II BV, zero coupon, 22/11/26	454,465	0.04	EUR 300,000	BMW Finance NV, 0.200%, 11/01/33	224,127	0.02
EUR 600,000	Allianz Finance II BV, 3.000%, 13/03/28	620,964	0.05	EUR 490,000	BP Capital Markets BV, 0.933%, 04/12/40	296,818	0.03
EUR 300,000	Allianz Finance II BV, 0.500%, 22/11/33	228,600	0.02				
EUR 500,000	American Medical Systems Europe BV, 1.375%, 08/03/28	457,085	0.04				
EUR 500,000	American Medical Systems Europe BV, 1.625%, 08/03/31	433,680	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 605,000	BP Capital Markets BV, 1.467%, perpetual	396,208	0.03	EUR 400,000	Danfoss Finance I BV, 0.375%, 28/10/28	341,212	0.03
EUR 740,000	Bunge Finance Europe BV, 1.850%, 16/06/23	736,537	0.06	EUR 500,000	Danfoss Finance II BV, 0.750%, 28/04/31	401,425	0.03
EUR 300,000	CETIN Group NV, 3.125%, 14/04/27	276,663	0.02	EUR 400,000	de Volksbank NV, 0.750%, 25/06/23	397,544	0.03
EUR 280,000	Citycon Treasury BV, 2.500%, 01/10/24	265,572	0.02	EUR 500,000	de Volksbank NV, 1.750%, 22/10/30	457,795	0.04
EUR 200,000	Citycon Treasury BV, 1.250%, 08/09/26	159,626	0.01	EUR 400,000	de Volksbank NV, 0.375%, perpetual	329,844	0.03
EUR 300,000	Citycon Treasury BV, 1.625%, perpetual	219,528	0.02	EUR 610,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	604,473	0.05
EUR 280,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	259,921	0.02	EUR 590,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	572,766	0.05
EUR 550,000	Compass Group International BV, 0.625%, 03/07/24	535,584	0.05	EUR 170,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	183,229	0.02
EUR 490,000	Conti-Gummi Finance BV, 2.125%, 27/11/23	490,750	0.04	EUR 630,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	615,516	0.05
EUR 1,000,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	980,990	0.09	EUR 590,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	567,621	0.05
EUR 1,560,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,657,625	0.14	EUR 970,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	929,512	0.08
EUR 1,460,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	1,415,981	0.12	EUR 830,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	788,301	0.07
EUR 1,170,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	1,123,446	0.10	EUR 556,000	Deutsche Telekom International Finance BV, 4.500%, 28/10/30	614,191	0.05
EUR 700,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	622,265	0.05	EUR 350,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	479,003	0.04
EUR 800,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	667,104	0.06	EUR 500,000	Diageo Capital BV, 0.125%, 28/09/28	428,015	0.04
EUR 600,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	449,364	0.04	EUR 435,000	Diageo Capital BV, 1.875%, 08/06/34	381,143	0.03
EUR 480,000	CRH Funding BV, 1.875%, 09/01/24	479,126	0.04	EUR 435,000	Diageo Capital BV, 1.500%, perpetual	402,432	0.03
EUR 290,000	CRH Funding BV, 1.625%, 05/05/30	251,700	0.02	EUR 410,000	Digital Dutch Finco BV, 0.625%, 15/07/25	377,614	0.03
EUR 500,000	CTP NV, 0.625%, 27/11/23	467,195	0.04	EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	162,054	0.01
EUR 450,000	CTP NV, 0.750%, 18/02/27	350,059	0.03	EUR 410,000	Digital Dutch Finco BV, 1.250%, 01/02/31	307,775	0.03
EUR 500,000	CTP NV, 1.250%, 21/06/29	348,655	0.03	EUR 823,000	Digital Dutch Finco BV, 1.000%, 15/01/32	586,050	0.05
EUR 400,000	CTP NV, 1.500%, 27/09/31	241,596	0.02	EUR 155,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	109,385	0.01
EUR 760,000	Daimler International Finance BV, 0.875%, 09/04/24	748,098	0.06	EUR 445,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	318,228	0.03
EUR 640,000	Daimler International Finance BV, 1.000%, 11/11/25	612,742	0.05	EUR 285,000	DSV Finance BV, 1.375%, 16/03/30	250,823	0.02
EUR 540,000	Daimler International Finance BV, 1.375%, 26/06/26	516,856	0.04	EUR 150,000	DSV Panalpina Finance BV, 0.500%, 03/03/31	116,855	0.01
EUR 350,000	Daimler International Finance BV, 1.500%, 09/02/27	334,954	0.03	EUR 500,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	369,650	0.03
EUR 630,000	Daimler International Finance BV, 0.625%, 06/05/27	573,747	0.05	EUR 300,000	DSV Panalpina Finance BV, 0.875%, 17/09/36	207,201	0.02
EUR 400,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	386,132	0.03	EUR 350,000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	324,555	0.03
EUR 400,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	375,188	0.03				
EUR 600,000	Danfoss Finance I BV, 0.125%, 28/04/26	545,598	0.05				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 490,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	472,502	0.04	EUR 410,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	401,025	0.03
EUR 280,000	Enel Finance International NV, 5.250%, 29/09/23	293,012	0.03	EUR 300,000	Iberdrola International BV, 1.750%, 17/09/23	302,391	0.03
EUR 815,000	Enel Finance International NV, zero coupon, 17/06/24	785,513	0.07	EUR 300,000	Iberdrola International BV, 1.875%, 08/10/24	300,933	0.03
EUR 700,000	Enel Finance International NV, zero coupon, 28/05/26	629,167	0.05	EUR 400,000	Iberdrola International BV, 0.375%, 15/09/25	380,860	0.03
EUR 860,000	Enel Finance International NV, 1.375%, 01/06/26	817,404	0.07	EUR 800,000	Iberdrola International BV, 1.125%, 21/04/26	775,608	0.07
EUR 1,675,000	Enel Finance International NV, 0.875%, 17/01/31	1,149,465	0.10	EUR 800,000	Iberdrola International BV, 1.825%, 31/12/99	584,200	0.05
EUR 330,000	Enel Finance International NV, 1.125%, 17/10/34	240,755	0.02	EUR 800,000	Iberdrola International BV, 1.874%, perpetual	699,104	0.06
EUR 500,000	Enel Finance International NV, 1.250%, 17/01/35	360,980	0.03	EUR 800,000	Iberdrola International BV, 2.250%, perpetual	622,408	0.05
EUR 400,000	Enel Finance International NV, 0.375%, perpetual	327,204	0.03	EUR 600,000	Iberdrola International BV, 2.625%, perpetual	579,270	0.05
EUR 410,000	Euronext NV, 1.000%, 18/04/25	398,950	0.03	EUR 600,000	Iberdrola International BV, 3.250%, perpetual	571,752	0.05
EUR 600,000	Euronext NV, 0.125%, 17/05/26	546,762	0.05	EUR 300,000	IMCD NV, 2.125%, 31/03/27	269,799	0.02
EUR 410,000	EXOR NV, 2.500%, 08/10/24	415,937	0.04	EUR 900,000	Imperial Brands Finance Netherlands BV, 1.750%, 18/03/33	653,661	0.06
EUR 600,000	EXOR NV, 2.250%, 29/04/30	547,914	0.05	EUR 300,000	ING Groep NV, 0.100%, 03/09/25	282,876	0.02
EUR 425,000	EXOR NV, 0.875%, 19/01/31	323,995	0.03	EUR 800,000	ING Groep NV, 0.125%, 29/11/25	748,664	0.06
EUR 240,000	EXOR NV, 1.750%, 14/10/34	178,970	0.02	EUR 800,000	ING Groep NV, 2.125%, 10/01/26	777,544	0.07
EUR 205,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	188,877	0.02	EUR 1,800,000	ING Groep NV, 2.125%, 23/05/26	1,689,768	0.15
EUR 635,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	545,605	0.05	EUR 600,000	ING Groep NV, 1.250%, 16/02/27	557,622	0.05
EUR 580,000	Global Switch Finance BV, 1.375%, 07/10/30	470,102	0.04	EUR 800,000	ING Groep NV, 1.375%, 11/01/28	722,240	0.06
EUR 700,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	671,538	0.06	EUR 900,000	ING Groep NV, 2.000%, 20/09/28	821,997	0.07
EUR 600,000	GSK Consumer Healthcare Capital NL BV, 1.750%, 29/03/30	548,070	0.05	EUR 1,000,000	ING Groep NV, 0.375%, 29/09/28	849,750	0.07
EUR 500,000	H&M Finance BV, 0.250%, 25/08/29	394,490	0.03	EUR 600,000	ING Groep NV, 2.500%, 15/02/29	589,668	0.05
EUR 1,000,000	Heimstaden Bostad Treasury BV, 0.250%, 13/10/24	910,110	0.08	EUR 800,000	ING Groep NV, 1.625%, 26/09/29	758,080	0.07
EUR 380,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	333,739	0.03	EUR 200,000	ING Groep NV, 0.250%, 01/02/30	160,586	0.01
EUR 1,070,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	836,054	0.07	EUR 600,000	ING Groep NV, 2.000%, 22/03/30	565,260	0.05
EUR 800,000	Heimstaden Bostad Treasury BV, 1.000%, 13/04/28	608,056	0.05	EUR 200,000	ING Groep NV, 1.000%, 13/11/30	178,078	0.02
EUR 400,000	Heimstaden Bostad Treasury BV, 1.625%, perpetual	264,956	0.02	EUR 900,000	ING Groep NV, 2.500%, 15/11/30	834,804	0.07
EUR 110,000	Heineken NV, 3.500%, 19/03/24	113,207	0.01	EUR 500,000	ING Groep NV, 0.875%, 29/11/30	408,730	0.04
EUR 280,000	Heineken NV, 1.500%, 07/12/24	277,096	0.02	EUR 600,000	ING Groep NV, 1.750%, 16/02/31	519,912	0.05
EUR 540,000	Heineken NV, 1.625%, 30/03/25	532,991	0.05	EUR 500,000	ING Groep NV, 1.000%, 16/11/32	413,745	0.04
EUR 190,000	Heineken NV, 1.000%, 04/05/26	179,533	0.02	EUR 800,000	ING Groep NV, 0.250%, perpetual	664,440	0.06
EUR 410,000	Heineken NV, 1.375%, 29/01/27	389,090	0.03	EUR 400,000	ING Groep NV, 0.250%, perpetual	321,172	0.03
EUR 620,000	Heineken NV, 2.250%, 30/03/30	586,353	0.05	EUR 620,000	innogy Finance BV, 3.000%, 17/01/24	628,692	0.05
EUR 550,000	Heineken NV, 1.750%, 17/03/31	494,257	0.04	EUR 550,000	innogy Finance BV, 1.000%, 13/04/25	530,282	0.05
EUR 550,000	Heineken NV, 1.250%, 07/05/33	448,393	0.04	EUR 410,000	innogy Finance BV, 1.625%, 30/05/26	395,146	0.03
EUR 790,000	Heineken NV, 1.750%, 07/05/40	575,073	0.05	EUR 480,000	innogy Finance BV, 1.250%, 19/10/27	443,395	0.04
				EUR 760,000	innogy Finance BV, 1.500%, 31/07/29	682,146	0.06
				EUR 450,000	innogy Finance BV, 5.750%, 14/02/33	537,178	0.05
				EUR 390,000	ISS Finance BV, 1.250%, 07/07/25	374,728	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 500,000	JAB Holdings BV, 1.250%, 22/05/24	485,900	0.04	EUR 350,000	LeasePlan Corp NV, 1.375%, 07/03/24	343,599	0.03
EUR 300,000	JAB Holdings BV, 1.625%, 30/04/25	287,043	0.02	EUR 390,000	LeasePlan Corp NV, 3.500%, 09/04/25	395,175	0.03
EUR 500,000	JAB Holdings BV, 1.750%, 25/06/26	466,120	0.04	EUR 1,105,000	LeasePlan Corp NV, 0.250%, 23/02/26	978,674	0.09
EUR 400,000	JAB Holdings BV, 1.000%, 20/12/27	340,944	0.03	EUR 200,000	Linde Finance BV, 0.250%, 19/05/27	179,772	0.02
EUR 500,000	JAB Holdings BV, 2.000%, 18/05/28	443,685	0.04	EUR 600,000	Linde Finance BV, 0.550%, 19/05/32	472,278	0.04
EUR 700,000	JAB Holdings BV, 2.500%, 25/06/29	620,956	0.05	EUR 300,000	Lseg Netherlands BV, zero coupon, 06/04/25	282,810	0.02
EUR 500,000	JAB Holdings BV, 1.000%, 14/07/31	369,450	0.03	EUR 410,000	LYB International Financ, 1.625%, 17/09/31	339,402	0.03
EUR 1,000,000	JAB Holdings BV, 4.750%, 29/06/32	1,000,560	0.09	EUR 480,000	LYB International Finance II BV, 0.875%, 17/09/26	434,659	0.04
EUR 400,000	JAB Holdings BV, 3.375%, 17/04/35	338,200	0.03	EUR 220,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	207,451	0.02
EUR 500,000	JAB Holdings BV, 2.250%, 19/12/39	325,040	0.03	EUR 350,000	Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	305,848	0.03
EUR 400,000	JDE Peet's NV, zero coupon, 16/01/26	355,676	0.03	EUR 255,000	Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29	209,852	0.02
EUR 400,000	JDE Peet's NV, 0.625%, 09/02/28	337,588	0.03	EUR 410,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	333,925	0.03
EUR 200,000	JDE Peet's NV, 1.125%, 16/06/33	141,768	0.01	EUR 400,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	379,584	0.03
EUR 300,000	JDE Peet's NV, 0.244%, perpetual	280,755	0.02	EUR 500,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	417,675	0.04
EUR 390,000	JT International Financial Services BV, 1.000%, 26/11/29	329,733	0.03	EUR 300,000	Naturgy Finance BV, 2.875%, 11/03/24	305,124	0.03
EUR 550,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	534,220	0.05	EUR 200,000	Naturgy Finance BV, 1.375%, 21/01/25	194,634	0.02
EUR 480,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	450,053	0.04	EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	287,127	0.02
EUR 150,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	141,779	0.01	EUR 800,000	Naturgy Finance BV, 1.250%, 15/01/26	758,560	0.07
EUR 350,000	Koninklijke DSM NV, 1.000%, 09/04/25	337,673	0.03	EUR 600,000	Naturgy Finance BV, 1.250%, 19/04/26	566,520	0.05
EUR 600,000	Koninklijke DSM NV, 0.750%, 28/09/26	554,820	0.05	EUR 550,000	NE Property BV, 1.750%, 23/11/24	510,972	0.04
EUR 165,000	Koninklijke DSM NV, 0.250%, 23/06/28	142,060	0.01	EUR 320,000	NE Property BV, 1.875%, 09/10/26	267,584	0.02
EUR 410,000	Koninklijke DSM NV, 0.625%, 23/06/32	319,931	0.03	EUR 350,000	NE Property BV, 3.375%, 14/07/27	300,916	0.03
EUR 410,000	Koninklijke KPN NV, 5.625%, 30/09/24	440,508	0.04	EUR 100,000	NIBC Bank NV, 2.000%, 09/04/24	99,057	0.01
EUR 600,000	Koninklijke KPN NV, 0.625%, 09/04/25	575,286	0.05	EUR 400,000	NIBC Bank NV, 0.875%, 08/07/25	372,844	0.03
EUR 500,000	Koninklijke KPN NV, 1.125%, 11/09/28	457,805	0.04	EUR 600,000	NIBC Bank NV, 0.250%, 09/09/26	514,860	0.04
EUR 1,000,000	Koninklijke KPN NV, 0.875%, 14/12/32	778,402	0.06	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	84,600	0.01
EUR 190,000	Koninklijke Philips NV, 0.500%, 22/05/26	176,242	0.02	EUR 200,000	NN Group NV, 1.625%, 01/06/27	189,854	0.02
EUR 365,000	Koninklijke Philips NV, 1.375%, 02/05/28	332,030	0.03	EUR 400,000	NN Group NV, 0.875%, 23/11/31	320,340	0.03
EUR 350,000	Koninklijke Philips NV, 2.000%, 30/03/30	320,117	0.03	EUR 830,000	NN Group NV, 4.625%, 08/04/44	826,306	0.07
EUR 380,000	LeasePlan Corp NV, 0.125%, 13/09/23	371,188	0.03	EUR 620,000	NN Group NV, 4.625%, 13/01/48	596,415	0.05
				EUR 390,000	NN Group NV, 4.375%, perpetual	381,276	0.03
				EUR 200,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	194,356	0.02
				EUR 400,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	390,436	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.125%, perpetual	473,860	0.04	EUR 1,115,000	Shell International Finance BV, 0.375%, 15/02/25	1,070,679	0.09
EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.375%, perpetual	459,660	0.04	EUR 760,000	Shell International Finance BV, 1.875%, 15/09/25	754,619	0.07
EUR 300,000	PACCAR Financial Europe BV, zero coupon, 01/03/26	272,400	0.02	EUR 620,000	Shell International Finance BV, 2.500%, 24/03/26	627,136	0.05
EUR 430,000	Prosus NV, 1.207%, 19/01/26	374,418	0.03	EUR 900,000	Shell International Finance BV, 1.625%, 20/01/27	873,162	0.08
EUR 350,000	Prosus NV, 1.539%, 03/08/28	277,179	0.02	EUR 280,000	Shell International Finance BV, 0.125%, 08/11/27	248,186	0.02
EUR 300,000	Prosus NV, 2.085%, 19/01/30	228,897	0.02	EUR 940,000	Shell International Finance BV, 1.500%, 07/04/28	890,321	0.08
EUR 800,000	Prosus NV, 1.985%, 13/07/33	533,984	0.05	EUR 940,000	Shell International Finance BV, 1.250%, 12/05/28	876,240	0.08
EUR 500,000	Prosus NV, 2.778%, 19/01/34	347,405	0.03	EUR 780,000	Shell International Finance BV, 0.750%, 15/08/28	701,306	0.06
EUR 190,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	176,273	0.02	EUR 630,000	Shell International Finance BV, 1.250%, 11/11/32	525,785	0.05
EUR 690,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	584,513	0.05	EUR 200,000	Shell International Finance BV, 1.250%, 11/11/32	166,916	0.01
EUR 300,000	Redexis Gas Finance BV, 1.875%, 28/05/25	288,633	0.03	EUR 570,000	Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	565,332	0.05
EUR 350,000	Redexis Gas Finance BV, 1.875%, 27/04/27	321,346	0.03	EUR 380,000	Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	374,399	0.03
EUR 410,000	RELX Finance BV, zero coupon, 18/03/24	396,728	0.03	EUR 1,200,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	1,087,588	0.09
EUR 410,000	RELX Finance BV, 1.000%, 22/03/24	403,202	0.04	EUR 300,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	277,671	0.03
EUR 620,000	RELX Finance BV, 1.375%, 12/05/26	594,506	0.05	EUR 900,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	840,024	0.07
EUR 350,000	RELX Finance BV, 1.500%, 13/05/27	330,040	0.03	EUR 500,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	462,385	0.04
EUR 190,000	RELX Finance BV, 0.500%, 10/03/28	165,321	0.01	EUR 690,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	644,812	0.06
EUR 350,000	RELX Finance BV, 0.875%, perpetual	280,742	0.02	EUR 620,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	625,933	0.05
EUR 406,000	Ren Finance BV, 2.500%, 12/02/25	406,227	0.04	EUR 435,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	399,065	0.03
EUR 350,000	Ren Finance BV, 1.750%, 18/01/28	328,216	0.03	EUR 520,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	463,798	0.04
EUR 285,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	290,378	0.03	EUR 500,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	403,905	0.04
EUR 200,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	206,082	0.02	EUR 500,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	411,585	0.04
EUR 600,000	Repsol International Finance BV, 2.625%, 15/04/30	595,926	0.05	EUR 560,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	445,564	0.04
EUR 100,000	SAGAX EURO MTN NL BV, 1.625%, 24/02/26	91,153	0.01				
EUR 400,000	SAGAX EURO MTN NL BV, 0.750%, 26/01/28	307,768	0.03				
EUR 280,000	Schlumberger Finance BV, zero coupon, 15/10/24	268,246	0.02				
EUR 250,000	Schlumberger Finance BV, 0.250%, 15/10/27	222,373	0.02				
EUR 690,000	Schlumberger Finance BV, 0.500%, 15/10/31	554,153	0.05				
EUR 690,000	Schlumberger Finance BV, 2.000%, 06/05/32	630,232	0.05				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 350,000	Signify NV, 2.000%, 11/05/24	344,271	0.03	EUR 500,000	Viterra Finance BV, 0.375%, 24/09/25	447,575	0.04
EUR 480,000	Signify NV, 2.375%, 11/05/27	455,021	0.04	EUR 500,000	Viterra Finance BV, 1.000%, 24/09/28	403,480	0.04
EUR 360,000	Sika Capital BV, 0.875%, 29/04/27	331,078	0.03	EUR 300,000	Volkswagen International Finance NV, 3.750%, 28/09/27	304,374	0.03
EUR 350,000	Sika Capital BV, 1.500%, 29/04/31	305,561	0.03	EUR 430,000	Volkswagen International Finance NV, 1.625%, 16/01/30	374,031	0.03
EUR 700,000	Stellantis NV, 3.375%, 07/07/23	708,722	0.06	EUR 800,000	Volkswagen International Finance NV, 3.250%, 18/11/30	760,320	0.07
EUR 500,000	Stellantis NV, 0.625%, 30/03/27	431,190	0.04	EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	79,049	0.01
EUR 800,000	Stellantis NV, 0.750%, 18/01/29	645,984	0.06	EUR 600,000	Volkswagen International Finance NV, 3.300%, 22/03/33	556,542	0.05
EUR 600,000	Stellantis NV, 2.750%, 01/04/32	508,464	0.04	EUR 1,000,000	Volkswagen International Finance NV, 4.125%, 16/11/38	937,710	0.08
EUR 1,000,000	Stellantis NV, 1.250%, 20/06/33	697,110	0.06	EUR 300,000	Volkswagen International Finance NV, 1.500%, 21/01/41	188,586	0.02
EUR 350,000	Sudzucker International Finance BV, 1.250%, 29/11/23	347,077	0.03	EUR 700,000	Volkswagen International Finance NV, 3.748%, 31/12/99	596,652	0.05
EUR 260,000	Sudzucker International Finance BV, 1.000%, 28/11/25	247,507	0.02	EUR 800,000	Volkswagen International Finance NV, 4.375%, 31/12/99	643,848	0.06
EUR 500,000	Technip Energies NV, 1.125%, 28/05/28	406,500	0.04	EUR 1,050,000	Volkswagen International Finance NV, 4.625%, perpetual	990,360	0.09
EUR 373,000	Telefonica Europe BV, 5.875%, 14/02/33	450,342	0.04	EUR 660,000	Volkswagen International Finance NV, 5.125%, perpetual	658,588	0.06
EUR 180,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	167,020	0.01	EUR 870,000	Volkswagen International Finance NV, 3.500%, perpetual	716,767	0.06
EUR 600,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	507,456	0.04	EUR 400,000	Volkswagen International Finance NV, 3.375%, perpetual	369,216	0.03
EUR 700,000	Thermo Fisher Scientific Finance I BV, 1.125%, perpetual	567,378	0.05	EUR 1,000,000	Volkswagen International Finance NV, 3.875%, perpetual	877,990	0.08
EUR 100,000	Thermo Fisher Scientific Finance I BV, 2.000%, perpetual	69,179	0.01	EUR 900,000	Volkswagen International Finance NV, 3.875%, perpetual	746,802	0.06
EUR 370,000	Toyota Motor Finance Netherlands BV, 0.625%, 26/09/23	366,259	0.03	EUR 700,000	Volkswagen International Finance NV, 4.625%, perpetual	617,281	0.05
EUR 820,000	Toyota Motor Finance Netherlands BV, zero coupon, 27/10/25	733,263	0.06	EUR 500,000	Vonovia Finance BV, 0.875%, 03/07/23	494,325	0.04
EUR 1,030,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	973,518	0.08	EUR 700,000	Vonovia Finance BV, 2.250%, 15/12/23	696,164	0.06
EUR 530,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	506,701	0.04	EUR 400,000	Vonovia Finance BV, 0.750%, 15/01/24	389,220	0.03
EUR 500,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	462,320	0.04	EUR 400,000	Vonovia Finance BV, 1.625%, 07/04/24	393,504	0.03
EUR 280,000	Unilever NV, 1.000%, 03/06/23	280,017	0.02	EUR 350,000	Vonovia Finance BV, 1.500%, 31/03/25	336,858	0.03
EUR 480,000	Unilever NV, 0.500%, 12/08/23	475,762	0.04	EUR 300,000	Vonovia Finance BV, 1.800%, 29/06/25	286,773	0.02
EUR 200,000	Unilever NV, 0.500%, 29/04/24	196,192	0.02	EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	186,874	0.02
EUR 410,000	Unilever NV, 0.500%, 06/01/25	395,642	0.03	EUR 300,000	Vonovia Finance BV, 1.500%, 22/03/26	275,424	0.02
EUR 600,000	Unilever NV, 0.875%, 31/07/25	580,896	0.05	EUR 300,000	Vonovia Finance BV, 1.500%, 10/06/26	273,945	0.02
EUR 550,000	Unilever NV, 1.375%, 04/09/30	498,173	0.04	EUR 600,000	Vonovia Finance BV, 0.625%, 09/07/26	529,650	0.05
EUR 450,000	Upjohn Finance BV, 1.023%, 23/06/24	431,829	0.04	EUR 200,000	Vonovia Finance BV, 1.750%, 25/01/27	181,756	0.02
EUR 1,010,000	Upjohn Finance BV, 1.908%, 23/06/32	748,006	0.06				
EUR 170,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	153,906	0.01				
EUR 300,000	Vestas Wind Systems Finance BV, 2.000%, 15/06/34	249,525	0.02				
EUR 550,000	Vesteda Finance BV, 2.000%, 10/07/26	530,651	0.05				
EUR 235,000	Vesteda Finance BV, 1.500%, 24/05/27	219,678	0.02				
EUR 400,000	Vesteda Finance BV, 0.750%, 18/10/31	306,208	0.03				
EUR 700,000	Via Outlets Bv, 1.750%, 15/11/28	583,576	0.05				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
Netherlands <i>(continued)</i>				New Zealand <i>(continued)</i>			
EUR 300,000	Vonovia Finance BV, 0.625%, 07/10/27	251,901	0.02	EUR 290,000	ASB Finance Ltd, 0.500%, 24/09/29	233,235	0.02
EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	262,200	0.02	EUR 740,000	BNZ International Funding Ltd, 0.375%, 14/09/24	713,789	0.06
EUR 400,000	Vonovia Finance BV, 0.500%, 14/09/29	302,448	0.03	EUR 280,000	Chorus Ltd, 1.125%, 18/10/23	276,676	0.02
EUR 400,000	Vonovia Finance BV, 2.125%, 22/03/30	340,104	0.03	EUR 350,000	Chorus Ltd, 0.875%, 05/12/26	319,942	0.03
EUR 400,000	Vonovia Finance BV, 2.250%, 07/04/30	339,252	0.03	EUR 360,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	349,128	0.03
EUR 500,000	Vonovia Finance BV, 1.000%, 09/07/30	381,555	0.03	<b>Total New Zealand</b>		<b>4,023,186</b>	<b>0.35</b>
EUR 300,000	Vonovia Finance BV, 1.125%, 14/09/34	193,542	0.02	Norway			
EUR 300,000	Vonovia Finance BV, 2.750%, 22/03/38	218,424	0.02	EUR 600,000	Aker BP ASA, 1.125%, 12/05/29	509,142	0.04
EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	175,509	0.02	EUR 870,000	DNB Bank ASA, 0.050%, 14/11/23	853,087	0.08
EUR 600,000	Wintershall Dea Finance, 0.452%, 25/09/23	585,822	0.05	EUR 500,000	DNB Bank ASA, 1.625%, 31/05/26	488,450	0.04
EUR 800,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	668,808	0.06	EUR 700,000	DNB Bank ASA, 0.375%, 18/01/28	631,127	0.05
EUR 700,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	557,963	0.05	EUR 600,000	DNB Bank ASA, 0.250%, 23/02/29	505,074	0.04
EUR 280,000	Wolters Kluwer NV, 2.500%, 13/05/24	283,702	0.02	EUR 190,000	Norsk Hydro ASA, 1.125%, 11/04/25	180,718	0.02
EUR 200,000	Wolters Kluwer NV, 1.500%, 22/03/27	191,820	0.02	EUR 280,000	Norsk Hydro ASA, 2.000%, 11/04/29	247,540	0.02
EUR 400,000	Wolters Kluwer NV, 0.250%, 30/03/28	346,548	0.03	EUR 410,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	393,370	0.03
EUR 200,000	WPC Eurobond BV, 2.250%, 19/07/24	195,498	0.02	EUR 500,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	479,080	0.04
EUR 410,000	WPC Eurobond BV, 2.250%, 09/04/26	385,449	0.03	EUR 400,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	341,808	0.03
EUR 390,000	WPC Eurobond BV, 2.125%, 15/04/27	353,313	0.03	EUR 410,000	SpareBank 1 SMN, 0.750%, 03/07/23	407,245	0.04
EUR 350,000	WPC Eurobond BV, 1.350%, 15/04/28	292,936	0.03	EUR 410,000	SpareBank 1 SMN, 0.125%, 11/09/26	373,350	0.03
EUR 255,000	WPC Eurobond BV, 0.950%, 01/06/30	186,410	0.02	EUR 225,000	SpareBank 1 SMN, 0.010%, perpetual	191,063	0.02
EUR 350,000	Wuerth Finance International BV, 1.000%, 26/05/25	339,535	0.03	EUR 665,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	650,530	0.06
EUR 690,000	Wurth Finance International BV, 0.750%, 22/11/27	620,372	0.05	EUR 600,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	542,148	0.05
EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	281,802	0.02	EUR 300,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	270,969	0.02
<b>Total Netherlands</b>		<b>179,113,959</b>	<b>15.54</b>	EUR 100,000	Storebrand Livsforsikring AS, 1.875%, 30/09/51	75,629	0.01
New Zealand				<b>Total Norway</b>		<b>7,140,330</b>	<b>0.62</b>
EUR 690,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	667,389	0.06	Poland			
EUR 330,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	268,244	0.02	EUR 300,000	mBank SA, 0.966%, 21/09/27	244,221	0.02
EUR 550,000	ASB Finance Ltd, 0.750%, 13/03/24	537,279	0.05	EUR 300,000	Polski Koncern Naftowy ORLEN SA, 1.125%, perpetual	233,655	0.02
EUR 800,000	ASB Finance Ltd, 0.250%, 08/09/28	657,504	0.06	<b>Total Poland</b>		<b>477,876</b>	<b>0.04</b>
				Portugal			
				EUR 500,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	496,365	0.04
				EUR 100,000	Brisa Concessao Rodoviaria SA, 2.375%, 10/05/27	100,673	0.01
				EUR 500,000	Cia de Seguros Fidelidade SA, 4.250%, 04/09/31	458,360	0.04
				<b>Total Portugal</b>		<b>1,055,398</b>	<b>0.09</b>



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
Spain				Spain (continued)			
EUR 400,000	Abertis Infraestructuras SA, 3.750%, 20/06/23	407,380	0.04	EUR 700,000	Banco Santander SA, 3.250%, 04/04/26	684,614	0.06
EUR 300,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	280,458	0.02	EUR 800,000	Banco Santander SA, 3.125%, 19/01/27	768,032	0.07
EUR 200,000	Abertis Infraestructuras SA, 1.375%, 20/05/26	187,994	0.02	EUR 100,000	Banco Santander SA, 0.500%, 04/02/27	87,775	0.01
EUR 600,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	535,812	0.05	EUR 1,700,000	Banco Santander SA, 2.125%, 08/02/28	1,517,556	0.13
EUR 800,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	753,592	0.07	EUR 300,000	Banco Santander SA, 1.625%, 22/10/30	235,605	0.02
EUR 300,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	258,225	0.02	EUR 500,000	Banco Santander SA, 1.000%, 04/11/31	383,030	0.03
EUR 400,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	357,896	0.03	EUR 1,200,000	Banco Santander SA, 0.500%, perpetual	1,082,856	0.09
EUR 500,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	425,530	0.04	EUR 300,000	Bankia SA, 0.875%, 25/03/24	294,504	0.03
EUR 800,000	Abertis Infraestructuras SA, 3.000%, 27/03/31	723,768	0.06	EUR 300,000	Bankia SA, 1.000%, 25/06/24	291,246	0.03
EUR 300,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	242,448	0.02	EUR 300,000	Bankia SA, 0.750%, 09/07/26	273,090	0.02
EUR 600,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	564,834	0.05	EUR 300,000	Bankinter SA, 0.875%, 05/03/24	294,732	0.03
EUR 400,000	Amadeus IT Group SA, 2.500%, 20/05/24	403,188	0.03	EUR 600,000	Bankinter SA, 0.875%, 08/07/26	542,004	0.05
EUR 600,000	Amadeus IT Group SA, 2.875%, 20/05/27	593,070	0.05	EUR 500,000	Bankinter SA, 1.250%, 23/12/32	407,060	0.04
EUR 300,000	Amadeus IT Group SA, 1.875%, 24/09/28	271,824	0.02	EUR 900,000	CaixaBank SA, 2.375%, 01/02/24	902,070	0.08
EUR 500,000	Arval Service Lease SA, zero coupon, 30/09/24	467,960	0.04	EUR 800,000	CaixaBank SA, 1.125%, 17/05/24	786,512	0.07
EUR 300,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	270,633	0.02	EUR 800,000	CaixaBank SA, 0.625%, 01/10/24	759,808	0.07
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	789,704	0.07	EUR 1,100,000	CaixaBank SA, 0.375%, 03/02/25	1,014,887	0.09
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 02/10/24	765,656	0.07	EUR 300,000	CaixaBank SA, 1.125%, 27/03/26	280,971	0.02
EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	677,768	0.06	EUR 600,000	CaixaBank SA, 1.625%, 13/04/26	571,824	0.05
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	764,112	0.07	EUR 1,000,000	CaixaBank SA, 1.375%, 19/06/26	919,840	0.08
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	464,850	0.04	EUR 700,000	CaixaBank SA, 0.750%, 10/07/26	656,117	0.06
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	776,048	0.07	EUR 500,000	CaixaBank SA, 0.625%, 21/01/28	447,305	0.04
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	542,040	0.05	EUR 800,000	CaixaBank SA, 0.500%, 09/02/29	660,640	0.06
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	586,500	0.06	EUR 800,000	CaixaBank SA, 2.250%, 17/04/30	744,104	0.06
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	269,832	0.02	EUR 400,000	CaixaBank SA, 1.250%, 18/06/31	347,580	0.03
EUR 300,000	Banco de Sabadell SA, 0.625%, 07/11/25	281,871	0.02	EUR 500,000	Criteria Caixa SAU, 1.375%, 10/04/24	494,170	0.04
EUR 500,000	Banco Santander SA, 1.125%, 17/01/25	481,060	0.04	EUR 500,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	487,610	0.04
EUR 1,100,000	Banco Santander SA, 2.500%, 18/03/25	1,074,766	0.09	EUR 490,000	FCC Aqualia SA, 2.629%, 08/06/27	461,134	0.04
EUR 1,200,000	Banco Santander SA, 1.375%, 05/01/26	1,130,256	0.10	EUR 570,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	526,520	0.05
				EUR 100,000	Ferrovial Emisiones SA, 2.500%, 15/07/24	101,169	0.01
				EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	97,913	0.01
				EUR 600,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	570,288	0.05
				EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	168,224	0.01
				EUR 500,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	498,490	0.04
				EUR 700,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	684,628	0.06
				EUR 700,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	679,728	0.06
				EUR 600,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	520,572	0.04

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
Spain (continued)				Spain (continued)			
EUR 500,000	Iberdrola Finanzas SA, 1.575%, 31/12/99	392,410	0.03	EUR 380,000	Telefonica Emisiones SA, 1.957%, 01/07/39	292,649	0.03
EUR 600,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	565,884	0.05	EUR 400,000	Telefonica Emisiones SA, 1.864%, 13/07/40	299,464	0.03
EUR 300,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	283,317	0.02	EUR 600,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	598,464	0.05
EUR 300,000	Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	266,280	0.02	EUR 500,000	Unicaja Banco SA, 1.000%, 01/12/26	443,570	0.04
EUR 200,000	Lar Espana Real Estate Socimi SA, 1.843%, 03/11/28	160,634	0.01	<b>Total Spain</b>		<b>49,231,461</b>	<b>4.27</b>
EUR 300,000	Mapfre SA, 2.875%, 13/04/30	265,164	0.02	Sweden			
EUR 500,000	Mapfre SA, 4.375%, 31/03/47	478,180	0.04	EUR 550,000	Akelius Residential Property AB, 1.750%, 07/02/25	531,003	0.05
EUR 300,000	Mapfre SA, 4.125%, 07/09/48	277,614	0.02	EUR 120,000	Alfa Laval Treasury International AB, 0.250%, 25/06/24	115,032	0.01
EUR 480,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	463,973	0.04	EUR 465,000	Alfa Laval Treasury International AB, 0.875%, 18/02/26	422,759	0.04
EUR 120,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	112,663	0.01	EUR 165,000	Alfa Laval Treasury International AB, 1.375%, 18/02/29	138,569	0.01
EUR 300,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	282,402	0.02	EUR 480,000	Atlas Copco AB, 0.625%, 30/08/26	448,474	0.04
EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	88,930	0.01	EUR 350,000	Castellum AB, 2.125%, 20/11/23	339,944	0.03
EUR 500,000	Merlin Properties Socimi SA, 1.875%, 04/12/34	360,250	0.03	EUR 290,000	Castellum AB, 0.750%, 04/09/26	231,226	0.02
EUR 600,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	591,702	0.05	EUR 410,000	Essity AB, 2.500%, 09/06/23	414,338	0.04
EUR 400,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	308,284	0.03	EUR 490,000	Essity AB, 1.125%, 27/03/24	485,796	0.04
EUR 350,000	NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	326,085	0.03	EUR 190,000	Essity AB, 1.125%, 05/03/25	184,756	0.02
EUR 200,000	Red Electrica Financiaciones SAU, 2.125%, 01/07/23	201,984	0.02	EUR 500,000	Essity AB, 0.250%, 08/02/31	387,200	0.03
EUR 300,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	293,823	0.03	EUR 410,000	Fastighets AB Balder, 1.875%, 14/03/25	355,191	0.03
EUR 400,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	385,344	0.03	EUR 350,000	Fastighets AB Balder, 1.875%, 23/01/26	279,930	0.02
EUR 600,000	Red Electrica Financiaciones SAU, 0.500%, perpetual	479,508	0.04	EUR 550,000	Heimstaden Bostad AB, 2.125%, 05/09/23	539,984	0.05
EUR 500,000	Santander Consumer Finance SA, 1.000%, 27/02/24	491,675	0.04	EUR 480,000	Investor AB, 1.500%, 12/09/30	433,085	0.04
EUR 400,000	Santander Consumer Finance SA, 0.375%, 27/06/24	386,128	0.03	EUR 180,000	Lansforsakringar Bank AB, 0.875%, 25/09/23	178,322	0.02
EUR 700,000	Santander Consumer Finance SA, 0.375%, 17/01/25	663,019	0.06	EUR 350,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	330,775	0.03
EUR 300,000	Santander Consumer Finance SA, zero coupon, perpetual	270,912	0.02	EUR 600,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	544,680	0.05
EUR 600,000	Telefonica Emisiones SA, 1.495%, 11/09/25	588,018	0.05	EUR 200,000	Molnlycke Holding AB, 1.750%, 28/02/24	198,846	0.02
EUR 1,000,000	Telefonica Emisiones SA, 1.460%, 13/04/26	969,680	0.08	EUR 480,000	Molnlycke Holding AB, 1.875%, 28/02/25	470,261	0.04
EUR 800,000	Telefonica Emisiones SA, 1.715%, 12/01/28	759,080	0.07	EUR 455,000	Molnlycke Holdings AB, 0.875%, 05/09/29	377,805	0.04
EUR 600,000	Telefonica Emisiones SA, 2.318%, 17/10/28	585,480	0.05	EUR 970,000	Nordea Bank Abp, 1.125%, 12/02/25	946,342	0.08
EUR 200,000	Telefonica Emisiones SA, 0.664%, 03/02/30	168,800	0.01	EUR 590,000	ORLEN Capital AB, 2.500%, 07/06/23	586,938	0.05
EUR 600,000	Telefonica Emisiones SA, 1.930%, 17/10/31	536,808	0.05	EUR 500,000	Sagax AB, 2.000%, 17/01/24	489,270	0.04
				EUR 350,000	Sagax AB, 2.250%, 13/03/25	332,510	0.03
				EUR 350,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	255,458	0.02
				EUR 300,000	Sandvik AB, 3.000%, 18/06/26	306,639	0.03
				EUR 525,000	Sandvik AB, 0.375%, 25/11/28	443,410	0.04
				EUR 280,000	Securitas AB, 1.125%, 20/02/24	275,430	0.02
				EUR 280,000	Securitas AB, 1.250%, 06/03/25	267,817	0.02

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
Sweden (continued)				Switzerland			
EUR 230,000	Securitas AB, 0.250%, 22/02/28	191,604	0.02	EUR 900,000	Credit Suisse AG, 1.000%, 07/06/23	894,789	0.08
EUR 630,000	Skandinaviska Enskilda, 0.625%, 12/11/29	514,502	0.04	EUR 500,000	Credit Suisse AG, 2.125%, 31/05/24	496,185	0.04
EUR 690,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	665,933	0.06	EUR 610,000	Credit Suisse AG, 0.450%, 19/05/25	569,563	0.05
EUR 880,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	854,251	0.07	EUR 1,300,000	Credit Suisse AG, 0.250%, 05/01/26	1,165,060	0.10
EUR 1,245,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	1,068,179	0.09	EUR 1,110,000	Credit Suisse Group AG, 1.250%, 17/07/25	1,055,266	0.09
EUR 800,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	705,722	0.06	EUR 1,170,000	Credit Suisse Group AG, 3.250%, 02/04/26	1,142,540	0.10
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	163,334	0.01	EUR 900,000	Credit Suisse Group AG, 2.125%, 13/10/26	839,322	0.07
EUR 200,000	SKF AB, 1.250%, 17/09/25	193,112	0.02	EUR 890,000	Credit Suisse Group AG, 2.875%, 02/04/32	748,899	0.07
EUR 100,000	SKF AB, 0.875%, 15/11/29	87,704	0.01	EUR 900,000	Credit Suisse Group AG, 0.625%, 18/01/33	581,391	0.05
EUR 200,000	SKF AB, 0.250%, 15/02/31	154,138	0.01	EUR 960,000	UBS AG, 0.010%, 31/03/26	869,476	0.08
EUR 100,000	Svenska Handelsbanken AB, 0.375%, 03/07/23	99,071	0.01	EUR 740,000	UBS Group AG, 1.500%, 30/11/24	732,585	0.06
EUR 690,000	Svenska Handelsbanken AB, 0.125%, 18/06/24	668,983	0.06	EUR 1,000,000	UBS Group AG, 1.000%, 21/03/25	976,500	0.08
EUR 210,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	187,482	0.02	EUR 1,080,000	UBS Group AG, 1.250%, 17/04/25	1,054,750	0.09
EUR 650,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	586,183	0.05	EUR 3,053,000	UBS Group AG, 0.250%, 29/01/26	2,679,451	0.24
EUR 280,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	239,145	0.02	EUR 970,000	UBS Group AG, 1.250%, 01/09/26	897,803	0.08
EUR 500,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	421,995	0.04	EUR 200,000	UBS Group AG, 2.750%, 15/06/27	196,346	0.02
EUR 390,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	346,066	0.03	EUR 400,000	UBS Group AG, 3.125%, 15/06/30	388,912	0.03
EUR 300,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	292,482	0.03	EUR 500,000	UBS Group AG, 0.875%, 03/11/31	388,890	0.03
EUR 350,000	Tele2 AB, 1.125%, 15/05/24	345,600	0.03	EUR 889,000	UBS Group AG, 0.625%, 24/02/33	651,166	0.06
EUR 410,000	Tele2 AB, 2.125%, 15/05/28	394,158	0.03	EUR 620,000	UBS Group Funding Switzerland AG, 2.125%, 04/03/24	619,764	0.05
EUR 200,000	Tele2 AB, 0.750%, 23/03/31	162,338	0.01	<b>Total Switzerland</b>		<b>16,948,658</b>	<b>1.47</b>
EUR 100,000	Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24	97,989	0.01	United Kingdom			
EUR 500,000	Telefonaktiebolaget LM Ericsson, 1.000%, 26/05/29	376,250	0.03	EUR 290,000	Amcor UK Finance PLC, 1.125%, 23/06/27	259,782	0.02
EUR 480,000	Telia Co AB, 3.625%, 14/02/24	493,944	0.04	EUR 635,000	Anglo American Capital PLC, 1.625%, 18/09/25	605,345	0.05
EUR 410,000	Telia Co AB, 3.875%, 01/10/25	429,508	0.04	EUR 470,000	Anglo American Capital PLC, 1.625%, 11/03/26	443,248	0.04
EUR 340,000	Telia Co AB, 0.125%, 27/11/30	269,277	0.02	EUR 490,000	Annington Funding PLC, 1.650%, 12/07/24	477,544	0.04
EUR 470,000	Telia Co AB, 3.500%, 05/09/33	486,102	0.04	EUR 650,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	560,332	0.05
EUR 200,000	Telia Co AB, 1.625%, 23/02/35	164,690	0.01	EUR 390,000	Aon PLC, 2.875%, 14/05/26	394,103	0.03
EUR 765,000	Volvo Treasury AB, zero coupon, 09/05/24	724,035	0.06	EUR 690,000	AstraZeneca PLC, 0.750%, 12/05/24	681,623	0.06
EUR 405,000	Volvo Treasury AB, 0.125%, 17/09/24	389,452	0.03	EUR 570,000	AstraZeneca PLC, 1.250%, 12/05/28	534,603	0.05
EUR 710,000	Volvo Treasury AB, 1.625%, 26/05/25	697,181	0.06	EUR 280,000	Aviva PLC, 6.125%, 05/07/43	289,327	0.03
<b>Total Sweden</b>		<b>23,782,200</b>	<b>2.06</b>	EUR 751,000	Aviva PLC, 3.375%, 04/12/45	734,613	0.06
				EUR 410,000	Barclays Bank PLC, 2.250%, 10/06/24	415,875	0.04
				EUR 1,220,000	Barclays PLC, 3.375%, 02/04/25	1,229,748	0.11
				EUR 620,000	Barclays PLC, 0.750%, 09/06/25	594,214	0.05
				EUR 830,000	Barclays PLC, 1.375%, 24/01/26	789,687	0.07
				EUR 380,000	Barclays PLC, 2.885%, 31/01/27	369,797	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 100,000	Barclays PLC, 0.877%, 28/01/28	87,428	0.01	EUR 350,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	326,550	0.03
EUR 1,000,000	Barclays PLC, 0.577%, 09/08/29	814,000	0.07	EUR 480,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	397,306	0.03
EUR 500,000	Barclays PLC, 1.125%, 22/03/31	435,935	0.04	EUR 350,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	305,771	0.03
EUR 1,000,000	Barclays PLC, 1.106%, 12/05/32	769,380	0.07	EUR 40,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	31,599	0.00
EUR 300,000	Barclays PLC, 1.125%, perpetual	261,561	0.02	EUR 500,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	394,985	0.03
EUR 410,000	BAT International Finance PLC, 0.875%, 13/10/23	404,949	0.04	EUR 100,000	Coca-Cola European Partners PLC, 0.200%, perpetual	82,772	0.01
EUR 550,000	BAT International Finance PLC, 1.250%, 13/03/27	487,833	0.04	EUR 410,000	Diageo Finance PLC, 0.125%, 12/10/23	403,526	0.03
EUR 620,000	BAT International Finance PLC, 3.125%, 06/03/29	569,879	0.05	EUR 380,000	Diageo Finance PLC, 0.500%, 19/06/24	370,477	0.03
EUR 900,000	BAT International Finance PLC, 2.250%, 16/01/30	751,887	0.07	EUR 190,000	Diageo Finance PLC, 1.750%, 23/09/24	189,601	0.02
EUR 390,000	BP Capital Markets PLC, 1.876%, 07/04/24	389,992	0.03	EUR 350,000	Diageo Finance PLC, 1.000%, 22/04/25	340,477	0.03
EUR 550,000	BP Capital Markets PLC, 1.953%, 03/03/25	545,121	0.05	EUR 550,000	Diageo Finance PLC, 1.875%, 27/03/27	537,399	0.05
EUR 690,000	BP Capital Markets PLC, 2.972%, 27/02/26	700,115	0.06	EUR 350,000	Diageo Finance PLC, 1.500%, 22/10/27	332,728	0.03
EUR 840,000	BP Capital Markets PLC, 1.573%, 16/02/27	796,211	0.07	EUR 550,000	Diageo Finance PLC, 2.500%, 27/03/32	798,651	0.07
EUR 1,040,000	BP Capital Markets PLC, 2.519%, 07/04/28	1,018,992	0.09	EUR 550,000	DS Smith PLC, 1.375%, 26/07/24	534,913	0.05
EUR 690,000	BP Capital Markets PLC, 1.231%, 08/05/31	584,195	0.05	EUR 480,000	DS Smith PLC, 0.875%, 12/09/26	429,878	0.04
EUR 780,000	BP Capital Markets PLC, 2.822%, 07/04/32	748,004	0.06	EUR 180,000	Experian Finance PLC, 1.375%, 25/06/26	172,681	0.01
EUR 690,000	BP Capital Markets PLC, 1.104%, 15/11/34	509,800	0.04	EUR 410,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	403,903	0.03
EUR 1,470,000	BP Capital Markets PLC, 3.250%, perpetual	1,330,071	0.12	EUR 230,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	228,086	0.02
EUR 395,000	British Telecommunications PLC, 0.875%, 26/09/23	391,453	0.03	EUR 699,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	738,081	0.06
EUR 890,000	British Telecommunications PLC, 1.000%, 21/11/24	863,015	0.07	EUR 690,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	663,711	0.06
EUR 480,000	British Telecommunications PLC, 0.500%, 12/09/25	450,797	0.04	EUR 550,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	522,780	0.05
EUR 690,000	British Telecommunications PLC, 1.750%, 10/03/26	670,452	0.06	EUR 550,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	514,970	0.04
EUR 540,000	British Telecommunications PLC, 1.500%, 23/06/27	506,758	0.04	EUR 940,000	HSBC Holdings PLC, 3.000%, 30/06/25	929,538	0.08
EUR 235,000	British Telecommunications PLC, 2.125%, 26/09/28	221,972	0.02	EUR 500,000	HSBC Holdings PLC, 0.309%, 13/11/26	452,900	0.04
EUR 690,000	British Telecommunications PLC, 1.125%, 12/09/29	600,921	0.05	EUR 440,000	HSBC Holdings PLC, 2.500%, 15/03/27	423,482	0.04
EUR 620,000	Cadent Finance PLC, 0.625%, 22/09/24	591,654	0.05	EUR 1,000,000	HSBC Holdings PLC, 3.019%, 15/06/27	988,980	0.09
EUR 605,000	Cadent Finance PLC, 0.625%, 19/03/30	477,067	0.04	EUR 760,000	HSBC Holdings PLC, 3.125%, 07/06/28	728,202	0.06
EUR 355,000	Cadent Finance PLC, 0.750%, 11/03/32	263,996	0.02	EUR 440,000	HSBC Holdings PLC, 0.770%, 13/11/31	340,476	0.03
EUR 100,000	Canary Wharf Group Investment Holdings PLC, 1.750%, 07/04/26	90,691	0.01	EUR 350,000	Imperial Brands Finance PLC, 1.125%, 14/08/23	345,908	0.03
EUR 410,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	405,478	0.04				
EUR 200,000	Coca-Cola European Partners PLC, 1.500%, 08/11/27	185,492	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 480,000	Imperial Brands Finance PLC, 1.375%, 27/01/25	458,088	0.04	EUR 575,000	National Grid PLC, 0.250%, 01/09/28	472,857	0.04
EUR 690,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	631,143	0.05	EUR 525,000	National Grid PLC, 0.553%, 18/09/29	426,709	0.04
EUR 690,000	Informa PLC, 1.500%, 05/07/23	679,001	0.06	EUR 930,000	National Grid PLC, 2.949%, 30/03/30	891,033	0.08
EUR 410,000	Informa PLC, 1.250%, 22/04/28	359,373	0.03	EUR 395,000	National Grid PLC, 0.750%, 01/09/33	285,332	0.02
EUR 350,000	InterContinental Hotels Group PLC, 1.625%, 08/10/24	334,327	0.03	EUR 580,000	National Grid PLC, 3.245%, 30/03/34	540,247	0.05
EUR 690,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	634,903	0.05	EUR 760,000	Nationwide Building Society, 1.250%, 03/03/25	743,326	0.06
EUR 480,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	410,352	0.04	EUR 1,690,000	Nationwide Building Society, 0.250%, 22/07/25	1,506,195	0.13
EUR 500,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	392,195	0.03	EUR 540,000	Nationwide Building Society, 1.500%, 08/03/26	517,266	0.04
EUR 500,000	Investec Bank PLC, 1.250%, 11/08/26	469,525	0.04	EUR 500,000	Nationwide Building Society, 2.000%, 28/04/27	480,470	0.04
EUR 300,000	Investec Bank PLC, 0.500%, 17/02/27	270,057	0.02	EUR 370,000	Nationwide Building Society, 2.000%, 25/07/29	355,981	0.03
EUR 500,000	Linde PLC, zero coupon, perpetual	452,585	0.04	EUR 385,000	Natwest Group PLC, 0.780%, 26/02/30	312,497	0.03
EUR 790,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	783,309	0.07	EUR 400,000	Natwest Group PLC, 0.780%, perpetual	324,672	0.03
EUR 760,000	Lloyds Bank PLC, 1.250%, 13/01/25	745,028	0.06	EUR 500,000	NatWest Group PLC, 0.670%, 14/09/29	408,705	0.04
EUR 1,000,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	1,008,380	0.09	EUR 400,000	NatWest Group PLC, 1.043%, 14/09/32	325,824	0.03
EUR 590,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	573,881	0.05	EUR 625,000	NatWest Markets PLC, 1.000%, 28/05/24	611,675	0.05
EUR 410,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	404,670	0.04	EUR 830,000	NatWest Markets PLC, 2.750%, 02/04/25	834,233	0.07
EUR 410,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	390,205	0.03	EUR 390,000	NatWest Markets PLC, 0.125%, 12/11/25	356,577	0.03
EUR 360,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	332,172	0.03	EUR 600,000	NatWest Markets PLC, 1.375%, 02/03/27	553,800	0.05
EUR 350,000	Mondi Finance PLC, 1.500%, 15/04/24	342,125	0.03	EUR 500,000	NatWest Markets PLC, 0.125%, perpetual	447,135	0.04
EUR 390,000	Mondi Finance PLC, 1.625%, 27/04/26	359,233	0.03	EUR 350,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	318,539	0.03
EUR 350,000	Motability Operations Group PLC, 0.875%, 14/03/25	338,188	0.03	EUR 410,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	349,496	0.03
EUR 350,000	Motability Operations Group PLC, 0.375%, 03/01/26	326,214	0.03	EUR 500,000	Ote PLC, 0.875%, 24/09/26	467,855	0.04
EUR 665,000	Motability Operations Group PLC, 0.125%, 20/07/28	571,075	0.05	EUR 350,000	Pearson Funding PLC, 1.375%, 06/05/25	336,312	0.03
EUR 145,000	National Grid Electricity Transmission PLC, 0.823%, 07/07/32	110,874	0.01	EUR 480,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	445,238	0.04
EUR 400,000	National Grid Electricity Transmission PLC, 0.872%, 26/11/40	233,892	0.02	EUR 200,000	Rentokil Initial PLC, 0.950%, 22/11/24	193,860	0.02
EUR 500,000	National Grid Electricity Transmission PLC, 0.823%, perpetual	382,325	0.03	EUR 365,000	Rentokil Initial PLC, 0.875%, 30/05/26	333,968	0.03
EUR 830,000	National Grid PLC, 2.179%, 30/06/26	809,723	0.07	EUR 180,000	Rentokil Initial PLC, 0.500%, 14/10/28	148,432	0.01
EUR 500,000	National Grid PLC, 0.163%, 20/01/28	424,725	0.04	EUR 500,000	Rentokil Initial PLC, 0.500%, perpetual	412,310	0.04
				EUR 571,000	Rio Tinto Finance PLC, 2.875%, 11/12/24	580,182	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 390,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	385,234	0.03	EUR 210,000	Vodafone Group PLC, 1.500%, 24/07/27	199,408	0.02
EUR 480,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	456,461	0.04	EUR 350,000	Vodafone Group PLC, 1.875%, 20/11/29	326,603	0.03
EUR 900,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	863,712	0.07	EUR 330,000	Vodafone Group PLC, 1.625%, 24/11/30	295,004	0.03
EUR 350,000	Royal Mail PLC, 2.375%, 29/07/24	348,873	0.03	EUR 900,000	Vodafone Group PLC, 1.600%, 29/07/31	789,264	0.07
EUR 380,000	Royal Mail PLC, 1.250%, 08/10/26	353,100	0.03	EUR 620,000	Vodafone Group PLC, 2.875%, 20/11/37	545,519	0.05
EUR 800,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	793,704	0.07	EUR 620,000	Vodafone Group PLC, 2.500%, 24/05/39	499,001	0.04
EUR 550,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	530,656	0.05	EUR 565,000	Westpac Sec Nz, 0.427%, 14/12/26	510,477	0.04
EUR 705,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	576,768	0.05	EUR 500,000	Westpac Sec Nz, 0.100%, 13/07/27	433,110	0.04
EUR 760,000	Sky Ltd, 1.875%, 24/11/23	762,812	0.07	EUR 480,000	WPP Finance 2013, 3.000%, 20/11/23	484,022	0.04
EUR 550,000	Sky Ltd, 2.250%, 17/11/25	550,137	0.05	EUR 350,000	WPP Finance 2016, 1.375%, 20/03/25	338,958	0.03
EUR 380,000	Sky Ltd, 2.500%, 15/09/26	381,136	0.03	EUR 605,000	Yorkshire Building Society, 0.500%, 01/07/28	508,781	0.04
EUR 500,000	Sky Ltd, 2.500%, 15/09/26	501,495	0.04	EUR 350,000	Yorkshire Building Society, 0.625%, perpetual	326,592	0.03
EUR 620,000	Smiths Group PLC, 2.000%, 23/02/27	598,548	0.05				
EUR 550,000	SSE PLC, 1.750%, 08/09/23	549,037	0.05	<b>Total United Kingdom</b>		<b>87,495,869</b>	<b>7.59</b>
EUR 480,000	SSE PLC, 1.250%, 16/04/25	463,138	0.04	United States			
EUR 250,000	SSE PLC, 0.875%, 06/09/25	236,785	0.02	EUR 420,000	3M Co, 1.500%, 09/11/26	407,106	0.04
EUR 550,000	SSE PLC, 1.375%, 04/09/27	506,407	0.04	EUR 200,000	3M Co, 1.500%, 09/11/26	193,860	0.02
EUR 390,000	SSE PLC, 1.750%, 16/04/30	344,382	0.03	EUR 350,000	3M Co, 1.750%, 15/05/30	322,207	0.03
EUR 500,000	SSE PLC, 4.000%, 31/12/99	431,970	0.04	EUR 410,000	3M Co, 1.500%, 02/06/31	362,051	0.03
EUR 350,000	SSE PLC, 3.125%, perpetual	305,221	0.03	EUR 410,000	AbbVie Inc, 1.375%, 17/05/24	405,806	0.04
EUR 100,000	Standard Chartered PLC, 3.125%, 19/11/24	99,207	0.01	EUR 550,000	AbbVie Inc, 0.750%, 18/11/27	491,095	0.04
EUR 860,000	Standard Chartered PLC, 2.500%, 09/09/30	810,103	0.07	EUR 350,000	AbbVie Inc, 2.625%, 15/11/28	341,716	0.03
EUR 800,000	Standard Chartered PLC, 1.200%, perpetual	687,848	0.06	EUR 550,000	AbbVie Inc, 2.125%, 17/11/28	523,578	0.05
EUR 700,000	Swiss Re Finance UK PLC, 2.714%, 04/06/52	569,730	0.05	EUR 450,000	AbbVie Inc, 1.250%, 18/11/31	376,214	0.03
EUR 190,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	188,845	0.02	EUR 498,000	Air Products & Chemicals Inc, 1.000%, 12/02/25	481,979	0.04
EUR 390,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	388,869	0.03	EUR 650,000	Air Products and Chemicals Inc, 0.500%, 05/05/28	567,775	0.05
EUR 620,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	563,915	0.05	EUR 690,000	Altria Group Inc, 1.700%, 15/06/25	650,911	0.06
EUR 535,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	413,475	0.04	EUR 480,000	Altria Group Inc, 2.200%, 15/06/27	431,899	0.04
EUR 500,000	Thames Water Utilities Finance PLC, 0.875%, 31/01/28	435,065	0.04	EUR 710,000	Altria Group Inc, 3.125%, 15/06/31	622,776	0.05
EUR 500,000	Thames Water Utilities Finance PLC, 1.250%, 31/01/32	374,195	0.03	EUR 540,000	American Honda Finance Corp, 0.750%, 17/01/24	533,110	0.05
EUR 400,000	Tritax EuroBox PLC, 0.950%, 02/06/26	357,284	0.03	EUR 490,000	American Honda Finance Corp, 1.950%, 18/10/24	489,873	0.04
EUR 670,000	Unilever PLC, 1.500%, 11/06/39	515,150	0.04	EUR 905,000	American Honda Finance Corp, 0.300%, 07/07/28	764,634	0.07
EUR 350,000	Vodafone Group PLC, 0.500%, 30/01/24	344,606	0.03	EUR 670,000	American International Group Inc, 1.875%, 21/06/27	634,162	0.06
EUR 760,000	Vodafone Group PLC, 1.125%, 20/11/25	731,660	0.06	EUR 350,000	American Tower Corp, 1.950%, 22/05/26	333,554	0.03
EUR 380,000	Vodafone Group PLC, 2.200%, 25/08/26	376,037	0.03	EUR 600,000	American Tower Corp, 0.450%, 15/01/27	522,636	0.05
				EUR 305,000	American Tower Corp, 0.500%, 15/01/28	255,255	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 600,000	American Tower Corp, 0.875%, 21/05/29	487,788	0.04	EUR 250,000	BAT Capital Corp, 1.125%, 16/11/23	246,480	0.02
EUR 490,000	American Tower Corp, 1.000%, 15/01/32	363,203	0.03	EUR 390,000	Baxter International Inc, 0.400%, 15/05/24	379,575	0.04
EUR 500,000	American Tower Corp, 1.250%, 21/05/33	369,345	0.03	EUR 570,000	Baxter International Inc, 1.300%, 15/05/29	506,821	0.04
EUR 190,000	Amgen Inc, 2.000%, 25/02/26	186,571	0.02	EUR 448,000	Becton Dickinson and Co, 0.034%, 13/08/25	415,099	0.04
EUR 690,000	Apple Inc, 1.375%, 17/01/24	691,000	0.06	EUR 350,000	Becton Dickinson and Co, 1.900%, 15/12/26	335,062	0.03
EUR 970,000	Apple Inc, 0.875%, 24/05/25	947,215	0.08	EUR 500,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	444,985	0.04
EUR 330,000	Apple Inc, zero coupon, 15/11/25	310,834	0.03	EUR 600,000	Berkshire Hathaway Finance Corp, 2.000%, 18/03/34	513,012	0.04
EUR 831,000	Apple Inc, 2.000%, 17/09/27	824,626	0.07	EUR 260,000	Berkshire Hathaway Inc, 1.300%, 15/03/24	258,931	0.02
EUR 1,070,000	Apple Inc, 1.375%, 24/05/29	1,009,791	0.09	EUR 460,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	436,213	0.04
EUR 540,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	517,714	0.04	EUR 370,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	346,757	0.03
EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	95,873	0.01	EUR 720,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	699,286	0.06
EUR 830,000	AT&T Inc, 1.300%, 05/09/23	829,162	0.07	EUR 660,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	529,802	0.05
EUR 740,000	AT&T Inc, 2.400%, 15/03/24	747,918	0.06	EUR 500,000	Berkshire Hathaway Inc, 0.500%, 15/01/41	289,305	0.03
EUR 480,000	AT&T Inc, 2.600%, 17/12/29	465,965	0.04	EUR 600,000	Berry Global Inc, 1.000%, 15/01/25	551,118	0.05
EUR 690,000	AT&T Inc, 0.800%, 04/03/30	584,106	0.05	EUR 500,000	Berry Global Inc, 1.500%, 15/01/27	435,490	0.04
EUR 830,000	AT&T Inc, 3.550%, 17/12/32	836,482	0.07	EUR 550,000	BlackRock Inc, 1.250%, 06/05/25	536,019	0.05
EUR 410,000	AT&T Inc, 3.375%, 15/03/34	394,641	0.03	EUR 450,000	Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	442,566	0.04
EUR 1,082,000	AT&T Inc, 2.450%, 15/03/35	938,678	0.09	EUR 480,000	Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	442,195	0.04
EUR 1,280,000	AT&T Inc, 3.150%, 04/09/36	1,178,253	0.10	EUR 580,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	507,111	0.04
EUR 380,000	AT&T Inc, 2.600%, 19/05/38	322,871	0.03	EUR 400,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	333,204	0.03
EUR 390,000	Athene Global Funding, 1.875%, 23/06/23	390,417	0.03	EUR 350,000	BMW US Capital LLC, 1.000%, 20/04/27	327,989	0.03
EUR 450,000	Autoliv Inc, 0.750%, 26/06/23	442,980	0.04	EUR 790,000	Booking Holdings Inc, 2.375%, 23/09/24	792,449	0.07
EUR 480,000	Avery Dennison Corp, 1.250%, 03/03/25	461,222	0.04	EUR 745,000	Booking Holdings Inc, 0.100%, 08/03/25	701,954	0.06
EUR 570,000	Bank of America Corp, 0.750%, 26/07/23	565,725	0.05	EUR 380,000	Booking Holdings Inc, 1.800%, 03/03/27	363,698	0.03
EUR 540,000	Bank of America Corp, 2.375%, 19/06/24	541,010	0.05	EUR 615,000	Booking Holdings Inc, 0.500%, 08/03/28	539,152	0.05
EUR 930,000	Bank of America Corp, 1.379%, 07/02/25	915,650	0.08	EUR 500,000	BorgWarner Inc, 1.000%, 19/05/31	368,265	0.03
EUR 550,000	Bank of America Corp, 1.375%, 26/03/25	534,770	0.05	EUR 690,000	Boston Scientific Corp, 0.625%, 01/12/27	608,194	0.05
EUR 790,000	Bank of America Corp, 0.808%, 09/05/26	746,708	0.06	EUR 410,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	399,832	0.03
EUR 1,050,000	Bank of America Corp, 1.949%, 27/10/26	1,016,662	0.09	EUR 410,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	351,415	0.03
EUR 910,000	Bank of America Corp, 1.776%, 04/05/27	868,158	0.08				
EUR 1,040,000	Bank of America Corp, 1.662%, 25/04/28	970,185	0.08				
EUR 900,000	Bank of America Corp, 0.583%, 24/08/28	788,625	0.07				
EUR 690,000	Bank of America Corp, 0.580%, 08/08/29	585,700	0.05				
EUR 1,040,000	Bank of America Corp, 1.381%, 09/05/30	908,929	0.08				
EUR 1,055,000	Bank of America Corp, 0.694%, 22/03/31	855,362	0.07				
EUR 1,050,000	Bank of America Corp, 2.824%, 27/04/33	971,953	0.08				

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
United States (continued)				United States (continued)			
EUR 280,000	Brown-Forman Corp, 1.200%, 07/07/26	264,905	0.02	EUR 1,225,000	Comcast Corp, 0.250%, 20/05/27	1,058,595	0.09
EUR 350,000	Capital One Financial Corp, 0.800%, 12/06/24	337,026	0.03	EUR 480,000	Danaher Corp, 1.700%, 30/03/24	480,312	0.04
EUR 300,000	Celanese US Holdings LLC, 1.125%, 26/09/23	292,659	0.03	EUR 390,000	Danaher Corp, 2.100%, 30/09/26	383,674	0.03
EUR 190,000	Celanese US Holdings LLC, 1.250%, 11/02/25	179,039	0.02	EUR 500,000	Danaher Corp, 2.500%, 30/03/30	481,605	0.04
EUR 280,000	Celanese US Holdings LLC, 2.125%, 01/03/27	249,166	0.02	EUR 480,000	Digital Euro Finco LLC, 2.625%, 15/04/24	477,542	0.04
EUR 265,000	Celanese US Holdings LLC, 0.625%, 10/09/28	204,654	0.02	EUR 290,000	Digital Euro Finco LLC, 2.500%, 16/01/26	278,992	0.02
EUR 565,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	540,264	0.05	EUR 410,000	Digital Euro Finco LLC, 1.125%, 09/04/28	345,540	0.03
EUR 390,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	356,086	0.03	EUR 670,000	Dover Corp, 1.250%, 09/11/26	609,084	0.06
EUR 570,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	526,822	0.05	EUR 180,000	Dover Corp, 0.750%, 04/11/27	156,294	0.01
EUR 425,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	360,396	0.03	EUR 550,000	Dow Chemical Co, 0.500%, 15/03/27	484,803	0.04
EUR 550,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	468,165	0.04	EUR 690,000	Dow Chemical Co, 1.125%, 15/03/32	540,201	0.05
EUR 490,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	409,978	0.04	EUR 410,000	Dow Chemical Co, 1.875%, 15/03/40	275,299	0.02
EUR 680,000	Citigroup Inc, 0.750%, 26/10/23	671,582	0.06	EUR 410,000	DXC Technology Co, 1.750%, 15/01/26	385,921	0.03
EUR 690,000	Citigroup Inc, 2.375%, 22/05/24	692,201	0.06	EUR 410,000	Eastman Chemical Co, 1.875%, 23/11/26	386,019	0.03
EUR 1,330,000	Citigroup Inc, 1.250%, 06/07/26	1,266,785	0.11	EUR 390,000	Ecolab Inc, 1.000%, 15/01/24	384,669	0.03
EUR 1,080,000	Citigroup Inc, 1.500%, 24/07/26	1,034,942	0.09	EUR 470,000	Ecolab Inc, 2.625%, 08/07/25	475,541	0.04
EUR 620,000	Citigroup Inc, 2.125%, 10/09/26	597,358	0.05	EUR 480,000	Eli Lilly & Co, 1.625%, 02/06/26	470,525	0.04
EUR 350,000	Citigroup Inc, 1.625%, 21/03/28	320,635	0.03	EUR 220,000	Eli Lilly & Co, 2.125%, 03/06/30	211,891	0.02
EUR 725,000	Citigroup Inc, 1.250%, 10/04/29	632,976	0.05	EUR 480,000	Eli Lilly & Co, 0.625%, 01/11/31	398,381	0.03
EUR 390,000	Coca-Cola Co, 0.500%, 08/03/24	384,146	0.03	EUR 500,000	Eli Lilly & Co, 0.500%, 14/09/33	385,555	0.03
EUR 1,340,000	Coca-Cola Co, 0.125%, 09/03/29	1,127,382	0.09	EUR 580,000	Eli Lilly & Co, 1.700%, 01/11/49	402,775	0.04
EUR 505,000	Coca-Cola Co, 0.400%, 06/05/30	418,802	0.04	EUR 500,000	Eli Lilly & Co, 1.125%, 14/09/51	293,395	0.03
EUR 570,000	Coca-Cola Co, 1.250%, 08/03/31	499,588	0.04	EUR 400,000	Emerson Electric Co, 0.375%, 22/05/24	388,848	0.03
EUR 575,000	Coca-Cola Co, 0.500%, 09/03/33	440,634	0.04	EUR 480,000	Emerson Electric Co, 1.250%, 15/10/25	464,208	0.04
EUR 390,000	Coca-Cola Co, 0.375%, 15/03/33	294,111	0.03	EUR 270,000	Emerson Electric Co, 2.000%, 15/10/29	253,368	0.02
EUR 760,000	Coca-Cola Co, 1.625%, 09/03/35	628,429	0.05	EUR 500,000	Equinix Inc, 0.250%, 15/03/27	432,365	0.04
EUR 505,000	Coca-Cola Co, 0.950%, 06/05/36	377,629	0.03	EUR 500,000	Equinix Inc, 1.000%, 15/03/33	368,055	0.03
EUR 350,000	Coca-Cola Co, 1.100%, 02/09/36	264,915	0.02	EUR 400,000	Equitable Financial Life Global Funding, 0.600%, perpetual	346,204	0.03
EUR 727,000	Coca-Cola Co, 0.800%, 15/03/40	476,679	0.04	EUR 1,050,000	Exxon Mobil Corp, 0.142%, 26/06/24	1,017,607	0.09
EUR 530,000	Coca-Cola Co, 1.000%, 09/03/41	353,796	0.03	EUR 690,000	Exxon Mobil Corp, 0.524%, 26/06/28	611,519	0.05
EUR 180,000	Coca-Cola European Partners PLC, 2.625%, 06/11/23	181,816	0.02	EUR 690,000	Exxon Mobil Corp, 0.835%, 26/06/32	550,530	0.05
EUR 280,000	Coca-Cola European Partners PLC, 2.375%, 07/05/25	279,272	0.02	EUR 690,000	Exxon Mobil Corp, 1.408%, 26/06/39	485,449	0.04
EUR 350,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	317,212	0.03	EUR 350,000	FedEx Corp, 0.450%, 05/08/25	328,416	0.03
EUR 142,000	Colgate-Palmolive Co, 0.500%, 06/03/26	134,457	0.01	EUR 940,000	FedEx Corp, 1.625%, 11/01/27	891,844	0.08
EUR 425,000	Colgate-Palmolive Co, 0.300%, 10/11/29	364,382	0.03	EUR 555,000	FedEx Corp, 0.950%, 04/05/33	403,491	0.04
EUR 390,000	Colgate-Palmolive Co, 1.375%, 06/03/34	338,403	0.03	EUR 350,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	341,814	0.03
EUR 955,000	Comcast Corp, zero coupon, 14/09/26	863,778	0.07	EUR 385,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	358,654	0.03



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 740,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	684,700	0.06	EUR 760,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	718,937	0.06
EUR 375,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	325,050	0.03	EUR 400,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	377,480	0.03
EUR 390,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	349,280	0.03	EUR 600,000	IBM CORP, 0.875%, 09/02/30	518,340	0.05
EUR 425,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	360,039	0.03	EUR 410,000	Illinois Tool Works Inc, 0.625%, 05/12/27	365,355	0.03
EUR 480,000	Fiserv Inc, 1.125%, 01/07/27	438,197	0.04	EUR 520,000	Illinois Tool Works Inc, 2.125%, 22/05/30	489,476	0.04
EUR 410,000	Fiserv Inc, 1.625%, 01/07/30	358,131	0.03	EUR 350,000	Illinois Tool Works Inc, 1.000%, 05/06/31	295,320	0.03
EUR 1,010,000	General Electric Co, 0.875%, 17/05/25	968,974	0.09	EUR 350,000	Illinois Tool Works Inc, 3.000%, 19/05/34	342,573	0.03
EUR 410,000	General Electric Co, 4.125%, 19/09/35	382,432	0.03	EUR 420,000	International Business Machines Corp, 1.125%, 06/09/24	413,532	0.04
EUR 380,000	General Mills Inc, 0.125%, 15/11/25	351,793	0.03	EUR 630,000	International Business Machines Corp, 0.875%, 31/01/25	610,993	0.05
EUR 200,000	General Mills Inc, 0.450%, 15/01/26	185,826	0.02	EUR 320,000	International Business Machines Corp, 0.950%, 23/05/25	308,938	0.03
EUR 410,000	General Mills Inc, 1.500%, 27/04/27	387,073	0.03	EUR 550,000	International Business Machines Corp, 2.875%, 07/11/25	560,208	0.05
EUR 715,000	General Motors Financial Co Inc, 2.200%, 01/04/24	707,986	0.06	EUR 650,000	International Business Machines Corp, 1.250%, 29/01/27	614,867	0.05
EUR 500,000	General Motors Financial Co Inc, 1.000%, 24/02/25	471,385	0.04	EUR 810,000	International Business Machines Corp, 0.300%, 11/02/28	709,552	0.06
EUR 350,000	General Motors Financial Co Inc, 1.694%, 26/03/25	335,720	0.03	EUR 350,000	International Business Machines Corp, 1.750%, 07/03/28	332,658	0.03
EUR 280,000	General Motors Financial Co Inc, 0.850%, 26/02/26	250,622	0.02	EUR 830,000	International Business Machines Corp, 1.500%, 23/05/29	764,579	0.07
EUR 625,000	General Motors Financial Co Inc, 0.600%, 20/05/27	523,381	0.05	EUR 670,000	International Business Machines Corp, 1.750%, 31/01/31	608,561	0.05
EUR 500,000	General Motors Financial Co Inc, 0.650%, 07/09/28	390,780	0.03	EUR 580,000	International Business Machines Corp, 0.650%, 11/02/32	466,639	0.04
EUR 870,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	873,793	0.08	EUR 600,000	International Business Machines Corp, 1.250%, 09/02/34	487,878	0.04
EUR 780,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	775,008	0.07	EUR 620,000	International Business Machines Corp, 1.200%, 11/02/40	449,320	0.04
EUR 690,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	683,686	0.06	EUR 140,000	International Flavors & Fragrances Inc, 1.750%, 14/03/24	138,921	0.01
EUR 960,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	973,728	0.08	EUR 700,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	658,441	0.06
EUR 830,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	806,386	0.07	EUR 385,000	Jefferies Group LLC, 1.000%, 19/07/24	372,156	0.03
EUR 290,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	287,248	0.02	EUR 1,220,000	JPMorgan Chase & Co, 0.625%, 25/01/24	1,194,722	0.10
EUR 995,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	936,534	0.08	EUR 1,110,000	JPMorgan Chase & Co, 1.500%, 27/01/25	1,088,133	0.09
EUR 990,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	828,887	0.07	EUR 760,000	JPMorgan Chase & Co, 3.000%, 19/02/26	767,820	0.07
EUR 625,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	575,256	0.05	EUR 1,170,000	JPMorgan Chase & Co, 1.500%, 29/10/26	1,104,082	0.10
EUR 440,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	400,805	0.03	EUR 1,010,000	JPMorgan Chase & Co, 1.090%, 11/03/27	943,471	0.08
EUR 1,000,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	860,470	0.07	EUR 700,000	JPMorgan Chase & Co, 0.389%, 24/02/28	616,763	0.05
EUR 1,945,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	1,600,408	0.14	EUR 960,000	JPMorgan Chase & Co, 1.638%, 18/05/28	893,549	0.08

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.14% (continued)				Corporate Bonds - 98.14% (continued)			
United States (continued)				United States (continued)			
EUR 910,000	JPMorgan Chase & Co, 1.812%, 12/06/29	838,865	0.07	EUR 280,000	Merck & Co Inc, 2.500%, 15/10/34	259,392	0.02
EUR 1,435,000	JPMorgan Chase & Co, 1.963%, 23/03/30	1,312,724	0.11	EUR 150,000	Merck & Co Inc, 1.375%, 02/11/36	117,317	0.01
EUR 1,280,000	JPMorgan Chase & Co, 1.047%, 04/11/32	1,037,798	0.09	EUR 770,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	752,067	0.07
EUR 300,000	JPMorgan Chase & Co, 0.597%, 17/02/33	230,253	0.02	EUR 190,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	171,222	0.01
EUR 480,000	Kellogg Co, 1.000%, 17/05/24	472,358	0.04	EUR 700,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	597,758	0.05
EUR 350,000	Kellogg Co, 1.250%, 10/03/25	341,394	0.03	EUR 510,000	Microsoft Corp, 3.125%, 06/12/28	535,571	0.05
EUR 225,000	Kellogg Co, 0.500%, 20/05/29	190,055	0.02	EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	100,962	0.01
EUR 410,000	Kimberly-Clark Corp, 0.625%, 07/09/24	400,217	0.03	EUR 300,000	MMS USA Investments Inc, 0.625%, 13/06/25	282,513	0.02
EUR 320,000	Kinder Morgan Inc, 2.250%, 16/03/27	306,771	0.03	EUR 700,000	MMS USA Investments Inc, 1.250%, 13/06/28	619,451	0.05
EUR 550,000	KKR Group Finance Co V LLC, 1.625%, 22/05/29	464,557	0.04	EUR 700,000	MMS USA Investments Inc, 1.750%, 13/06/31	597,142	0.05
EUR 900,000	Kraft Heinz Foods Co, 1.500%, 24/05/24	887,868	0.08	EUR 690,000	Molson Coors Brewing Co, 1.250%, 15/07/24	668,106	0.06
EUR 620,000	Liberty Mutual Group Inc, 2.750%, 04/05/26	618,239	0.05	EUR 700,000	Mondelez International Inc, 0.250%, 17/03/28	602,903	0.05
EUR 320,000	ManpowerGroup Inc, 1.750%, 22/06/26	306,752	0.03	EUR 605,000	Mondelez International Inc, 0.750%, 17/03/33	454,428	0.04
EUR 1,000,000	ManpowerGroup Inc, 3.500%, perpetual	1,002,670	0.09	EUR 324,000	Mondelez International Inc, 2.375%, 06/03/35	275,024	0.02
EUR 490,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	462,305	0.04	EUR 500,000	Mondelez International Inc, 1.375%, 17/03/41	318,200	0.03
EUR 590,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	534,440	0.05	EUR 470,000	Moody's Corp, 1.750%, 09/03/27	451,040	0.04
EUR 790,000	Mastercard Inc, 2.100%, 01/12/27	784,691	0.07	EUR 590,000	Moody's Corp, 0.950%, 25/02/30	508,975	0.04
EUR 445,000	Mastercard Inc, 1.000%, 22/02/29	405,017	0.04	EUR 1,080,000	Morgan Stanley, 0.637%, 26/07/24	1,063,940	0.09
EUR 200,000	McDonald's Corp, 2.000%, 01/06/23	201,684	0.02	EUR 1,110,000	Morgan Stanley, 1.750%, 30/01/25	1,087,756	0.09
EUR 500,000	McDonald's Corp, 0.625%, 29/01/24	492,045	0.04	EUR 1,000,000	Morgan Stanley, 2.103%, 08/05/26	980,860	0.09
EUR 600,000	McDonald's Corp, 0.900%, 15/06/26	563,490	0.05	EUR 670,000	Morgan Stanley, 1.342%, 23/10/26	635,884	0.06
EUR 300,000	McDonald's Corp, 1.875%, 26/05/27	290,529	0.03	EUR 970,000	Morgan Stanley, 1.375%, 27/10/26	906,155	0.08
EUR 600,000	McDonald's Corp, 1.750%, 03/05/28	565,878	0.05	EUR 1,215,000	Morgan Stanley, 1.875%, 27/04/27	1,141,213	0.10
EUR 300,000	McDonald's Corp, 2.375%, 31/05/29	284,910	0.02	EUR 1,100,000	Morgan Stanley, 0.406%, 29/10/27	977,911	0.08
EUR 200,000	McDonald's Corp, 2.625%, 11/06/29	194,330	0.02	EUR 380,000	Morgan Stanley, 0.495%, 26/10/29	318,512	0.03
EUR 500,000	McDonald's Corp, 1.500%, 28/11/29	448,110	0.04	EUR 900,000	Morgan Stanley, 0.497%, 07/02/31	719,892	0.06
EUR 400,000	McDonald's Corp, 1.600%, 15/03/31	349,096	0.03	EUR 1,000,000	Morgan Stanley, 2.950%, 07/05/32	948,230	0.08
EUR 540,000	McDonald's Corp, 3.000%, 31/05/34	503,852	0.04	EUR 150,000	Mylan Inc, 2.125%, 23/05/25	143,547	0.01
EUR 240,000	McKesson Corp, 1.500%, 17/11/25	230,556	0.02	EUR 350,000	Nasdaq Inc, 1.750%, 28/03/29	310,170	0.03
EUR 460,000	McKesson Corp, 1.625%, 30/10/26	438,306	0.04	EUR 265,000	Nasdaq Inc, 0.875%, 13/02/30	214,817	0.02
EUR 410,000	Merck & Co Inc, 0.500%, 02/11/24	398,705	0.03	EUR 390,000	Nasdaq Inc, 0.900%, 30/07/33	285,987	0.02
EUR 690,000	Merck & Co Inc, 1.875%, 15/10/26	678,318	0.06	EUR 600,000	National Grid North America Inc, 1.054%, 20/01/31	488,196	0.04
				EUR 350,000	Nestle Holdings Inc, 0.875%, 18/07/25	340,669	0.03
				EUR 710,000	New York Life Global Funding, 0.250%, 23/01/27	639,021	0.06
				EUR 620,000	Oracle Corp, 3.125%, 10/07/25	629,325	0.05
				EUR 670,000	Parker-Hannifin Corp, 1.125%, 01/03/25	647,910	0.06
				EUR 350,000	Pepsico Inc, 0.750%, 18/03/27	326,361	0.03
				EUR 690,000	PepsiCo Inc, 0.250%, 06/05/24	675,393	0.06
				EUR 390,000	PepsiCo Inc, 0.500%, 06/05/28	347,853	0.03
				EUR 550,000	PepsiCo Inc, 0.875%, 18/07/28	498,140	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.14% <i>(continued)</i>				Corporate Bonds - 98.14% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 350,000	PepsiCo Inc, 1.125%, 18/03/31	304,444	0.03	EUR 550,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	500,032	0.04
EUR 550,000	PepsiCo Inc, 0.400%, 09/10/32	423,940	0.04	EUR 490,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	374,223	0.03
EUR 435,000	PepsiCo Inc, 0.750%, 14/10/33	341,519	0.03	EUR 565,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	415,970	0.04
EUR 310,000	PepsiCo Inc, 0.875%, 16/10/39	205,183	0.02	EUR 830,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	543,073	0.05
EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	204,274	0.02	EUR 300,000	Prologis Euro Finance LLC, 0.500%, perpetual	220,869	0.02
EUR 410,000	PerkinElmer Inc, 1.875%, 19/07/26	386,089	0.03	EUR 400,000	Public Storage, 0.500%, 09/09/30	312,924	0.03
EUR 675,000	Pfizer Inc, 1.000%, 06/03/27	639,805	0.06	EUR 600,000	Public Storage, 0.875%, 24/01/32	466,434	0.04
EUR 480,000	Philip Morris International Inc, 2.875%, 30/05/24	485,717	0.04	EUR 550,000	RELX Capital Inc, 1.300%, 12/05/25	534,380	0.05
EUR 280,000	Philip Morris International Inc, 0.625%, 08/11/24	267,294	0.02	EUR 640,000	Stryker Corp, 0.250%, 03/12/24	610,739	0.05
EUR 100,000	Philip Morris International Inc, 2.750%, 19/03/25	99,696	0.01	EUR 760,000	Stryker Corp, 2.125%, 30/11/27	726,735	0.06
EUR 910,000	Philip Morris International Inc, 2.875%, 03/03/26	888,342	0.08	EUR 690,000	Stryker Corp, 0.750%, 01/03/29	588,632	0.05
EUR 350,000	Philip Morris International Inc, 2.875%, 14/05/29	317,534	0.03	EUR 190,000	Stryker Corp, 2.625%, 30/11/30	179,050	0.02
EUR 310,000	Philip Morris International Inc, 3.125%, 03/06/33	257,939	0.02	EUR 550,000	Stryker Corp, 1.000%, 03/12/31	441,430	0.04
EUR 350,000	Philip Morris International Inc, 2.000%, 09/05/36	232,960	0.02	EUR 410,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	400,832	0.04
EUR 350,000	Philip Morris International Inc, 1.450%, 01/08/39	197,649	0.02	EUR 390,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	371,007	0.03
EUR 190,000	PHILIP MORRIS International INC, 2.750%, 19/03/25	189,422	0.02	EUR 510,000	Thermo Fisher Scientific Inc, 2.000%, 15/04/25	508,929	0.04
EUR 310,000	PHILIP MORRIS International INC, 1.875%, 06/11/37	188,520	0.02	EUR 320,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	309,622	0.03
EUR 550,000	PPG Industries Inc, 0.875%, 03/11/25	515,333	0.04	EUR 190,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	181,467	0.02
EUR 550,000	PPG Industries Inc, 1.400%, 13/03/27	506,732	0.05	EUR 200,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	191,018	0.02
EUR 500,000	PPG Industries Inc, 2.750%, 01/06/29	478,105	0.04	EUR 490,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	473,046	0.04
EUR 410,000	Praxair Inc, 1.200%, 12/02/24	407,052	0.04	EUR 690,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	612,651	0.05
EUR 559,000	Praxair Inc, 1.625%, 01/12/25	544,863	0.05	EUR 200,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	185,718	0.02
EUR 500,000	Procter & Gamble Co, 1.125%, 02/11/23	499,000	0.04	EUR 480,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	457,066	0.04
EUR 320,000	Procter & Gamble Co, 0.500%, 25/10/24	312,410	0.03	EUR 350,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	292,667	0.03
EUR 690,000	Procter & Gamble Co, 0.625%, 30/10/24	674,751	0.06	EUR 490,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	463,466	0.04
EUR 720,000	Procter & Gamble Co, 4.875%, 11/05/27	806,062	0.07	EUR 620,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	564,702	0.05
EUR 690,000	Procter & Gamble Co, 1.200%, 30/10/28	645,122	0.06	EUR 540,000	Thermo Fisher Scientific Inc, 1.500%, 01/10/39	388,093	0.03
EUR 350,000	Procter & Gamble Co, 1.250%, 25/10/29	324,100	0.03	EUR 740,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	505,176	0.04
EUR 665,000	Procter & Gamble Co, 0.350%, 05/05/30	563,049	0.05	EUR 460,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	445,068	0.04
EUR 250,000	Procter & Gamble Co, 1.875%, 30/10/38	208,900	0.01	EUR 440,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	399,810	0.03
EUR 475,000	Procter & Gamble Co, 0.900%, 04/11/41	312,317	0.03	EUR 585,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	504,100	0.04
EUR 700,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	596,827	0.05	EUR 551,000	United Parcel Service Inc, 1.625%, 15/11/25	538,029	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (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)				Other transferable securities			
Corporate Bonds - 98.14% (continued)				Corporate Bonds - 0.85%			
United States (continued)				Belgium			
EUR 410,000	United Parcel Service Inc, 1.000%, 15/11/28	368,225	0.03	EUR 500,000	KBC Group NV, 0.750%, 31/05/31	391,790	0.03
EUR 350,000	United Parcel Service Inc, 1.500%, 15/11/32	301,599	0.03	<b>Total Belgium</b>		<b>391,790</b>	<b>0.03</b>
EUR 960,000	US Bancorp, 0.850%, 07/06/24	932,045	0.08	Czech Republic			
EUR 410,000	Verizon Communications Inc, 0.875%, 02/04/25	397,356	0.03	EUR 400,000	Raiffeisenbank AS, 1.000%, 09/06/28	330,700	0.03
EUR 750,000	Verizon Communications Inc, 3.250%, 17/02/26	776,393	0.07	<b>Total Czech Republic</b>		<b>330,700</b>	<b>0.03</b>
EUR 480,000	Verizon Communications Inc, 1.375%, 27/10/26	458,501	0.04	France			
EUR 970,000	Verizon Communications Inc, 1.375%, 02/11/28	888,588	0.08	EUR 500,000	Banque Fed Cred, 0.250%, 29/06/28	430,015	0.04
EUR 800,000	Verizon Communications Inc, 0.375%, 22/03/29	679,440	0.06	EUR 300,000	Engie SA, 1.625%, perpetual	262,653	0.02
EUR 550,000	Verizon Communications Inc, 1.875%, 26/10/29	512,765	0.04	<b>Total France</b>		<b>692,668</b>	<b>0.06</b>
EUR 1,040,000	Verizon Communications Inc, 1.250%, 08/04/30	916,479	0.08	Germany			
EUR 350,000	Verizon Communications Inc, 2.625%, 01/12/31	335,062	0.03	EUR 300,000	Clearstream Banking AG, zero coupon, 01/12/25	281,832	0.02
EUR 490,000	Verizon Communications Inc, 0.875%, 19/03/32	395,891	0.03	EUR 400,000	Vonovia SE, 1.500%, 14/06/41	230,088	0.02
EUR 400,000	Verizon Communications Inc, 0.750%, 22/03/32	316,692	0.03	<b>Total Germany</b>		<b>511,920</b>	<b>0.04</b>
EUR 1,040,000	Verizon Communications Inc, 1.300%, 18/05/33	856,294	0.07	Luxembourg			
EUR 605,000	Verizon Communications Inc, 1.125%, 19/09/35	460,381	0.04	EUR 400,000	ACEF Holdings SCA, 0.750%, 14/06/28	320,616	0.03
EUR 490,000	Verizon Communications Inc, 2.875%, 15/01/38	444,552	0.04	EUR 425,000	Bevco Lux Sarl, 1.000%, 16/01/30	335,724	0.03
EUR 680,000	Verizon Communications Inc, 1.850%, 18/05/40	514,427	0.04	<b>Total Luxembourg</b>		<b>656,340</b>	<b>0.06</b>
EUR 690,000	VF Corp, 0.625%, 20/09/23	681,437	0.06	Netherlands			
EUR 255,000	VF Corp, 0.250%, 25/02/28	217,097	0.02	EUR 600,000	de Volksbank NV, 0.250%, perpetual	530,886	0.05
EUR 350,000	VF Corp, 0.625%, 25/02/32	268,881	0.02	EUR 300,000	ING Groep NV, 0.875%, 09/06/32	252,168	0.02
EUR 500,000	Visa Inc, 1.500%, 15/06/26	489,145	0.04	EUR 500,000	JDE Peet's NV, 0.500%, 16/01/29	397,300	0.03
EUR 500,000	Visa Inc, 2.000%, 15/06/29	482,640	0.04	EUR 400,000	Stellantis NV, 4.500%, 07/07/28	404,688	0.04
EUR 500,000	Visa Inc, 2.375%, 15/06/34	470,155	0.04	EUR 600,000	Wabtec Transportation, 1.250%, 03/12/27	489,480	0.04
EUR 530,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	512,627	0.04	<b>Total Netherlands</b>		<b>2,074,522</b>	<b>0.18</b>
EUR 490,000	Westlake Chemical Corp, 1.625%, 17/07/29	413,834	0.04	Spain			
EUR 200,000	Westlake Chemical Corp, 1.625%, 17/07/29	168,912	0.01	EUR 500,000	Banco Santander SA, 0.625%, 24/06/29	419,865	0.04
EUR 370,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	357,620	0.03	EUR 600,000	Inmobiliaria Colonial So, 0.750%, 22/06/29	472,566	0.04
EUR 390,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	341,851	0.03	EUR 500,000	Merlin Properties Socimi, 1.375%, 01/06/30	397,275	0.03
<b>Total United States</b>		<b>193,094,558</b>	<b>16.75</b>	EUR 600,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	526,746	0.05
<b>Total Corporate Bonds</b>		<b>1,131,532,581</b>	<b>98.14</b>	<b>Total Spain</b>		<b>1,816,452</b>	<b>0.16</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				United Kingdom			
				EUR 500,000	AstraZeneca PLC, 0.375%, 03/06/29	429,905	0.04
				<b>Total United Kingdom</b>		<b>429,905</b>	<b>0.04</b>
				United States			
				EUR 410,000	AbbVie Inc, 2.125%, 01/06/29	383,895	0.03
				EUR 410,000	AT&T Inc, 1.050%, 05/09/23	409,090	0.04
				EUR 410,000	AT&T Inc, 1.950%, 15/09/23	412,218	0.04
				EUR 300,000	AT&T Inc, 1.800%, 05/09/26	292,029	0.02
				EUR 190,000	AT&T Inc, 1.800%, 14/09/39	139,454	0.01
				EUR 350,000	Fedex Corp, 1.300%, 05/08/31	278,583	0.02
				EUR 480,000	Illinois Tool Works Inc, 0.250%, 05/12/24	460,431	0.04

**Schedule of Investments (continued)**  
 as at 30 June 2022 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Corporate Bonds - 0.85% (continued)			
United States (continued)			
EUR 320,000	Philip Morris International Inc, 0.800%, 01/08/31	227,139	0.02
EUR 150,000	Verizon Communications, 1.500%, 19/09/39	109,215	0.01
EUR 200,000	Worley US Finance Sub, 0.875%, 09/06/26	179,086	0.02
<b>Total United States</b>		<b>2,891,140</b>	<b>0.25</b>
<b>Total Corporate Bonds</b>		<b>9,795,437</b>	<b>0.85</b>
<b>Total Other transferable securities</b>		<b>9,795,437</b>	<b>0.85</b>
<b>TOTAL INVESTMENTS</b>		<b>1,141,328,018</b>	<b>98.99</b>
<b>Other Net Assets/(Liabilities)</b>		<b>11,616,901</b>	<b>1.01</b>
<b>TOTAL NET ASSETS</b>		<b>1,152,944,919</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2022 (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 - 98.02%				Corporate Bonds - 98.02% <i>(continued)</i>			
Australia				Austria			
EUR 400,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	400,896	0.09	EUR 500,000	CA Immobilien Anlagen AG, 0.875%, 05/02/27	391,281	0.09
EUR 500,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	475,099	0.10	EUR 200,000	Erste Group Bank AG, 1.500%, 07/04/26	190,783	0.04
EUR 600,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	460,238	0.10	EUR 400,000	Erste Group Bank AG, 0.875%, 13/05/27	345,126	0.08
EUR 600,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	557,347	0.12	EUR 500,000	Erste Group Bank AG, 1.000%, 10/06/30	451,811	0.10
EUR 300,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	259,001	0.06	EUR 100,000	Erste Group Bank AG, 1.625%, 08/09/31	89,206	0.02
EUR 200,000	Brambles Finance Ltd, 2.375%, 12/06/24	198,123	0.04	EUR 200,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.875%, 16/10/23	197,451	0.04
EUR 200,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	184,610	0.04	EUR 200,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	192,904	0.04
EUR 200,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	187,379	0.04	EUR 200,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	181,536	0.04
EUR 200,000	Macquarie Group Ltd, 0.950%, 21/05/31	154,088	0.03	EUR 400,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	357,649	0.08
EUR 500,000	National Australia Bank Ltd, 0.250%, 20/05/24	485,426	0.11	EUR 200,000	OMV AG, 2.000%, 09/04/28	193,406	0.04
EUR 400,000	National Australia Bank Ltd, 0.625%, 18/09/24	387,844	0.08	EUR 500,000	OMV AG, 1.875%, 04/12/28	475,913	0.10
EUR 200,000	National Australia Bank Ltd, 1.250%, 18/05/26	191,433	0.04	EUR 600,000	OMV AG, 6.250%, perpetual	611,070	0.13
EUR 700,000	National Australia Bank Ltd, 1.375%, 30/08/28	641,517	0.14	EUR 600,000	OMV AG, 2.875%, perpetual	569,028	0.12
EUR 300,000	Optus Finance Pty Ltd, 1.000%, 20/06/29	261,662	0.06	EUR 400,000	Raiffeisen Bank International AG, 6.000%, 16/10/23	405,352	0.09
EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	267,164	0.06	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	237,075	0.05
EUR 300,000	Scentre Group Trust 2, 3.250%, 11/09/23	303,817	0.07	EUR 400,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	388,087	0.09
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	100,968	0.02	<b>Total Austria</b>		<b>5,277,678</b>	<b>1.15</b>
EUR 350,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	326,324	0.07	Belgium			
EUR 100,000	Telstra Corp Ltd, 2.500%, 15/09/23	101,233	0.02	EUR 300,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	278,724	0.06
EUR 400,000	Telstra Corp Ltd, 1.125%, 14/04/26	381,428	0.08	EUR 500,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	483,654	0.11
EUR 400,000	Telstra Corp Ltd, 1.375%, 26/03/29	365,541	0.08	EUR 500,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	479,945	0.10
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	98,525	0.02	EUR 300,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	266,114	0.06
EUR 300,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	277,758	0.06	EUR 600,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	580,389	0.13
EUR 500,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	488,043	0.11	EUR 1,200,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	1,062,795	0.23
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	78,570	0.02	EUR 900,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	856,869	0.19
<b>Total Australia</b>		<b>7,634,034</b>	<b>1.66</b>	EUR 400,000	Argenta Spaarbank, 1.000%, 06/02/24	372,772	0.08
				EUR 200,000	Argenta Spaarbank NV, 1.375%, 08/02/29	169,813	0.04
				EUR 200,000	Belfius Bank SA, 0.625%, 30/08/23	198,138	0.04
				EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	96,828	0.02
				EUR 100,000	Belfius Bank SA, 0.010%, 15/10/25	92,612	0.02

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Belgium (continued)				Canada (continued)			
EUR 200,000	Belfius Bank SA, zero coupon, 28/08/26	179,578	0.04	EUR 300,000	Royal Bank of Canada, 0.250%, 02/05/24	290,680	0.06
EUR 100,000	Belfius Bank SA, 0.375%, 08/06/27	87,141	0.02	EUR 600,000	Royal Bank of Canada, 0.125%, 23/07/24	575,962	0.13
EUR 600,000	Belfius Bank SA, 0.125%, 08/02/28	512,992	0.11	EUR 600,000	Toronto-Dominion Bank, 0.625%, 20/07/23	595,605	0.13
EUR 500,000	Elia System Operator SA/NV, 1.375%, 14/01/26	477,647	0.10	EUR 700,000	Toronto-Dominion Bank, 0.375%, 25/04/24	680,639	0.15
EUR 200,000	Elia System Operator SA/NV, 2.750%, perpetual	193,714	0.04	EUR 300,000	Toronto-Dominion Bank, 0.500%, 18/01/27	268,163	0.06
EUR 400,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	332,609	0.07	<b>Total Canada</b>		<b>4,086,110</b>	<b>0.89</b>
EUR 300,000	FLUVIUS System Operator CVBA, 0.250%, 14/06/28	250,855	0.06	<b>Cayman Islands</b>			
EUR 600,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	452,099	0.10	EUR 500,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	368,255	0.08
EUR 100,000	Groupe Bruxelles Lambert SA, 1.875%, 19/06/25	99,174	0.02	EUR 100,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	96,929	0.02
EUR 300,000	KBC Group NV, 0.625%, 10/04/25	284,399	0.06	<b>Total Cayman Islands</b>		<b>465,184</b>	<b>0.10</b>
EUR 500,000	KBC Group NV, 1.500%, 29/03/26	480,566	0.10	<b>Denmark</b>			
EUR 600,000	KBC Group NV, 0.125%, 10/09/26	529,551	0.12	EUR 300,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	302,091	0.07
EUR 500,000	KBC Group NV, 0.375%, 16/06/27	450,912	0.10	EUR 385,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	340,831	0.07
EUR 600,000	KBC Group NV, 0.750%, 21/01/28	527,640	0.12	EUR 200,000	ISS Global A/S, 1.500%, 31/08/27	177,419	0.04
EUR 200,000	KBC Group NV, 1.625%, 18/09/29	188,244	0.04	EUR 395,000	Jyske Bank A/S, 0.625%, 20/06/24	389,634	0.08
EUR 300,000	Lonza Finance International NV, 1.625%, 21/04/27	284,532	0.06	EUR 200,000	Jyske Bank A/S, 0.375%, 15/10/25	189,859	0.04
EUR 100,000	Proximus SADP, 2.375%, 04/04/24	101,342	0.02	EUR 180,000	Jyske Bank A/S, 0.050%, 02/09/26	164,375	0.04
EUR 100,000	Proximus SADP, 1.875%, 01/10/25	99,441	0.02	EUR 200,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	190,903	0.04
EUR 400,000	Proximus SADP, 0.750%, 17/11/36	283,275	0.06	EUR 100,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	95,226	0.02
<b>Total Belgium</b>		<b>10,754,364</b>	<b>2.34</b>	EUR 200,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	188,971	0.04
<b>British Virgin Islands</b>				EUR 300,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	267,118	0.06
EUR 400,000	BJ State Cap Investment, 1.206%, perpetual	389,053	0.08	EUR 200,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	186,146	0.04
EUR 200,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	184,680	0.04	EUR 400,000	Nykredit Realkredit AS, 0.250%, 13/01/26	360,799	0.08
EUR 800,000	State Grid Overseas Investment 2016 Ltd, 0.797%, 05/08/26	721,976	0.16	EUR 240,000	Orsted A/S, 2.250%, 14/06/28	235,279	0.05
EUR 300,000	State Grid Overseas Investment 2016 Ltd, 1.303%, 05/08/32	233,017	0.05	EUR 200,000	Orsted A/S, 1.500%, 26/11/29	183,711	0.04
<b>Total British Virgin Islands</b>		<b>1,528,726</b>	<b>0.33</b>	EUR 180,000	Orsted A/S, 2.875%, perpetual	174,967	0.04
<b>Canada</b>				EUR 200,000	Sydbank A/S, 0.500%, 10/11/26	183,048	0.04
EUR 300,000	Bank of Nova Scotia, 0.500%, 30/04/24	291,905	0.06	<b>Total Denmark</b>		<b>3,630,377</b>	<b>0.79</b>
EUR 500,000	Bank of Nova Scotia, 0.250%, 01/11/28	411,857	0.09	<b>Finland</b>			
EUR 400,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	388,071	0.08	EUR 600,000	Balder Finland Oyj, 2.000%, 18/01/31	353,783	0.08
EUR 200,000	Great-West Lifeco Inc, 1.750%, 07/12/26	191,161	0.04	EUR 300,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	202,105	0.04
EUR 300,000	Magna International Inc, 1.900%, 24/11/23	299,662	0.07	EUR 200,000	Elenia Finance OYI, 0.375%, 06/02/27	177,398	0.04
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	92,405	0.02	EUR 400,000	Fortum Oyj, 1.625%, 27/02/26	361,730	0.08
				EUR 300,000	Fortum Oyj, 2.125%, 27/02/29	249,091	0.05
				EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	85,348	0.02
				EUR 220,000	Nordea Bank Abp, 1.125%, 16/02/27	202,309	0.04

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Finland (continued)				France (continued)			
EUR 800,000	Nordea Bank Abp, 0.500%, 02/11/28	670,489	0.15	EUR 600,000	APRR SA, 1.875%, 15/01/25	595,365	0.13
EUR 225,000	Nordea Bank Abp, 2.500%, 23/05/29	213,386	0.05	EUR 200,000	APRR SA, 1.125%, 09/01/26	192,056	0.04
EUR 300,000	OP Corporate Bank plc, 0.375%, 29/08/23	296,503	0.06	EUR 200,000	APRR SA, zero coupon, 19/06/28	169,807	0.04
EUR 600,000	OP Corporate Bank plc, 0.375%, 26/02/24	586,592	0.13	EUR 100,000	APRR SA, 1.875%, 03/01/29	94,882	0.02
EUR 100,000	OP Corporate Bank plc, 0.375%, 19/06/24	96,149	0.02	EUR 100,000	Arkema SA, 1.500%, 20/01/25	97,767	0.02
EUR 500,000	OP Corporate Bank plc, 0.125%, 01/07/24	483,593	0.11	EUR 200,000	Arkema SA, 0.750%, 03/12/29	165,659	0.04
EUR 300,000	OP Corporate Bank plc, 1.000%, 22/05/25	290,046	0.06	EUR 300,000	Arval Service Lease SA, zero coupon, 01/10/25	267,924	0.06
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	94,902	0.02	EUR 300,000	Arval Service Lease SA/France, 3.375%, perpetual	299,343	0.07
EUR 120,000	OP Corporate Bank plc, 0.250%, 24/03/26	108,089	0.02	EUR 500,000	Auchan Holding SA, 2.625%, 30/01/24	493,218	0.11
EUR 355,000	OP Corporate Bank plc, 0.100%, 16/11/27	305,869	0.07	EUR 600,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	608,103	0.13
EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	80,058	0.02	EUR 200,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	188,350	0.04
EUR 300,000	Sampo Oyj, 3.375%, 23/05/49	272,027	0.06	EUR 400,000	AXA SA, 5.125%, 04/07/43	411,338	0.09
EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	311,392	0.07	EUR 100,000	AXA SA, 3.375%, 06/07/47	96,484	0.02
EUR 500,000	SBB Treasury Oyj, 0.750%, 14/12/28	295,833	0.06	EUR 1,000,000	AXA SA, 3.250%, 28/05/49	918,669	0.20
<b>Total Finland</b>		<b>5,736,692</b>	<b>1.25</b>	EUR 700,000	AXA SA, 3.941%, 29/11/49	687,843	0.15
France				EUR 900,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	876,952	0.19
EUR 100,000	Aeroports de Paris, 2.125%, 02/10/26	98,602	0.02	EUR 800,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	810,473	0.18
EUR 300,000	Aeroports de Paris, 1.000%, 13/12/27	271,996	0.06	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	683,113	0.15
EUR 400,000	Aeroports de Paris, 2.750%, 05/06/28	391,756	0.09	EUR 500,000	Banque Federative du Credit Mutuel SA, 1.000%, 23/05/25	481,820	0.11
EUR 700,000	Aeroports de Paris, 2.750%, 02/04/30	677,263	0.15	EUR 800,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	760,339	0.17
EUR 400,000	Aeroports de Paris, 1.500%, 02/07/32	332,003	0.07	EUR 700,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	677,550	0.15
EUR 200,000	Aeroports de Paris, 1.125%, 18/06/34	150,152	0.03	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	542,808	0.12
EUR 200,000	Aeroports de Paris, 2.125%, 11/10/38	150,750	0.03	EUR 800,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	743,720	0.16
EUR 300,000	Air Liquide Finance, 1.000%, 02/04/25	291,323	0.06	EUR 800,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	743,720	0.16
EUR 600,000	Air Liquide Finance SA, 0.750%, 13/06/24	587,768	0.13	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	650,744	0.14
EUR 300,000	Air Liquide Finance SA, 1.375%, 02/04/30	271,958	0.06	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	174,457	0.04
EUR 200,000	Air Liquide Finance SA, 0.625%, 20/06/30	168,555	0.04	EUR 500,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	457,685	0.10
EUR 200,000	Air Liquide Finance SA, 0.375%, 20/09/33	151,241	0.03	EUR 500,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	468,050	0.10
EUR 100,000	ALD SA, 0.375%, 19/10/23	98,077	0.02	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	498,105	0.11
EUR 500,000	ALD SA, 1.250%, 02/03/26	459,942	0.10	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	154,101	0.03
EUR 300,000	Alstom SA, 0.250%, 14/10/26	269,312	0.06	EUR 300,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	236,455	0.05
EUR 200,000	APRR SA, 1.500%, 15/01/24	199,294	0.04	EUR 200,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	193,500	0.04
				EUR 500,000	BNP Paribas SA, 2.375%, 17/02/25	489,569	0.11
				EUR 500,000	BNP Paribas SA, 1.250%, 19/03/25	480,499	0.10



## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
France (continued)				France (continued)			
EUR 700,000	BNP Paribas SA, 0.500%, 15/07/25	670,631	0.15	EUR 100,000	Capgemini SE, 1.750%, 18/04/28	93,924	0.02
EUR 2,700,000	BNP Paribas SA, 0.500%, 04/06/26	2,330,688	0.50	EUR 500,000	Capgemini SE, 2.000%, 15/04/29	467,859	0.10
EUR 450,000	BNP Paribas SA, 1.125%, 11/06/26	417,148	0.09	EUR 300,000	Capgemini SE, 1.125%, 23/06/30	257,508	0.06
EUR 300,000	BNP Paribas SA, 0.125%, 04/09/26	263,981	0.06	EUR 700,000	Capgemini SE, 2.375%, 15/04/32	641,191	0.14
EUR 600,000	BNP Paribas SA, 2.250%, 11/01/27	557,034	0.12	EUR 500,000	Carrefour SA, 0.750%, 26/04/24	486,851	0.11
EUR 1,000,000	BNP Paribas SA, 2.125%, 23/01/27	959,254	0.21	EUR 700,000	Carrefour SA, 1.250%, 03/06/25	672,138	0.14
EUR 700,000	BNP Paribas SA, 0.250%, 13/04/27	623,868	0.14	EUR 200,000	Carrefour SA, 1.000%, 17/05/27	178,900	0.04
EUR 200,000	BNP Paribas SA, 0.375%, 14/10/27	176,656	0.04	EUR 400,000	Cie de Saint-Gobain, 0.875%, 21/09/23	396,186	0.09
EUR 600,000	BNP Paribas SA, 1.500%, 23/05/28	537,627	0.12	EUR 400,000	Cie de Saint-Gobain, 0.625%, 15/03/24	391,702	0.09
EUR 600,000	BNP Paribas SA, 1.125%, 17/04/29	520,761	0.11	EUR 400,000	Cie de Saint-Gobain, 1.000%, 17/03/25	386,240	0.08
EUR 500,000	BNP Paribas SA, 1.375%, 28/05/29	430,950	0.09	EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	94,807	0.02
EUR 500,000	BNP Paribas SA, 0.875%, 11/07/30	412,301	0.09	EUR 400,000	Cie de Saint-Gobain, 1.875%, 15/03/31	352,595	0.08
EUR 400,000	BNP Paribas SA, 2.375%, 20/11/30	374,200	0.08	EUR 500,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	475,987	0.10
EUR 300,000	BNP Paribas SA, 1.625%, 02/07/31	233,266	0.05	EUR 300,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	274,501	0.06
EUR 500,000	BNP Paribas SA, 2.100%, 07/04/32	426,672	0.09	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	87,686	0.02
EUR 400,000	Bouygues SA, 0.500%, 11/02/30	327,202	0.07	EUR 500,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	419,202	0.09
EUR 500,000	Bouygues SA, 3.250%, 30/06/37	456,600	0.10	EUR 500,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	479,123	0.10
EUR 700,000	BPCE SA, 0.625%, 26/09/23	692,974	0.15	EUR 500,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	422,526	0.09
EUR 300,000	BPCE SA, 0.375%, 05/10/23	295,776	0.06	EUR 300,000	CNP Assurances, 0.375%, 08/03/28	245,532	0.05
EUR 800,000	BPCE SA, 1.000%, 15/07/24	784,133	0.17	EUR 500,000	CNP Assurances, 4.250%, 05/06/45	500,727	0.11
EUR 400,000	BPCE SA, 3.000%, 19/07/24	408,166	0.09	EUR 600,000	CNP Assurances, 2.000%, 27/07/50	493,188	0.11
EUR 500,000	BPCE SA, 0.625%, 26/09/24	480,519	0.10	EUR 200,000	CNP Assurances, 4.000%, perpetual	195,994	0.04
EUR 300,000	BPCE SA, 1.000%, 01/04/25	285,887	0.06	EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	192,646	0.04
EUR 600,000	BPCE SA, 0.625%, 28/04/25	522,453	0.11	EUR 500,000	Coentreprise de Transport d'Electricite SA, 2.125%, 29/07/32	425,801	0.09
EUR 1,500,000	BPCE SA, 0.250%, 15/01/26	1,292,972	0.28	EUR 200,000	Covivio, 1.500%, 21/06/27	182,388	0.04
EUR 300,000	BPCE SA, 1.375%, 23/03/26	282,369	0.06	EUR 200,000	Covivio, 1.625%, 23/06/30	165,554	0.04
EUR 400,000	BPCE SA, 0.010%, 14/01/27	353,438	0.08	EUR 300,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	243,242	0.05
EUR 200,000	BPCE SA, 0.500%, 24/02/27	175,784	0.04	EUR 300,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	225,989	0.05
EUR 200,000	BPCE SA, 1.750%, 26/04/27	190,089	0.04	EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	290,087	0.06
EUR 400,000	BPCE SA, 0.500%, 15/09/27	352,417	0.08	EUR 200,000	Credit Agricole Assurances SA, 4.500%, perpetual	194,140	0.04
EUR 300,000	BPCE SA, 1.000%, 05/10/28	267,730	0.06	EUR 300,000	Credit Agricole Assurances SA, 4.250%, perpetual	291,515	0.06
EUR 200,000	BPCE SA, 2.375%, 26/04/32	181,640	0.04	EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	96,558	0.02
EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	209,732	0.05				
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	91,586	0.02				
EUR 500,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.375%, perpetual	503,083	0.11				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 800,000	Credit Agricole SA, 1.250%, 14/04/26	762,457	0.17	EUR 100,000	Edenred, 1.875%, 06/03/26	97,705	0.02
EUR 600,000	Credit Agricole SA, 1.000%, 22/04/26	568,375	0.12	EUR 200,000	Edenred, 1.875%, 30/03/27	192,708	0.04
EUR 900,000	Credit Agricole SA, 1.875%, 20/12/26	848,302	0.18	EUR 300,000	Edenred, 1.375%, 18/06/29	266,004	0.06
EUR 1,000,000	Credit Agricole SA, 2.625%, 17/03/27	946,889	0.21	EUR 200,000	Eutelsat SA, 2.000%, 02/10/25	193,262	0.04
EUR 200,000	Credit Agricole SA, 1.875%, 22/04/27	190,920	0.04	EUR 100,000	Eutelsat SA, 1.500%, 13/10/28	85,399	0.02
EUR 400,000	Credit Agricole SA, 1.375%, 03/05/27	374,987	0.08	EUR 100,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	94,898	0.02
EUR 400,000	Credit Agricole SA, 0.125%, 09/12/27	336,011	0.07	EUR 600,000	Gecina SA, 1.500%, 20/01/25	584,108	0.13
EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	176,880	0.04	EUR 100,000	Gecina SA, 1.375%, 26/01/28	90,684	0.02
EUR 300,000	Credit Agricole SA, 0.375%, 20/04/28	250,862	0.06	EUR 100,000	Gecina SA, 1.625%, 29/05/34	79,116	0.02
EUR 900,000	Credit Agricole SA, 1.750%, 05/03/29	801,164	0.17	EUR 400,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	390,738	0.09
EUR 600,000	Credit Agricole SA, 2.000%, 25/03/29	514,806	0.11	EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	95,154	0.02
EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	165,285	0.04	EUR 700,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	599,717	0.13
EUR 200,000	Credit Agricole SA, 0.875%, 14/01/32	153,335	0.03	EUR 700,000	Icade Sante SAS, 1.750%, 10/06/26	658,910	0.14
EUR 200,000	Credit Agricole SA, 1.125%, 12/07/32	155,367	0.03	EUR 200,000	Icade Sante SAS, 1.625%, 28/02/28	179,550	0.04
EUR 200,000	Credit Agricole SA, 2.500%, 22/04/34	174,309	0.04	EUR 300,000	Icade Sante SAS, 0.625%, 18/01/31	218,691	0.05
EUR 300,000	Credit Mutuel Arkea SA, 0.875%, 05/10/23	296,779	0.07	EUR 700,000	Indigo Group SAS, 1.625%, 19/04/28	616,972	0.13
EUR 300,000	Credit Mutuel Arkea SA, 1.250%, 31/05/24	294,502	0.06	EUR 300,000	JCDecaux SA, 2.625%, 24/04/28	273,693	0.06
EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	293,050	0.06	EUR 200,000	Kering SA, 2.750%, 08/04/24	203,528	0.04
EUR 300,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	284,491	0.06	EUR 400,000	Kering SA, 1.250%, 10/05/26	385,716	0.08
EUR 700,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	585,141	0.13	EUR 100,000	Kering SA, 0.750%, 13/05/28	90,196	0.02
EUR 100,000	Credit Mutuel Arkea SA, 1.125%, 23/05/29	86,315	0.02	EUR 400,000	Klepierre SA, 1.875%, 19/02/26	380,479	0.08
EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	88,033	0.02	EUR 500,000	Klepierre SA, 1.375%, 16/02/27	452,016	0.10
EUR 300,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	247,682	0.05	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	260,318	0.06
EUR 400,000	Danone SA, 1.250%, 30/05/24	396,182	0.09	EUR 500,000	La Banque Postale SA, 0.500%, 17/06/26	463,577	0.10
EUR 100,000	Danone SA, 0.709%, 03/11/24	97,418	0.02	EUR 400,000	La Banque Postale SA, 2.000%, 13/07/28	368,583	0.08
EUR 400,000	Danone SA, 1.125%, 14/01/25	389,707	0.09	EUR 500,000	La Banque Postale SA, 1.000%, perpetual	450,960	0.10
EUR 400,000	Danone SA, zero coupon, 01/12/25	369,943	0.08	EUR 100,000	La Banque Postale SA, 0.750%, perpetual	76,642	0.02
EUR 200,000	Danone SA, 0.571%, 17/03/27	182,374	0.04	EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	79,669	0.02
EUR 200,000	Danone SA, 0.520%, 09/11/30	164,985	0.04	EUR 300,000	La Mondiale SAM, 5.050%, perpetual	297,762	0.07
EUR 100,000	Danone SA, 1.000%, 31/12/99	82,165	0.02	EUR 900,000	La Poste SA, 0.625%, 21/10/26	707,653	0.15
EUR 300,000	Dassault Systemes SE, zero coupon, 16/09/24	287,462	0.06	EUR 600,000	La Poste SA, 0.375%, 17/09/27	538,528	0.12
EUR 200,000	Edenred, 1.375%, 10/03/25	194,368	0.04	EUR 600,000	La Poste SA, zero coupon, perpetual	494,319	0.11
				EUR 500,000	Legrand SA, 0.750%, 06/07/24	490,742	0.11
				EUR 200,000	Legrand SA, 0.750%, 20/05/30	171,428	0.04
				EUR 400,000	L'Oreal SA, 0.375%, 29/03/24	393,191	0.09
				EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	192,193	0.04

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
France (continued)				France (continued)			
EUR 600,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	568,401	0.12	EUR 100,000	SCOR SE, 3.000%, 08/06/46	95,470	0.02
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	395,318	0.09	EUR 400,000	SCOR SE, 3.625%, 27/05/48	383,322	0.08
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	679,909	0.15	EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	82,022	0.02
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	177,618	0.04	EUR 700,000	Societe Generale SA, 2.625%, 27/02/25	681,760	0.15
EUR 200,000	Orange SA, 0.750%, 11/09/23	198,870	0.04	EUR 900,000	Societe Generale SA, 1.125%, 21/04/26	804,438	0.17
EUR 300,000	Orange SA, 1.000%, 12/05/25	289,780	0.06	EUR 400,000	Societe Generale SA, 0.875%, 01/07/26	363,483	0.08
EUR 500,000	Orange SA, 1.000%, 12/09/25	480,152	0.10	EUR 400,000	Societe Generale SA, 0.750%, 25/01/27	352,919	0.08
EUR 600,000	Orange SA, 2.000%, 15/01/29	573,116	0.13	EUR 400,000	Societe Generale SA, 1.375%, 13/01/28	354,902	0.08
EUR 300,000	Orange SA, 1.375%, 16/01/30	271,408	0.06	EUR 700,000	Societe Generale SA, 0.875%, 22/09/28	609,303	0.13
EUR 100,000	Orange SA, 2.375%, 18/05/32	94,566	0.02	EUR 700,000	Societe Generale SA, 2.125%, 27/09/28	633,984	0.14
EUR 200,000	Orange SA, 0.500%, 04/09/32	155,795	0.03	EUR 700,000	Societe Generale SA, 1.750%, 22/03/29	610,344	0.13
EUR 700,000	Orange SA, 8.125%, 28/01/33	990,991	0.22	EUR 700,000	Societe Generale SA, 2.625%, 30/05/29	288,028	0.06
EUR 200,000	Orange SA, 0.625%, 16/12/33	150,744	0.03	EUR 500,000	Societe Generale SA, 1.000%, 24/11/30	436,795	0.10
EUR 500,000	Orange SA, 0.750%, 29/06/34	372,563	0.08	EUR 475,000	Sodexo SA, 0.500%, 17/01/24	463,987	0.10
EUR 400,000	Orange SA, 5.000%, perpetual	402,321	0.09	EUR 350,000	Sodexo SA, 0.750%, 27/04/25	334,028	0.07
EUR 400,000	Orange SA, 5.250%, perpetual	401,024	0.09	EUR 100,000	Suez, 1.000%, 03/04/25	96,652	0.02
EUR 300,000	Orange SA, 1.750%, perpetual	256,820	0.06	EUR 200,000	Suez, 1.625%, 17/09/30	179,949	0.04
EUR 100,000	Orange SA, 1.750%, perpetual	79,875	0.02	EUR 300,000	Suez, 1.250%, 14/05/35	228,816	0.05
EUR 700,000	Orange SA, 2.375%, perpetual	651,057	0.14	EUR 400,000	TDF Infrastructure SAS, 2.500%, 07/04/26	377,335	0.08
EUR 100,000	Pernod Ricard SA, zero coupon, 24/10/23	98,241	0.02	EUR 200,000	Teleperformance, 0.250%, 26/11/27	171,322	0.04
EUR 200,000	Pernod Ricard SA, 2.125%, 27/09/24	200,955	0.04	EUR 200,000	Teleperformance, 3.750%, 24/06/29	202,872	0.04
EUR 300,000	Pernod Ricard SA, 1.500%, 18/05/26	290,403	0.06	EUR 375,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	372,432	0.08
EUR 300,000	Pernod Ricard SA, 0.500%, 24/10/27	270,393	0.06	EUR 300,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	279,971	0.06
EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	458,068	0.10	EUR 400,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	382,798	0.08
EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	164,239	0.04	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	456,761	0.10
EUR 600,000	Peugeot SA, 2.000%, 20/03/25	578,661	0.13	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	182,048	0.04
EUR 100,000	PSA Banque France SA, zero coupon, 22/01/25	93,508	0.02	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	387,190	0.08
EUR 400,000	PSA Tresorerie GIE, 6.000%, 19/09/33	433,570	0.09	EUR 1,000,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	696,236	0.15
EUR 200,000	Publicis Groupe SA, 0.500%, 03/11/23	196,687	0.04	EUR 600,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	444,996	0.10
EUR 600,000	RCI Banque SA, 2.000%, 11/07/24	587,757	0.13	EUR 400,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	275,301	0.06
EUR 400,000	RCI Banque SA, 1.625%, 11/04/25	378,810	0.08	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	67,491	0.02
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 2.875%, 12/09/23	101,730	0.02	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	64,184	0.01
EUR 800,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	796,393	0.17				
EUR 700,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	592,979	0.13				
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR, 2.125%, 27/09/38	246,638	0.05				

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
France (continued)				Germany (continued)			
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	191,189	0.04	EUR 200,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	176,377	0.04
EUR 100,000	Veolia Environnement SA, 0.314%, 04/10/23	98,760	0.02	EUR 100,000	Commerzbank AG, 0.500%, 28/08/23	98,696	0.02
EUR 200,000	Veolia Environnement SA, 0.892%, 14/01/24	198,225	0.04	EUR 200,000	Commerzbank AG, 1.250%, 23/10/23	197,258	0.04
EUR 200,000	Veolia Environnement SA, 1.496%, 30/11/26	191,669	0.04	EUR 400,000	Commerzbank AG, 1.125%, 24/05/24	388,333	0.09
EUR 200,000	Veolia Environnement SA, zero coupon, 14/01/27	178,789	0.04	EUR 315,000	Commerzbank AG, 0.625%, 28/08/24	303,923	0.07
EUR 400,000	Veolia Environnement SA, 4.625%, 30/03/27	432,957	0.09	EUR 300,000	Commerzbank AG, 0.250%, 16/09/24	282,364	0.06
EUR 200,000	Veolia Environnement SA, 1.590%, 10/01/28	187,191	0.04	EUR 200,000	Commerzbank AG, 0.100%, 11/09/25	183,868	0.04
EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	366,364	0.08	EUR 500,000	Commerzbank AG, 1.125%, 19/09/25	465,474	0.10
EUR 300,000	Veolia Environnement SA, 0.927%, 04/01/29	266,498	0.06	EUR 100,000	Commerzbank AG, 0.750%, 24/03/26	93,273	0.02
EUR 300,000	Veolia Environnement SA, 1.940%, 07/01/30	278,212	0.06	EUR 500,000	Commerzbank AG, 0.875%, 22/01/27	440,683	0.10
EUR 400,000	Veolia Environnement SA, 6.125%, 25/11/33	494,442	0.11	EUR 300,000	Commerzbank AG, 3.000%, 14/09/27	292,631	0.06
EUR 300,000	Vinci SA, 1.000%, 26/09/25	287,331	0.06	EUR 200,000	Continental AG, zero coupon, 12/09/23	195,822	0.04
EUR 700,000	Vinci SA, 1.625%, 18/01/29	641,673	0.14	EUR 200,000	Continental AG, 0.375%, 27/06/25	187,033	0.04
EUR 600,000	Vivendi SA, 1.125%, 24/11/23	594,134	0.13	EUR 100,000	Covestro AG, 1.375%, 12/06/30	79,663	0.02
EUR 100,000	Vivendi SA, 0.875%, 18/09/24	97,096	0.02	EUR 300,000	Deutsche Bahn Finance GMBH, 1.250%, 23/10/25	293,254	0.06
EUR 400,000	Wendel SA, 2.500%, 09/02/27	379,782	0.08	EUR 300,000	Deutsche Bahn Finance GMBH, 0.750%, 02/03/26	288,236	0.06
EUR 100,000	Worldline SA, 0.875%, 30/06/27	89,840	0.02	EUR 600,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	559,335	0.12
<b>Total France</b>		<b>97,638,620</b>	<b>21.22</b>	EUR 300,000	Deutsche Bahn Finance GMBH, 2.750%, 19/03/29	308,056	0.07
Germany				EUR 600,000	Deutsche Bahn Finance GMBH, 1.375%, 28/03/31	475,142	0.10
EUR 300,000	Aareal Bank AG, 0.375%, 10/04/24	285,665	0.06	EUR 200,000	Deutsche Bahn Finance GMBH, 0.875%, 11/07/31	155,269	0.04
EUR 800,000	Allianz SE, 2.241%, 07/07/45	771,393	0.17	EUR 300,000	Deutsche Bahn Finance GMBH, 1.500%, 08/12/32	261,389	0.06
EUR 400,000	Allianz SE, 1.301%, 25/09/49	324,389	0.07	EUR 500,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	354,855	0.08
EUR 500,000	Allianz SE, 2.121%, 08/07/50	418,175	0.09	EUR 500,000	Deutsche Bahn Finance GMBH, 1.375%, perpetual	418,790	0.09
EUR 400,000	Allianz SE, 4.252%, 05/07/52	382,541	0.08	EUR 210,000	Deutsche Bahn Finance GMBH, 1.125%, perpetual	127,758	0.03
EUR 500,000	Allianz SE, 4.750%, perpetual	501,460	0.11	EUR 300,000	Deutsche Bahn Finance GMBH, 0.950%, perpetual	265,572	0.06
EUR 800,000	Allianz SE, 3.375%, perpetual	779,715	0.17	EUR 100,000	Deutsche Bahn Finance GMBH, 1.600%, perpetual	77,383	0.02
EUR 300,000	BASF SE, 2.500%, 22/01/24	303,008	0.07	EUR 400,000	Deutsche Boerse AG, zero coupon, 22/02/26	371,058	0.08
EUR 400,000	BASF SE, 0.875%, 22/05/25	385,536	0.08	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	167,823	0.04
EUR 700,000	BASF SE, 0.750%, 17/03/26	655,189	0.14	EUR 200,000	Deutsche Kreditbank AG, 0.750%, 26/09/24	192,217	0.04
EUR 700,000	BASF SE, 1.500%, 17/03/31	588,781	0.13				
EUR 100,000	BASF SE, 3.750%, 29/06/32	97,591	0.02				
EUR 100,000	BASF SE, 3.125%, perpetual	98,880	0.02				
EUR 200,000	Bayerische Landesbank, 1.375%, 22/11/32	165,463	0.04				
EUR 200,000	Berlin Hyp AG, 0.500%, 26/09/23	196,605	0.04				
EUR 200,000	Berlin Hyp AG, 1.250%, 22/01/25	194,068	0.04				
EUR 400,000	Berlin Hyp AG, 1.000%, 05/02/26	379,182	0.08				
EUR 700,000	Berlin Hyp AG, 0.375%, 21/04/31	553,142	0.12				
EUR 200,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	195,074	0.04				
EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	191,017	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	184,354	0.04	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 30/09/27	172,508	0.04
EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	94,598	0.02	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, perpetual	160,803	0.04
EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	267,478	0.06	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, perpetual	149,969	0.03
EUR 200,000	Deutsche Post AG, 2.750%, 09/10/23	203,608	0.04	EUR 800,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	719,038	0.15
EUR 300,000	Deutsche Post AG, 1.250%, 01/04/26	292,518	0.06	EUR 600,000	LEG Immobilien AG, 1.250%, 23/01/24	583,412	0.13
EUR 300,000	Deutsche Post AG, 1.000%, 13/12/27	279,944	0.06	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	68,333	0.02
EUR 400,000	Deutsche Post AG, 1.625%, 05/12/28	376,660	0.08	EUR 300,000	Merck Financial Services GmbH, 0.125%, 16/07/25	283,202	0.06
EUR 500,000	Deutsche Telekom AG, 0.500%, 05/07/27	455,544	0.10	EUR 100,000	Merck Financial Services GmbH, 1.875%, 15/06/26	99,410	0.02
EUR 500,000	Deutsche Telekom AG, 1.750%, 25/03/31	457,358	0.10	EUR 100,000	Merck Financial Services GmbH, 2.375%, 15/06/30	98,320	0.02
EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	163,341	0.04	EUR 200,000	Merck KGaA, 2.875%, 25/06/79	169,860	0.04
EUR 400,000	Deutsche Wohnen SE, 1.000%, 30/04/25	378,370	0.08	EUR 100,000	Merck KGaA, 3.375%, 12/12/74	98,373	0.02
EUR 300,000	E.ON SE, zero coupon, 18/12/23	293,504	0.06	EUR 200,000	Merck KGaA, 1.625%, 25/06/79	187,305	0.04
EUR 400,000	E.ON SE, 1.000%, 07/10/25	383,948	0.08	EUR 500,000	Merck KGaA, 1.625%, 09/09/80	433,996	0.10
EUR 260,000	E.ON SE, 0.125%, 18/01/26	238,387	0.05	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	152,827	0.03
EUR 200,000	E.ON SE, 1.625%, 29/03/31	175,032	0.04	EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	357,930	0.08
EUR 200,000	E.ON SE, 0.600%, 01/10/32	152,614	0.03	EUR 500,000	Robert Bosch GmbH, 1.750%, 08/07/24	498,290	0.11
EUR 305,000	E.ON SE, 0.875%, 18/10/34	226,356	0.05	EUR 200,000	SAP SE, 0.750%, 10/12/24	195,562	0.04
EUR 600,000	Eurogrid GmbH, 1.875%, 10/06/25	590,642	0.13	EUR 500,000	SAP SE, 1.000%, 01/04/25	489,613	0.11
EUR 300,000	Eurogrid GmbH, 0.741%, 21/04/33	222,196	0.05	EUR 300,000	SAP SE, 1.000%, 13/03/26	289,165	0.06
EUR 200,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	180,210	0.04	EUR 300,000	SAP SE, 0.125%, 18/05/26	278,130	0.06
EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	237,669	0.05	EUR 550,000	SAP SE, 1.750%, 22/02/27	539,166	0.12
EUR 300,000	Hannover Rueck SE, 1.750%, 08/10/40	242,249	0.05	EUR 200,000	Talanx AG, 1.750%, 01/12/42	154,665	0.03
EUR 400,000	Hannover Rueck SE, 1.375%, 30/06/42	300,001	0.07	EUR 300,000	Talanx AG, 2.250%, 05/12/47	269,691	0.06
EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	193,360	0.04	EUR 400,000	Vantage Towers AG, 0.750%, 31/03/30	308,013	0.07
EUR 300,000	HeidelbergCement AG, 1.500%, 07/02/25	289,399	0.06	EUR 300,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	270,736	0.06
EUR 400,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	350,158	0.08	EUR 300,000	Vier Gas Transport GmbH, 0.500%, 10/09/34	193,556	0.04
EUR 200,000	HOWOGE Wohnungs-baugesellschaft mbH, 1.125%, 01/11/33	150,872	0.03	EUR 400,000	Vonovia SE, 0.375%, 16/06/27	335,808	0.07
EUR 200,000	Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	196,686	0.04	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	154,815	0.03
EUR 100,000	Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	93,330	0.02	EUR 500,000	Vonovia SE, 0.625%, 14/12/29	383,556	0.08
EUR 500,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	440,320	0.10	EUR 100,000	Vonovia SE, 0.750%, 01/09/32	67,977	0.02
				EUR 100,000	Vonovia SE, 1.000%, 16/06/33	66,735	0.02
				EUR 300,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	263,221	0.06
				<b>Total Germany</b>		<b>31,773,100</b>	<b>6.91</b>

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Ireland				Italy			
EUR 300,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	288,199	0.06	EUR 180,000	A2A SpA, 2.500%, 15/06/26	176,626	0.04
EUR 400,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	388,588	0.08	EUR 300,000	A2A SpA, 1.500%, 16/03/28	268,600	0.06
EUR 100,000	AIB Group PLC, 1.250%, 28/05/24	97,404	0.02	EUR 200,000	A2A SpA, 0.625%, 15/07/31	147,766	0.03
EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	194,007	0.04	EUR 200,000	ACEA SpA, 2.625%, 15/07/24	201,611	0.04
EUR 100,000	AIB Group PLC, 2.250%, 04/04/28	91,849	0.02	EUR 200,000	ACEA SpA, 1.000%, 24/10/26	184,025	0.04
EUR 100,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	101,657	0.02	EUR 100,000	ACEA SpA, 1.500%, 08/06/27	93,013	0.02
EUR 500,000	Bank of Ireland Group PLC, 0.750%, 08/07/24	490,755	0.11	EUR 200,000	ACEA SpA, 1.750%, 23/05/28	184,996	0.04
EUR 200,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	174,829	0.04	EUR 180,000	ACEA SpA, 0.250%, 28/07/30	135,720	0.03
EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	92,519	0.02	EUR 400,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	424,806	0.09
EUR 300,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	227,369	0.05	EUR 500,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	499,231	0.11
EUR 500,000	CCEP Finance Ireland DAC, 0.500%, perpetual	414,415	0.09	EUR 200,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	184,812	0.04
EUR 200,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	198,733	0.04	EUR 175,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	137,044	0.03
EUR 700,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	646,928	0.14	EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	401,659	0.09
EUR 100,000	ESB Finance DAC, 2.125%, 08/06/27	98,803	0.02	EUR 550,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	538,885	0.12
EUR 300,000	ESB Finance DAC, 1.750%, 07/02/29	284,605	0.06	EUR 100,000	ASTM SpA, 1.000%, 25/11/26	87,586	0.02
EUR 100,000	ESB Finance DAC, 1.125%, 11/06/30	88,233	0.02	EUR 600,000	ASTM SpA, 1.500%, 25/01/30	461,153	0.10
EUR 400,000	ESB Finance DAC, 1.875%, 14/06/31	370,109	0.08	EUR 500,000	ASTM SpA, 2.375%, 25/11/33	365,105	0.08
EUR 300,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/23	297,803	0.07	EUR 300,000	Azimut Holdings SpA, 1.625%, 12/12/24	289,698	0.06
EUR 500,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	498,648	0.11	EUR 400,000	Enel SpA, 5.250%, 20/05/24	425,361	0.09
EUR 400,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	327,306	0.07	EUR 300,000	Enel SpA, 5.625%, 21/06/27	334,524	0.07
EUR 300,000	Linde PLC, 1.000%, 31/03/27	240,660	0.05	EUR 400,000	Enel SpA, 3.500%, 24/05/80	371,915	0.08
EUR 400,000	Linde PLC, 1.375%, 31/03/31	351,752	0.08	EUR 400,000	Enel SpA, 3.375%, 24/11/81	350,502	0.08
EUR 500,000	Linde PLC, 1.625%, 31/03/35	414,540	0.09	EUR 210,000	Enel SpA, 1.375%, 31/12/99	158,830	0.03
EUR 200,000	Linde PLC, 0.375%, perpetual	148,353	0.03	EUR 300,000	Enel SpA, 1.875%, 31/12/99	198,890	0.04
EUR 500,000	Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	494,084	0.11	EUR 400,000	Enel SpA, 2.500%, 31/12/99	384,442	0.08
EUR 600,000	Ryanair DAC, 2.875%, 15/09/25	588,174	0.13	EUR 300,000	Enel SpA, 2.250%, perpetual	246,648	0.05
EUR 400,000	Ryanair DAC, 0.875%, 25/05/26	354,541	0.08	EUR 800,000	Eni SpA, 0.625%, 23/01/30	657,968	0.14
EUR 800,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	785,700	0.17	EUR 700,000	Eni SpA, 1.250%, 18/05/26	667,803	0.15
EUR 150,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	119,185	0.03	EUR 700,000	Eni SpA, 1.500%, 17/01/27	666,933	0.15
EUR 150,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	106,529	0.02	EUR 800,000	Eni SpA, 0.375%, 14/06/28	691,992	0.15
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	81,377	0.02	EUR 700,000	Eni SpA, 1.125%, 19/09/28	629,505	0.14
				EUR 600,000	Eni SpA, 3.625%, 29/01/29	612,970	0.13
				EUR 200,000	Eni SpA, 2.000%, 18/05/31	179,060	0.04
				EUR 500,000	ERG SpA, 1.875%, 11/04/25	492,309	0.11
				EUR 125,000	ERG SpA, 0.875%, 15/09/31	96,262	0.02
				EUR 500,000	FCA Bank SpA, 0.500%, perpetual	492,982	0.11
				EUR 200,000	Hera SpA, 0.250%, 03/12/30	148,281	0.03
				EUR 250,000	Hera SpA, 1.000%, perpetual	173,903	0.04
				EUR 600,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	602,085	0.13
				EUR 700,000	Intesa Sanpaolo SpA, 1.375%, 18/01/24	690,746	0.15
				EUR 740,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	719,116	0.16
				EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	97,377	0.02
				EUR 600,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	519,182	0.11
<b>Total Ireland</b>		<b>9,057,654</b>	<b>1.97</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Italy (continued)				Japan (continued)			
EUR 135,000	Italgas SpA, 0.250%, 24/06/25	126,493	0.03	EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	99,159	0.02
EUR 200,000	Italgas SpA, 1.625%, 19/01/27	189,915	0.04	EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	192,105	0.04
EUR 100,000	Italgas SpA, zero coupon, 16/02/28	83,161	0.02	EUR 300,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	266,498	0.06
EUR 400,000	Italgas SpA, 1.625%, 18/01/29	354,201	0.08	EUR 300,000	Mitsubishi UFJ Financial Group Inc, 3.556%, perpetual	299,181	0.06
EUR 250,000	Italgas SpA, 0.875%, 24/04/30	202,543	0.04	EUR 300,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	285,700	0.06
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	83,673	0.02	EUR 350,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	322,138	0.07
EUR 280,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	263,441	0.06	EUR 500,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	445,597	0.10
EUR 500,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	456,206	0.10	EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	184,544	0.04
EUR 180,000	Mediobanca Di Cred Fin, 1.000%, 08/09/27	157,468	0.03	EUR 300,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	270,583	0.06
EUR 600,000	Snam SpA, 0.875%, 25/10/26	553,513	0.12	EUR 700,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	573,926	0.13
EUR 100,000	Snam SpA, zero coupon, 07/12/28	80,773	0.02	EUR 200,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	168,243	0.04
EUR 690,000	Snam SpA, 0.750%, 20/06/29	556,051	0.12	EUR 300,000	NTT Finance Corp, zero coupon, 03/03/25	284,035	0.06
EUR 300,000	Snam SpA, 1.250%, 20/06/34	218,657	0.05	EUR 150,000	NTT Finance Corp, 0.082%, 13/12/25	139,243	0.03
EUR 320,000	Snam SpA, 1.000%, 12/09/34	222,664	0.05	EUR 270,000	NTT Finance Corp, 0.399%, 13/12/28	233,648	0.05
EUR 200,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	213,651	0.05	EUR 500,000	NTT Finance Corp, 0.342%, 03/03/30	415,965	0.09
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	95,114	0.02	EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	290,446	0.06
EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	281,327	0.06	EUR 500,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	470,849	0.10
EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	267,803	0.06	EUR 300,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	272,072	0.06
EUR 200,000	Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30	157,744	0.03	EUR 200,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	168,396	0.04
EUR 200,000	Terna SPA, 0.375%, 23/06/29	167,093	0.04	EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	239,520	0.05
EUR 590,000	UniCredit SpA, 0.500%, 09/04/25	547,237	0.12	<b>Total Japan</b>		<b>6,699,366</b>	<b>1.46</b>
EUR 500,000	UniCredit SpA, 1.625%, 03/07/25	479,684	0.10				
EUR 800,000	UniCredit SpA, 1.200%, 20/01/26	743,251	0.16	Jersey			
EUR 290,000	UniCredit SpA, 1.250%, 16/06/26	270,283	0.06	EUR 100,000	Aptiv PLC, 1.500%, 10/03/25	95,813	0.02
EUR 250,000	UniCredit SpA, 1.800%, 20/01/30	204,024	0.04	EUR 400,000	Heathrow Funding Ltd, 1.125%, 08/10/30	326,710	0.07
EUR 700,000	UniCredit SpA, 0.850%, 19/01/31	515,162	0.11	EUR 200,000	Heathrow Funding Ltd, 1.875%, 12/07/32	165,068	0.04
EUR 300,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	297,039	0.07	EUR 400,000	Heathrow Funding Ltd, 1.875%, 14/03/34	317,987	0.07
<b>Total Italy</b>		<b>23,180,093</b>	<b>5.04</b>	EUR 400,000	Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	370,725	0.08
Japan				<b>Total Jersey</b>		<b>1,276,303</b>	<b>0.28</b>
EUR 100,000	Asahi Group Holdings Ltd, 0.010%, 19/04/24	96,578	0.02				
EUR 225,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	214,865	0.05				
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	96,164	0.02				
EUR 195,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	173,279	0.04				
EUR 165,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	141,704	0.03				
EUR 300,000	Asahi Group Holdings Ltd, 0.336%, perpetual	266,582	0.06				
EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	88,346	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
Luxembourg				Luxembourg <i>(continued)</i>			
EUR 400,000	Aroundtown SA, zero coupon, 16/07/26	324,262	0.07	EUR 400,000	John Deere Cash Management SA, 1.375%, 02/04/24	398,162	0.09
EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	160,331	0.04	EUR 200,000	John Deere Cash Management SA, 1.850%, 02/04/28	193,866	0.04
EUR 500,000	Aroundtown SA, 1.450%, 09/07/28	387,209	0.08	EUR 200,000	John Deere Cash Management SA, 2.200%, 02/04/32	189,697	0.04
EUR 200,000	Aroundtown SA, 2.875%, perpetual	136,280	0.03	EUR 600,000	Logicor Financing Sarl, 0.875%, 14/01/31	418,846	0.09
EUR 300,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	281,542	0.06	EUR 300,000	Logicor Financing Sarl, 2.000%, 17/01/34	210,465	0.05
EUR 274,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	228,853	0.05	EUR 500,000	Logicor Financing Sarl, 3.250%, perpetual	449,687	0.10
EUR 300,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	211,871	0.05	EUR 400,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	371,502	0.08
EUR 174,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	109,034	0.02	EUR 500,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	468,986	0.10
EUR 300,000	China Construction Bank Europe SA, zero coupon, 28/06/24	287,538	0.06	EUR 600,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	541,857	0.12
EUR 300,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	294,178	0.06	EUR 415,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	333,482	0.07
EUR 400,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	368,851	0.08	EUR 350,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	245,988	0.05
EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	238,454	0.05	EUR 400,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	259,689	0.06
EUR 500,000	CPI Property Group SA, 1.750%, 14/01/30	350,804	0.08	EUR 400,000	Nestle Finance International Ltd, 0.375%, 18/01/24	393,891	0.09
EUR 100,000	CPI Property Group SA, 1.500%, 27/01/31	65,776	0.01	EUR 290,000	Nestle Finance International Ltd, zero coupon, 12/11/24	279,121	0.06
EUR 300,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	187,412	0.04	EUR 300,000	Nestle Finance International Ltd, 0.000%, 03/12/25	280,411	0.06
EUR 300,000	Grand City Properties SA, 1.500%, 22/02/27	261,273	0.06	EUR 500,000	Nestle Finance International Ltd, 0.000%, 14/06/26	460,430	0.10
EUR 500,000	Grand City Properties SA, 1.500%, 31/12/99	343,548	0.08	EUR 240,000	Nestle Finance International Ltd, 0.125%, 12/11/27	214,680	0.05
EUR 600,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	559,872	0.12	EUR 600,000	Nestle Finance International Ltd, 1.500%, 01/04/30	554,514	0.12
EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	181,454	0.04	EUR 200,000	Nestle Finance International Ltd, 1.250%, 29/03/31	178,205	0.04
EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	175,231	0.04	EUR 100,000	Nestle Finance International Ltd, 0.375%, 03/12/40	59,990	0.01
EUR 400,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	354,666	0.08	EUR 370,000	Nestle Finance International Ltd, 0.875%, 14/06/41	241,846	0.05
EUR 100,000	Highland Holdings Sarl, 0.318%, 15/12/26	89,154	0.02	EUR 200,000	Novartis Finance SA, 0.125%, 20/09/23	197,380	0.04
EUR 290,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	287,583	0.06	EUR 300,000	Novartis Finance SA, 1.625%, 09/11/26	294,332	0.06
EUR 300,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	267,993	0.06	EUR 1,000,000	Novartis Finance SA, zero coupon, 23/09/28	858,313	0.19
EUR 600,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	564,174	0.12	EUR 200,000	Prologis International Funding II SA, 1.625%, 17/06/32	156,953	0.03
EUR 500,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	439,217	0.10	EUR 100,000	Prologis International Funding II SA, 0.750%, 23/03/33	69,640	0.02
EUR 300,000	Holcim Finance Luxembourg SA, 0.500%, 23/04/31	224,338	0.05	EUR 500,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	420,460	0.09
EUR 200,000	John Deere Cash Management SA, 0.500%, 15/09/23	197,807	0.04	EUR 100,000	Segro Capital Sarl, 1.875%, 23/03/30	87,157	0.02
				EUR 200,000	Segro Capital Sarl, 1.250%, perpetual	185,791	0.04



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Luxembourg (continued)				Netherlands (continued)			
EUR 135,000	SES SA, 3.500%, perpetual	131,745	0.03	EUR 200,000	ASML Holding NV, 1.625%, 28/05/27	193,817	0.04
EUR 200,000	Simon International Finance SCA, 1.250%, 13/05/25	189,542	0.04	EUR 400,000	ASML Holding NV, 0.625%, 07/05/29	349,386	0.08
EUR 400,000	Simon International Finance SCA, 1.125%, 19/03/33	292,287	0.06	EUR 250,000	ASML Holding NV, 0.250%, 25/02/30	207,588	0.05
EUR 200,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	170,835	0.04	EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	175,448	0.04
EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	92,773	0.02	EUR 400,000	ASR Nederland NV, 5.000%, perpetual	395,965	0.09
<b>Total Luxembourg</b>		<b>17,471,228</b>	<b>3.80</b>	EUR 400,000	BMW Finance NV, 0.625%, 06/10/23	395,457	0.09
Mexico				EUR 600,000	BMW Finance NV, 0.750%, 15/04/24	590,757	0.13
EUR 300,000	America Movil SAB de CV, 0.750%, 26/06/27	269,689	0.06	EUR 300,000	BMW Finance NV, 0.750%, 12/07/24	294,150	0.06
EUR 200,000	America Movil SAB de CV, 6.375%, 06/09/73	203,252	0.04	EUR 700,000	BMW Finance NV, 1.000%, 14/11/24	685,277	0.15
EUR 200,000	Sigma Alimentos SA de CV, 2.625%, 07/02/24	197,118	0.04	EUR 555,000	BMW Finance NV, 1.000%, 21/01/25	532,814	0.12
<b>Total Mexico</b>		<b>670,059</b>	<b>0.14</b>	EUR 500,000	BMW Finance NV, 0.500%, 22/02/25	482,286	0.10
Netherlands				EUR 700,000	BMW Finance NV, 0.875%, 03/04/25	679,546	0.15
EUR 200,000	ABB Finance BV, 0.625%, 31/03/24	196,977	0.04	EUR 400,000	BMW Finance NV, zero coupon, 11/01/26	368,214	0.08
EUR 500,000	ABN AMRO Bank NV, 0.500%, 17/07/23	495,784	0.11	EUR 400,000	Brenntag Finance BV, 1.125%, 27/09/25	376,322	0.08
EUR 100,000	ABN AMRO Bank NV, 0.875%, 15/01/24	98,745	0.02	EUR 200,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	185,135	0.04
EUR 300,000	ABN AMRO Bank NV, 2.375%, 01/06/27	288,230	0.06	EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	194,475	0.04
EUR 300,000	ABN AMRO Bank NV, 0.500%, 23/09/29	241,862	0.05	EUR 335,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	327,394	0.07
EUR 300,000	ABN AMRO Bank NV, 3.000%, 01/06/32	280,590	0.06	EUR 300,000	Cooperatieve Rabobank UA, 0.750%, 29/08/23	297,341	0.06
EUR 800,000	ABN AMRO Bank NV, 1.000%, 02/06/33	601,762	0.13	EUR 400,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	392,293	0.09
EUR 1,200,000	ABN AMRO BANK NV, 1.250%, 28/05/25	1,048,676	0.23	EUR 1,100,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,168,827	0.25
EUR 500,000	Achmea BV, 1.500%, 26/05/27	474,613	0.10	EUR 400,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	387,605	0.08
EUR 200,000	Achmea BV, 4.250%, perpetual	194,695	0.04	EUR 300,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	266,025	0.06
EUR 300,000	Adecco International Financial Services BV, 1.000%, 21/03/82	244,536	0.05	EUR 500,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	448,664	0.10
EUR 450,000	Aegon NV, 4.000%, 25/04/44	444,522	0.10	EUR 400,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	331,966	0.07
EUR 500,000	Akzo Nobel NV, 1.625%, 14/04/30	436,393	0.09	EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	149,516	0.03
EUR 100,000	Allianz Finance II BV, zero coupon, 14/01/25	95,417	0.02	EUR 500,000	CRH Funding BV, 1.875%, 09/01/24	498,761	0.11
EUR 200,000	Allianz Finance II BV, 0.875%, 15/01/26	191,925	0.04	EUR 500,000	CTP NV, 1.500%, 27/09/31	300,358	0.07
EUR 100,000	American Medical Systems Europe BV, 0.750%, 08/03/25	95,827	0.02	EUR 200,000	Danfoss Finance I BV, 0.125%, 28/04/26	181,783	0.04
EUR 300,000	American Medical Systems Europe BV, 1.375%, 08/03/28	274,020	0.06	EUR 300,000	de Volksbank NV, 0.010%, 16/09/24	287,462	0.06
EUR 300,000	American Medical Systems Europe BV, 1.625%, 08/03/31	259,816	0.06				
EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	194,005	0.04				
EUR 400,000	ASML Holding NV, 3.375%, 19/09/23	409,320	0.09				

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 400,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	396,099	0.09	EUR 500,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	478,979	0.10
EUR 400,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	387,950	0.08	EUR 190,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	166,477	0.04
EUR 200,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	215,496	0.05	EUR 560,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	436,897	0.10
EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	585,692	0.13	EUR 600,000	Heimstaden Bostad Treasury BV, 0.750%, 06/09/29	409,747	0.09
EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	574,399	0.12	EUR 500,000	Heimstaden Bostad Treasury BV, 1.625%, perpetual	329,054	0.07
EUR 200,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	272,611	0.06	EUR 200,000	Heineken NV, 3.500%, 19/03/24	205,619	0.04
EUR 360,000	Diageo Capital BV, 0.125%, 28/09/28	307,683	0.07	EUR 300,000	Heineken NV, 1.625%, 30/03/25	295,730	0.06
EUR 200,000	Diageo Capital BV, 1.875%, 08/06/34	175,140	0.04	EUR 300,000	Heineken NV, 2.875%, 04/08/25	301,668	0.07
EUR 200,000	Diageo Capital BV, 1.500%, perpetual	184,643	0.04	EUR 600,000	Heineken NV, 1.500%, 03/10/29	544,353	0.12
EUR 300,000	Digital Dutch Finco BV, 1.500%, 15/03/30	242,534	0.05	EUR 200,000	Heineken NV, 2.250%, 30/03/30	188,723	0.04
EUR 427,000	Digital Dutch Finco BV, 1.000%, 15/01/32	303,432	0.07	EUR 600,000	Heineken NV, 1.750%, 17/03/31	537,850	0.12
EUR 135,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	96,206	0.02	EUR 200,000	Iberdrola International BV, 1.750%, 17/09/23	201,495	0.04
EUR 295,000	DSV Finance BV, 1.375%, 16/03/30	258,463	0.06	EUR 200,000	Iberdrola International BV, 1.875%, 08/10/24	200,490	0.04
EUR 800,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	588,488	0.13	EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	285,282	0.06
EUR 400,000	EDP Finance BV, 1.625%, 26/01/26	386,552	0.08	EUR 600,000	Iberdrola International BV, 1.874%, perpetual	523,080	0.11
EUR 400,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49	370,063	0.08	EUR 100,000	Iberdrola International BV, 2.250%, perpetual	77,464	0.02
EUR 750,000	Enel Finance International NV, 1.375%, 01/06/26	712,095	0.15	EUR 300,000	Iberdrola International BV, 3.250%, perpetual	285,459	0.06
EUR 470,000	Enel Finance International NV, 0.500%, 17/06/30	370,839	0.08	EUR 700,000	ING Groep NV, 1.125%, 14/02/25	675,232	0.15
EUR 685,000	Enel Finance International NV, 0.875%, 17/01/31	460,599	0.10	EUR 700,000	ING Groep NV, 0.100%, 03/09/25	659,439	0.14
EUR 310,000	Enel Finance International NV, 1.125%, 17/10/34	225,518	0.05	EUR 600,000	ING Groep NV, 0.125%, 29/11/25	560,900	0.12
EUR 300,000	Enel Finance International NV, 1.250%, 17/01/35	215,694	0.05	EUR 700,000	ING Groep NV, 2.125%, 23/05/26	681,469	0.15
EUR 200,000	Enexis Holding NV, 0.750%, 02/07/31	166,023	0.04	EUR 300,000	ING Groep NV, 1.250%, 16/02/27	278,777	0.06
EUR 100,000	Enexis Holdings NV, 1.500%, 20/10/23	100,379	0.02	EUR 200,000	ING Groep NV, 1.375%, 11/01/28	180,112	0.04
EUR 105,000	Enexis Holdings NV, 0.625%, 17/06/32	84,106	0.02	EUR 600,000	ING Groep NV, 0.375%, 29/09/28	508,786	0.11
EUR 200,000	Essity Capital BV, 0.250%, 15/09/29	162,328	0.04	EUR 400,000	ING Groep NV, 0.875%, 29/11/30	325,986	0.07
EUR 400,000	Evonik Finance BV, 0.750%, 07/09/28	341,200	0.07	EUR 300,000	ING Groep NV, 1.750%, 16/02/31	259,483	0.06
EUR 300,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	275,954	0.06	EUR 500,000	ING Groep NV, 1.000%, 16/11/32	412,755	0.09
EUR 300,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	256,831	0.06	EUR 900,000	ING Groep NV, 0.250%, perpetual	745,652	0.16
EUR 200,000	Global Switch Finance BV, 1.375%, 07/10/30	161,447	0.04	EUR 700,000	innogy Finance BV, 1.000%, 13/04/25	674,001	0.15
				EUR 600,000	innogy Finance BV, 1.625%, 30/05/26	577,250	0.13
				EUR 800,000	innogy Finance BV, 1.500%, 31/07/29	717,084	0.16
				EUR 200,000	JAB Holdings BV, 1.625%, 30/04/25	191,136	0.04
				EUR 400,000	JAB Holdings BV, 1.750%, 25/06/26	372,458	0.08
				EUR 200,000	JAB Holdings BV, 2.000%, 18/05/28	177,142	0.04
				EUR 400,000	JAB Holdings BV, 2.500%, 25/06/29	354,033	0.08
				EUR 200,000	JAB Holdings BV, 4.750%, 29/06/32	199,134	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	JAB Holdings BV, 3.375%, 17/04/35	253,159	0.05	EUR 200,000	Naturgy Finance BV, 1.500%, 29/01/28	184,251	0.04
EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	129,648	0.03	EUR 200,000	NE Property BV, 1.750%, 23/11/24	185,134	0.04
EUR 200,000	JDE Peet's NV, zero coupon, 16/01/26	177,429	0.04	EUR 500,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	476,840	0.10
EUR 300,000	JDE Peet's NV, 0.625%, 09/02/28	252,621	0.05	EUR 300,000	NIBC Bank NV, 2.000%, 09/04/24	297,029	0.06
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	93,669	0.02	EUR 200,000	NIBC Bank NV, 0.875%, 08/07/25	186,222	0.04
EUR 500,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	472,156	0.10	EUR 300,000	NIBC Bank NV, 0.250%, 09/09/26	256,957	0.06
EUR 300,000	Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27	285,513	0.06	EUR 400,000	NN Group NV, 4.625%, 08/04/44	398,065	0.09
EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	100,948	0.02	EUR 600,000	NN Group NV, 4.375%, perpetual	586,746	0.13
EUR 300,000	Koninklijke DSM NV, 1.000%, 09/04/25	289,115	0.06	EUR 500,000	NN Group NV, 4.500%, perpetual	481,610	0.10
EUR 200,000	Koninklijke DSM NV, 0.750%, 28/09/26	184,826	0.04	EUR 700,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	679,996	0.15
EUR 135,000	Koninklijke DSM NV, 0.250%, 23/06/28	115,948	0.03	EUR 215,000	Prosus NV, 1.207%, 19/01/26	186,904	0.04
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	77,911	0.02	EUR 500,000	Prosus NV, 2.031%, 03/08/32	345,480	0.08
EUR 200,000	Koninklijke KPN NV, 0.625%, 09/04/25	191,615	0.04	EUR 300,000	Prosus NV, 2.778%, 19/01/34	208,320	0.05
EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	182,841	0.04	EUR 200,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	185,202	0.04
EUR 300,000	Koninklijke KPN NV, 0.875%, 14/12/32	233,724	0.05	EUR 400,000	RELX Finance BV, zero coupon, 18/03/24	386,838	0.08
EUR 300,000	LeasePlan Corp NV, 0.125%, 13/09/23	292,962	0.06	EUR 137,000	RELX Finance BV, 1.000%, 22/03/24	134,619	0.03
EUR 100,000	LeasePlan Corp NV, 1.375%, 07/03/24	98,207	0.02	EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	94,174	0.02
EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	506,158	0.11	EUR 400,000	RELX Finance BV, 0.500%, 10/03/28	347,492	0.08
EUR 505,000	LeasePlan Corp NV, 0.250%, 23/02/26	451,053	0.10	EUR 100,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	101,711	0.02
EUR 500,000	Linde Finance BV, 0.550%, 19/05/32	392,622	0.09	EUR 100,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	102,792	0.02
EUR 200,000	Lseg Netherlands BV, zero coupon, perpetual	188,327	0.04	EUR 400,000	Repsol International Finance BV, 0.250%, 02/08/27	358,405	0.08
EUR 300,000	Mondelez International Holdings NE, 0.250%, 09/09/29	243,073	0.05	EUR 200,000	Royal Schiphol Group NV, 0.375%, 08/09/27	175,988	0.04
EUR 330,000	Mondelez International Holdings NE, 0.625%, 09/09/32	252,532	0.05	EUR 195,000	Royal Schiphol Group NV, 2.000%, 06/04/29	184,220	0.04
EUR 210,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	187,576	0.04	EUR 300,000	Royal Schiphol Group NV, 2.000%, 06/04/29	283,416	0.06
EUR 365,000	Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29	299,634	0.07	EUR 250,000	Royal Schiphol Group NV, 0.875%, 08/09/32	199,716	0.04
EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	94,807	0.02	EUR 100,000	Royal Schiphol Group NV, 0.750%, 22/04/33	77,216	0.02
EUR 600,000	Naturgy Finance BV, 1.250%, 15/01/26	568,110	0.12	EUR 500,000	Schlumberger Finance BV, 1.375%, 28/10/26	479,677	0.10
EUR 300,000	Naturgy Finance BV, 1.250%, 19/04/26	283,176	0.06	EUR 700,000	Schlumberger Finance BV, 0.250%, 15/10/27	621,800	0.14
EUR 500,000	Naturgy Finance BV, 1.375%, 19/01/27	466,920	0.10	EUR 600,000	Sika Capital BV, 0.875%, 29/04/27	548,967	0.12
				EUR 500,000	Stedin Holdings NV, 0.500%, 14/11/29	411,206	0.09
				EUR 200,000	Stedin Holdings NV, zero coupon, perpetual	178,076	0.04
				EUR 300,000	Stedin Holdings NV, 2.375%, perpetual	281,473	0.06
				EUR 300,000	Stellantis NV, 2.750%, 01/04/32	253,010	0.05

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 800,000	Stellantis NV, 1.250%, 20/06/33	556,044	0.12	EUR 500,000	Wolters Kluwer NV, 0.750%, 03/07/30	418,169	0.09
EUR 300,000	Stellantis NV, 3.875%, perpetual	302,452	0.07	EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	97,653	0.02
EUR 900,000	Stellantis NV, 0.750%, perpetual	723,741	0.16	EUR 300,000	WPC Eurobond BV, 2.125%, 15/04/27	271,270	0.06
EUR 400,000	Sudzucker International Finance BV, 1.000%, 28/11/25	380,115	0.08	EUR 300,000	WPC Eurobond BV, 1.350%, 15/04/28	250,531	0.05
EUR 300,000	Telefonica Europe BV, 5.875%, 14/02/33	360,675	0.08	EUR 300,000	WPC Eurobond BV, 0.950%, 01/06/30	218,489	0.05
EUR 150,000	TenneT Holding BV, 0.875%, 03/06/30	129,173	0.03	EUR 200,000	Wurth Finance International BV, 0.750%, 22/11/27	179,307	0.04
EUR 400,000	TenneT Holding BV, 2.000%, 05/06/34	349,599	0.08	EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	281,495	0.06
EUR 200,000	TenneT Holding BV, 1.500%, 03/06/39	147,713	0.03				
EUR 300,000	TenneT Holdings BV, 0.125%, 09/12/27	263,555	0.06	<b>Total Netherlands</b>		<b>71,475,303</b>	<b>15.54</b>
EUR 500,000	TenneT Holdings BV, 2.125%, 17/11/29	478,741	0.10	<b>New Zealand</b>			
EUR 250,000	TenneT Holdings BV, 1.625%, perpetual	243,335	0.05	EUR 400,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	386,452	0.09
EUR 500,000	TenneT Holdings BV, 2.375%, perpetual	466,572	0.10	EUR 800,000	ASB Finance Ltd, 0.500%, 24/09/29	642,470	0.14
EUR 500,000	TenneT Holdings BV, 2.750%, perpetual	446,386	0.10	EUR 400,000	BNZ International Funding Ltd, 0.375%, 14/09/24	385,621	0.08
EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.625%, perpetual	143,196	0.03	<b>Total New Zealand</b>		<b>1,414,543</b>	<b>0.31</b>
EUR 600,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	588,294	0.13	<b>Norway</b>			
EUR 500,000	Unilever NV, 0.500%, 12/08/23	495,475	0.11	EUR 200,000	Aker BP ASA, 1.125%, 12/05/29	169,116	0.04
EUR 400,000	Unilever NV, 0.500%, 29/04/24	392,126	0.09	EUR 800,000	DNB Bank ASA, 0.050%, 14/11/23	784,123	0.17
EUR 400,000	Unilever NV, 0.875%, 31/07/25	387,000	0.08	EUR 400,000	DNB Bank ASA, 0.250%, 23/02/29	335,788	0.07
EUR 300,000	Vesteda Finance BV, 1.500%, 24/05/27	279,508	0.06	EUR 200,000	Equinor ASA, 2.875%, 10/09/25	204,915	0.04
EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	152,737	0.03	EUR 1,000,000	Equinor ASA, 1.625%, 17/02/35	814,580	0.18
EUR 300,000	Viterra Finance BV, 0.375%, 24/09/25	268,111	0.06	EUR 200,000	Santander Consumer Bank AS, 0.125%, 11/09/24	190,560	0.04
EUR 500,000	Vonovia Finance BV, 2.250%, 15/12/23	497,146	0.11	EUR 100,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	95,880	0.02
EUR 800,000	Vonovia Finance BV, 1.500%, 10/06/26	730,301	0.16	EUR 200,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	191,664	0.04
EUR 300,000	Vonovia Finance BV, 1.750%, 25/01/27	272,576	0.06	EUR 400,000	SpareBank 1 SMN, 0.125%, 11/09/26	363,912	0.08
EUR 600,000	Vonovia Finance BV, 1.500%, 14/01/28	522,997	0.11	EUR 240,000	SpareBank 1 SMN, 0.010%, perpetual	203,454	0.04
EUR 700,000	Vonovia Finance BV, 2.125%, 22/03/30	594,302	0.13	EUR 400,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	391,169	0.09
EUR 700,000	Vonovia Finance BV, 2.250%, 07/04/30	593,062	0.13	EUR 200,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	180,498	0.04
EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	174,457	0.04	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	90,167	0.02
EUR 300,000	Vonovia Finance BV, 1.000%, 28/01/41	154,166	0.03	EUR 100,000	Statkraft AS, 1.125%, 20/03/25	97,446	0.02
EUR 700,000	Wintershall Dea Finance BV, 0.840%, perpetual	638,513	0.14	EUR 400,000	Statkraft AS, 1.500%, 26/03/30	361,317	0.08
EUR 178,000	Wolters Kluwer NV, 1.500%, 22/03/27	170,482	0.04	EUR 100,000	Telenor ASA, 2.625%, 06/12/24	101,583	0.02
				EUR 700,000	Telenor ASA, 0.750%, 31/05/26	658,619	0.14
				EUR 200,000	Telenor ASA, 0.250%, 25/09/27	177,989	0.04
				EUR 100,000	Telenor ASA, 0.250%, 14/02/28	87,824	0.02
				EUR 500,000	Telenor ASA, 1.125%, 31/05/29	450,229	0.10
				<b>Total Norway</b>		<b>5,950,833</b>	<b>1.29</b>

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Poland				Spain (continued)			
EUR 600,000	Polski Koncern Naftowy ORLEN SA, 1.125%, perpetual	462,596	0.10	EUR 400,000	Banco Santander SA, 1.000%, 04/11/31	305,292	0.07
Total Poland		462,596	0.10	EUR 300,000	Bankinter SA, 0.875%, 08/07/26	270,434	0.06
Portugal				EUR 200,000	Bankinter SA, 1.250%, 23/12/32	162,176	0.04
EUR 400,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	377,737	0.08	EUR 600,000	CaixaBank SA, 1.750%, 24/10/23	596,653	0.13
Total Portugal		377,737	0.08	EUR 300,000	CaixaBank SA, 2.375%, 01/02/24	300,333	0.07
Slovakia				EUR 800,000	CaixaBank SA, 0.625%, 01/10/24	759,000	0.16
EUR 300,000	Eustream A/S, 1.625%, 25/06/27	203,805	0.04	EUR 700,000	CaixaBank SA, 0.375%, 03/02/25	644,038	0.14
Total Slovakia		203,805	0.04	EUR 200,000	CaixaBank SA, 1.125%, 27/03/26	187,067	0.04
Spain				EUR 500,000	CaixaBank SA, 1.625%, 13/04/26	475,871	0.10
EUR 100,000	Abertis Infraestructuras SA, 2.500%, 27/02/25	99,186	0.02	EUR 600,000	CaixaBank SA, 0.750%, 10/07/26	561,738	0.12
EUR 700,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	658,203	0.14	EUR 700,000	CaixaBank SA, 0.500%, 09/02/29	577,068	0.13
EUR 200,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	171,807	0.04	EUR 400,000	CaixaBank SA, 1.250%, 18/06/31	346,972	0.08
EUR 700,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	593,341	0.13	EUR 100,000	Cepsa Finance SA, 0.750%, 12/02/28	80,413	0.02
EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	100,744	0.02	EUR 300,000	Criteria Caixa SA, 0.875%, 28/10/27	261,713	0.06
EUR 500,000	Amadeus IT Group SA, 2.875%, 20/05/27	493,186	0.11	EUR 200,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	194,833	0.04
EUR 400,000	Amadeus IT Group SA, 1.875%, 24/09/28	361,470	0.08	EUR 200,000	FCC Aqualia SA, 2.629%, 08/06/27	188,044	0.04
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	591,977	0.13	EUR 200,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	184,151	0.04
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	193,353	0.04	EUR 200,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	189,897	0.04
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	557,148	0.12	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	167,870	0.04
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	352,687	0.08	EUR 300,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	293,053	0.06
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	581,093	0.13	EUR 500,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	484,783	0.11
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	390,579	0.08	EUR 300,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	289,491	0.06
EUR 100,000	Banco de Sabadell SA, 1.625%, 07/03/24	98,323	0.02	EUR 300,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	285,817	0.06
EUR 300,000	Banco de Sabadell SA, 0.625%, 07/11/25	281,424	0.06	EUR 400,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	377,639	0.08
EUR 100,000	Banco de Sabadell SA, 1.125%, 11/03/27	91,419	0.02	EUR 300,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	260,096	0.06
EUR 400,000	Banco Santander SA, 1.125%, 17/01/25	384,717	0.08	EUR 600,000	IE2 Holdco SAU, 2.375%, 27/11/23	600,851	0.13
EUR 800,000	Banco Santander SA, 2.500%, 18/03/25	781,177	0.17	EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	188,316	0.04
EUR 800,000	Banco Santander SA, 3.250%, 04/04/26	781,443	0.17	EUR 200,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	188,448	0.04
EUR 500,000	Banco Santander SA, 3.125%, 19/01/27	478,684	0.10	EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	84,921	0.02
EUR 700,000	Banco Santander SA, 2.125%, 08/02/28	623,357	0.14	EUR 400,000	Mapfre SA, 4.375%, 31/03/47	382,522	0.08
EUR 800,000	Banco Santander SA, 1.625%, 22/10/30	627,163	0.14	EUR 300,000	Mapfre SA, 4.125%, 07/09/48	277,165	0.06
				EUR 300,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	289,475	0.06
				EUR 200,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	187,507	0.04
				EUR 300,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	282,090	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
Spain (continued)				Sweden (continued)			
EUR 700,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	538,173	0.12	EUR 395,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	349,697	0.08
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	97,854	0.02	EUR 200,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	194,713	0.04
EUR 200,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	191,739	0.04	EUR 400,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	321,132	0.07
EUR 200,000	Red Electrica Financiaciones SAU, 0.500%, perpetual	159,528	0.03	EUR 200,000	Tele2 AB, 2.125%, 15/05/28	192,171	0.04
EUR 300,000	Santander Consumer Finance SA, 1.125%, 09/10/23	297,271	0.06	EUR 200,000	Telefonaktiebolaget LM Ericsson, 1.000%, 26/05/29	150,109	0.03
EUR 500,000	Santander Consumer Finance SA, 1.000%, 27/02/24	491,202	0.11	EUR 200,000	Telia Co AB, 3.625%, 14/02/24	205,734	0.04
EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	189,196	0.04	EUR 500,000	Telia Co AB, 3.875%, 01/10/25	522,992	0.11
EUR 700,000	Telefonica Emisiones SA, 1.069%, 05/02/24	696,404	0.15	EUR 200,000	Telia Co AB, 3.000%, 07/09/27	202,168	0.04
EUR 900,000	Telefonica Emisiones SA, 1.201%, 21/08/27	837,247	0.18	EUR 200,000	Telia Co AB, 2.125%, 20/02/34	178,104	0.04
EUR 400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	378,772	0.08	EUR 300,000	Telia Co AB, 1.375%, 11/05/81	264,951	0.06
EUR 200,000	Telefonica Emisiones SA, 1.930%, 17/10/31	178,312	0.04	EUR 200,000	Vattenfall AB, 5.375%, 29/04/24	213,181	0.05
EUR 225,000	Telefonica Emisiones SA, 1.957%, 01/07/39	173,042	0.04	EUR 200,000	Vattenfall AB, 3.000%, 19/03/77	174,868	0.04
EUR 300,000	Telefonica Emisiones SA, 1.864%, 13/07/40	224,168	0.05				
EUR 400,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	398,133	0.09				
<b>Total Spain</b>		<b>25,069,259</b>	<b>5.45</b>	<b>Total Sweden</b>		<b>8,475,712</b>	<b>1.84</b>
Sweden				Switzerland			
EUR 200,000	Atlas Copco AB, 0.625%, 30/08/26	186,579	0.04	EUR 400,000	UBS Group AG, 1.000%, 21/03/25	390,338	0.08
EUR 200,000	Castellum AB, 2.125%, 20/11/23	193,749	0.04	EUR 500,000	UBS Group AG, 1.250%, 17/04/25	488,002	0.11
EUR 200,000	EQT AB, 2.875%, 06/04/32	168,489	0.04	EUR 1,200,000	UBS Group AG, 0.250%, 29/01/26	1,108,559	0.24
EUR 200,000	Essity AB, 0.250%, 08/02/31	154,274	0.03	EUR 700,000	UBS Group AG, 1.250%, 01/09/26	647,111	0.14
EUR 200,000	Lansforsakringar Bank AB, 0.875%, 25/09/23	198,052	0.04	EUR 200,000	UBS Group AG, 2.750%, 15/06/27	196,044	0.04
EUR 300,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	283,300	0.06	EUR 200,000	UBS Group AG, 3.125%, 15/06/30	193,904	0.04
EUR 800,000	Nordea Bank Abp, 1.125%, 12/02/25	780,247	0.17	EUR 800,000	UBS Group AG, 0.875%, 03/11/31	620,561	0.14
EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual	127,127	0.03	EUR 253,000	UBS Group AG, 0.625%, 24/02/33	184,605	0.04
EUR 500,000	SBAB Bank AB, 0.500%, 13/05/25	475,936	0.10	<b>Total Switzerland</b>		<b>3,829,124</b>	<b>0.83</b>
EUR 300,000	SBAB Bank AB, 0.125%, 27/08/26	270,692	0.06	United Arab Emirates			
EUR 440,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	427,023	0.09	EUR 400,000	Dp World PLC, 2.375%, 25/09/26	387,674	0.09
EUR 800,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	706,764	0.16	EUR 500,000	Emirates Telecom Group, 0.375%, 17/05/28	431,250	0.09
EUR 320,000	Skandinaviska Enskilda Banken AB, 0.375%, 21/06/28	268,140	0.06	EUR 500,000	First Abu Dhabi Bank PJSC, 0.125%, 16/02/26	455,859	0.10
EUR 500,000	Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28	488,985	0.11	<b>Total United Arab Emirates</b>		<b>1,274,783</b>	<b>0.28</b>
EUR 525,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	509,192	0.11	United Kingdom			
EUR 300,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	267,343	0.06	EUR 200,000	Amcor UK Finance PLC, 1.125%, 23/06/27	178,860	0.04
				EUR 300,000	Anglo American Capital PLC, 1.625%, 11/03/26	282,328	0.06
				EUR 300,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	258,325	0.06
				EUR 300,000	Aon PLC, 2.875%, 14/05/26	302,554	0.07
				EUR 400,000	AstraZeneca PLC, 1.250%, 12/05/28	374,722	0.08
				EUR 209,000	Aviva PLC, 3.375%, 04/12/45	203,992	0.04
				EUR 900,000	Barclays PLC, 3.375%, 02/04/25	906,506	0.20
				EUR 500,000	Barclays PLC, 1.375%, 24/01/26	475,222	0.10
				EUR 150,000	Barclays PLC, 2.885%, 31/01/27	145,845	0.03
				EUR 1,000,000	Barclays PLC, 0.577%, 09/08/29	812,657	0.18
				EUR 600,000	BP Capital Markets PLC, 1.953%, 03/03/25	593,924	0.13
				EUR 400,000	BP Capital Markets PLC, 1.637%, 26/06/29	362,528	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 800,000	BP Capital Markets PLC, 1.231%, 08/05/31	674,070	0.15	EUR 400,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	340,903	0.07
EUR 900,000	BP Capital Markets PLC, 1.104%, 15/11/34	662,239	0.14	EUR 100,000	Lloyds Banking Group PLC, 1.000%, 09/11/23	98,254	0.02
EUR 1,100,000	BP Capital Markets PLC, 3.250%, perpetual	992,624	0.22	EUR 600,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	567,834	0.12
EUR 200,000	Brambles Finance PLC, 1.500%, 04/10/27	186,677	0.04	EUR 300,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	302,253	0.07
EUR 700,000	British Telecommunications PLC, 0.500%, 12/09/25	656,582	0.14	EUR 600,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	583,161	0.13
EUR 400,000	British Telecommunications PLC, 1.750%, 10/03/26	387,917	0.08	EUR 200,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	189,901	0.04
EUR 565,000	British Telecommunications PLC, 2.125%, 26/09/28	532,701	0.12	EUR 100,000	Mondi Finance PLC, 1.500%, 15/04/24	97,621	0.02
EUR 500,000	Cadent Finance PLC, 0.625%, 19/03/30	393,381	0.09	EUR 300,000	Motability Operations Group PLC, 0.375%, 03/01/26	279,213	0.06
EUR 400,000	Cadent Finance PLC, 0.750%, 11/03/32	296,409	0.06	EUR 335,000	Motability Operations Group PLC, 0.125%, 20/07/28	287,327	0.06
EUR 300,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	247,852	0.05	EUR 200,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	189,005	0.04
EUR 800,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	697,656	0.15	EUR 115,000	National Grid Electricity Transmission PLC, 0.823%, 07/07/32	87,576	0.02
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, perpetual	82,617	0.02	EUR 250,000	National Grid PLC, 2.179%, 30/06/26	243,812	0.05
EUR 200,000	Diageo Finance PLC, 0.125%, 12/10/23	196,713	0.04	EUR 100,000	National Grid PLC, 0.163%, 20/01/28	84,804	0.02
EUR 100,000	Diageo Finance PLC, 0.500%, 19/06/24	97,433	0.02	EUR 185,000	National Grid PLC, 0.250%, 01/09/28	151,972	0.03
EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	292,438	0.06	EUR 200,000	National Grid PLC, 0.553%, 18/09/29	162,377	0.04
EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	94,906	0.02	EUR 280,000	National Grid PLC, 2.949%, 30/03/30	268,234	0.06
EUR 700,000	Diageo Finance PLC, 2.500%, 27/03/32	671,838	0.15	EUR 115,000	National Grid PLC, 3.245%, 30/03/34	106,916	0.02
EUR 300,000	DS Smith PLC, 1.375%, 26/07/24	291,717	0.06	EUR 1,100,000	Nationwide Building Society, 0.250%, 22/07/25	1,001,644	0.21
EUR 300,000	DS Smith PLC, 0.875%, 12/09/26	268,408	0.06	EUR 190,000	Natwest Group PLC, 0.780%, 26/02/30	153,803	0.03
EUR 100,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	98,475	0.02	EUR 100,000	Natwest Group PLC, 0.780%, perpetual	80,949	0.02
EUR 400,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	421,947	0.09	EUR 400,000	NatWest Markets PLC, 2.750%, 02/04/25	401,449	0.09
EUR 600,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	576,711	0.13	EUR 395,000	NatWest Markets PLC, 0.125%, 12/11/25	360,584	0.08
EUR 1,000,000	HSBC Holdings PLC, 0.875%, 06/09/24	967,484	0.21	EUR 500,000	NatWest Markets PLC, 1.375%, 02/03/27	461,384	0.10
EUR 700,000	HSBC Holdings PLC, 1.500%, 04/12/24	692,318	0.15	EUR 200,000	NatWest Markets PLC, 0.125%, perpetual	178,570	0.04
EUR 800,000	HSBC Holdings PLC, 3.000%, 30/06/25	790,394	0.17	EUR 400,000	Rentokil Initial PLC, 0.875%, 30/05/26	365,114	0.08
EUR 300,000	HSBC Holdings PLC, 3.019%, 15/06/27	296,173	0.06	EUR 240,000	Rentokil Initial PLC, 0.500%, 14/10/28	197,548	0.04
EUR 500,000	HSBC Holdings PLC, 3.125%, 07/06/28	478,545	0.10	EUR 400,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	394,851	0.09
EUR 250,000	Informa PLC, 1.250%, 22/04/28	218,254	0.05	EUR 200,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	189,887	0.04
EUR 500,000	Informa PLC, 2.125%, perpetual	484,316	0.11				
EUR 500,000	Intercontinental Hotels, 1.625%, perpetual	476,945	0.10				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 500,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	479,286	0.10	EUR 205,000	American Tower Corp, 0.500%, 15/01/28	171,178	0.04
EUR 600,000	Royal Mail PLC, 1.250%, 08/10/26	556,135	0.12	EUR 800,000	American Tower Corp, 0.875%, 21/05/29	648,515	0.14
EUR 500,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	482,017	0.11	EUR 170,000	American Tower Corp, 1.000%, 15/01/32	125,798	0.03
EUR 355,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	289,654	0.06	EUR 600,000	American Tower Corp, 1.250%, 21/05/33	441,458	0.10
EUR 100,000	Sky Ltd, 1.875%, 24/11/23	100,298	0.02	EUR 100,000	Apple Inc, 0.875%, 24/05/25	97,618	0.02
EUR 300,000	Sky Ltd, 2.250%, 17/11/25	299,652	0.07	EUR 800,000	Apple Inc, 1.625%, 10/11/26	785,194	0.17
EUR 200,000	Sky Ltd, 2.250%, 17/11/25	199,768	0.04	EUR 700,000	Apple Inc, 2.000%, 17/09/27	693,786	0.15
EUR 400,000	Sky Ltd, 2.500%, 15/09/26	400,542	0.09	EUR 600,000	Apple Inc, 1.375%, 24/05/29	565,343	0.12
EUR 200,000	SSE PLC, 1.750%, 08/09/23	199,550	0.04	EUR 500,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	478,653	0.10
EUR 300,000	SSE PLC, 1.375%, 04/09/27	275,819	0.06	EUR 800,000	AT&T Inc, 1.300%, 05/09/23	798,876	0.17
EUR 300,000	SSE PLC, 1.750%, 16/04/30	263,985	0.06	EUR 200,000	AT&T Inc, 1.950%, 15/09/23	201,042	0.04
EUR 400,000	Standard Chartered PLC, 3.125%, 19/11/24	396,625	0.09	EUR 500,000	AT&T Inc, 2.400%, 15/03/24	505,150	0.11
EUR 179,000	Standard Chartered PLC, 1.625%, 03/10/27	164,757	0.04	EUR 200,000	AT&T Inc, 3.550%, 17/12/32	201,336	0.04
EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	82,125	0.02	EUR 400,000	AT&T Inc, 3.375%, 15/03/34	383,844	0.08
EUR 125,000	Standard Chartered PLC, 2.500%, 09/09/30	117,684	0.03	EUR 700,000	AT&T Inc, 2.450%, 15/03/35	605,993	0.13
EUR 300,000	Swiss Re Finance UK PLC, 2.714%, 04/06/52	243,488	0.05	EUR 700,000	AT&T Inc, 3.150%, 04/09/36	642,384	0.14
EUR 500,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	453,653	0.10	EUR 300,000	AT&T Inc, 1.800%, 14/09/39	219,831	0.05
EUR 800,000	Unilever PLC, 1.500%, 11/06/39	612,730	0.13	EUR 115,000	Athene Global Funding, 0.366%, 10/09/26	102,061	0.02
EUR 700,000	Vodafone Group PLC, 1.750%, 25/08/23	702,478	0.15	EUR 400,000	Athene Global Funding, 0.625%, 12/01/28	338,461	0.07
EUR 600,000	Vodafone Group PLC, 0.500%, 30/01/24	590,583	0.13	EUR 300,000	Avery Dennison Corp, 1.250%, 03/03/25	287,738	0.06
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	192,400	0.04	EUR 800,000	Bank of America Corp, 1.379%, 07/02/25	787,066	0.17
EUR 500,000	Vodafone Group PLC, 2.200%, 25/08/26	493,672	0.11	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	97,157	0.02
EUR 150,000	Vodafone Group PLC, 1.625%, 24/11/30	133,709	0.03	EUR 600,000	Bank of America Corp, 0.808%, 09/05/26	566,497	0.12
EUR 400,000	Vodafone Group PLC, 2.875%, 20/11/37	350,799	0.08	EUR 500,000	Bank of America Corp, 1.949%, 27/10/26	483,433	0.11
EUR 200,000	Vodafone Group PLC, 2.500%, 24/05/39	160,457	0.04	EUR 700,000	Bank of America Corp, 1.776%, 04/05/27	667,206	0.15
EUR 600,000	WPP Finance 2013, 3.000%, 20/11/23	604,903	0.13	EUR 500,000	Bank of America Corp, 1.662%, 25/04/28	465,937	0.10
EUR 305,000	Yorkshire Building Society, 0.500%, 01/07/28	256,390	0.06	EUR 600,000	Bank of America Corp, 3.648%, 31/03/29	610,312	0.13
EUR 100,000	Yorkshire Building Society, 0.625%, perpetual	93,254	0.02	EUR 800,000	Bank of America Corp, 1.381%, 09/05/30	698,130	0.15
<b>Total United Kingdom</b>		<b>35,146,562</b>	<b>7.64</b>	EUR 500,000	Bank of America Corp, 2.824%, 27/04/33	462,609	0.10
United States				EUR 100,000	Baxter International Inc, 0.400%, 15/05/24	97,275	0.02
EUR 100,000	3M Co, 1.750%, 15/05/30	91,665	0.02	EUR 200,000	Baxter International Inc, 1.300%, 15/05/29	177,375	0.04
EUR 300,000	AbbVie Inc, 1.375%, 17/05/24	296,872	0.07	EUR 300,000	Becton Dickinson and Co, 1.900%, 15/12/26	286,856	0.06
EUR 400,000	AbbVie Inc, 0.750%, 18/11/27	356,921	0.08	EUR 500,000	Berry Global Inc, 1.000%, 15/01/25	457,653	0.10
EUR 400,000	AbbVie Inc, 2.125%, 17/11/28	379,729	0.08	EUR 400,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	332,353	0.07
EUR 200,000	AbbVie Inc, 1.250%, 18/11/31	166,724	0.04				
EUR 400,000	Air Products and Chemicals Inc, 0.800%, 05/05/32	316,116	0.07				



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.02% (continued)				Corporate Bonds - 98.02% (continued)			
United States (continued)				United States (continued)			
EUR 300,000	Booking Holdings Inc, 2.375%, 23/09/24	300,848	0.07	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	94,701	0.02
EUR 175,000	Booking Holdings Inc, 0.100%, 08/03/25	164,772	0.04	EUR 290,000	FedEx Corp, 0.450%, 04/05/29	241,022	0.05
EUR 400,000	Booking Holdings Inc, 1.800%, 03/03/27	382,214	0.08	EUR 100,000	FedEx Corp, 1.300%, 05/08/31	79,258	0.02
EUR 205,000	Booking Holdings Inc, 0.500%, 08/03/28	179,523	0.04	EUR 280,000	FedEx Corp, 0.950%, 04/05/33	202,725	0.04
EUR 600,000	BorgWarner Inc, 1.000%, 19/05/31	441,246	0.10	EUR 200,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	195,164	0.04
EUR 300,000	Boston Scientific Corp, 0.625%, 01/12/27	264,186	0.06	EUR 600,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	535,391	0.12
EUR 400,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	389,688	0.09	EUR 400,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	336,757	0.07
EUR 500,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	460,976	0.10	EUR 300,000	Fiserv Inc, 1.625%, 01/07/30	261,560	0.06
EUR 475,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	401,512	0.09	EUR 190,000	General Mills Inc, 0.125%, 15/11/25	175,746	0.04
EUR 400,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	339,314	0.07	EUR 150,000	General Mills Inc, 0.450%, 15/01/26	139,351	0.03
EUR 200,000	Coca-Cola Co, 0.500%, 08/03/24	196,837	0.04	EUR 300,000	General Motors Financial Co Inc, 0.850%, 26/02/26	268,073	0.06
EUR 580,000	Coca-Cola Co, 0.125%, 09/03/29	487,489	0.11	EUR 800,000	General Motors Financial Co Inc, 0.600%, 20/05/27	668,528	0.15
EUR 255,000	Coca-Cola Co, 0.400%, 06/05/30	211,231	0.05	EUR 200,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	190,468	0.04
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	87,205	0.02	EUR 200,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	198,075	0.04
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	76,477	0.02	EUR 600,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	608,281	0.13
EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	150,249	0.03	EUR 400,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	395,670	0.09
EUR 700,000	Coca-Cola Co, 1.625%, 09/03/35	577,214	0.13	EUR 600,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	563,786	0.12
EUR 500,000	Coca-Cola Co, 0.400%, perpetual	414,179	0.09	EUR 400,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	334,681	0.07
EUR 300,000	Colgate-Palmolive Co, 0.500%, 06/03/26	283,597	0.06	EUR 400,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	367,399	0.08
EUR 230,000	Colgate-Palmolive Co, 0.300%, 10/11/29	196,433	0.04	EUR 400,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	363,695	0.08
EUR 200,000	Colgate-Palmolive Co, 1.375%, 06/03/34	172,768	0.04	EUR 500,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	429,803	0.09
EUR 230,000	Comcast Corp, zero coupon, 14/09/26	207,728	0.05	EUR 905,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	743,169	0.16
EUR 570,000	Comcast Corp, 0.250%, 20/05/27	490,560	0.11	EUR 300,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	283,325	0.06
EUR 400,000	Digital Euro Finco LLC, 2.625%, 15/04/24	397,766	0.09	EUR 500,000	IBM CORP, 0.875%, 09/02/30	431,726	0.09
EUR 300,000	Digital Euro Finco LLC, 2.500%, 16/01/26	288,099	0.06	EUR 200,000	International Business Machines Corp, 1.125%, 06/09/24	196,893	0.04
EUR 300,000	Digital Euro Finco LLC, 1.125%, 09/04/28	252,318	0.06	EUR 200,000	International Business Machines Corp, 0.875%, 31/01/25	193,888	0.04
EUR 600,000	Dover Corp, 0.750%, 04/11/27	520,334	0.11	EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	289,563	0.06
EUR 500,000	Dow Chemical Co, 0.500%, 15/03/27	439,842	0.10	EUR 800,000	International Business Machines Corp, 0.300%, 11/02/28	699,787	0.15
EUR 200,000	Dow Chemical Co, 1.125%, perpetual	155,984	0.03	EUR 500,000	International Business Machines Corp, 1.500%, 23/05/29	459,811	0.10
EUR 200,000	DXC Technology Co, 1.750%, 15/01/26	187,949	0.04	EUR 500,000	International Business Machines Corp, 1.750%, 31/01/31	453,363	0.10
EUR 700,000	Equinix Inc, 1.000%, 15/03/33	514,855	0.11	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	80,317	0.02
EUR 300,000	Exxon Mobil Corp, 0.142%, 26/06/24	290,529	0.06				
EUR 700,000	Exxon Mobil Corp, 0.835%, 26/06/32	556,547	0.12				
EUR 500,000	Exxon Mobil Corp, 1.408%, 26/06/39	349,291	0.08				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.02% <i>(continued)</i>				Corporate Bonds - 98.02% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 500,000	International Business Machines Corp, 1.250%, 09/02/34	406,446	0.09	EUR 500,000	Molson Coors Brewing Co, 1.250%, 15/07/24	483,773	0.11
EUR 200,000	International Flavors & Fragrances Inc, 1.750%, 14/03/24	198,321	0.04	EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	172,114	0.04
EUR 400,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	375,547	0.08	EUR 255,000	Mondelez International Inc, 0.750%, 17/03/33	190,967	0.04
EUR 200,000	Jefferies Group LLC, 1.000%, 19/07/24	193,244	0.04	EUR 300,000	Mondelez International Inc, 1.375%, 17/03/41	189,890	0.04
EUR 300,000	JPMorgan Chase & Co, 3.000%, 19/02/26	302,829	0.07	EUR 400,000	Moody's Corp, 1.750%, 09/03/27	383,522	0.08
EUR 800,000	JPMorgan Chase & Co, 1.090%, 11/03/27	746,606	0.16	EUR 175,000	Moody's Corp, 0.950%, 25/02/30	150,282	0.03
EUR 500,000	JPMorgan Chase & Co, 0.389%, 24/02/28	439,654	0.10	EUR 600,000	Morgan Stanley, 0.637%, 26/07/24	590,931	0.13
EUR 500,000	JPMorgan Chase & Co, 1.638%, 18/05/28	464,880	0.10	EUR 300,000	Morgan Stanley, 2.103%, 08/05/26	293,990	0.06
EUR 600,000	JPMorgan Chase & Co, 2.875%, 24/05/28	585,684	0.13	EUR 500,000	Morgan Stanley, 1.342%, 23/10/26	474,178	0.10
EUR 700,000	JPMorgan Chase & Co, 1.812%, 12/06/29	643,805	0.14	EUR 500,000	Morgan Stanley, 1.375%, 27/10/26	466,534	0.10
EUR 720,000	JPMorgan Chase & Co, 1.963%, 23/03/30	657,450	0.14	EUR 700,000	Morgan Stanley, 1.875%, 27/04/27	656,084	0.14
EUR 400,000	JPMorgan Chase & Co, 1.001%, 25/07/31	332,705	0.07	EUR 700,000	Morgan Stanley, 0.406%, 29/10/27	621,099	0.14
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	76,447	0.02	EUR 700,000	Morgan Stanley, 0.495%, 26/10/29	585,532	0.13
EUR 200,000	Kellogg Co, 1.000%, 17/05/24	196,732	0.04	EUR 300,000	Morgan Stanley, 0.497%, 07/02/31	239,566	0.05
EUR 400,000	Kellogg Co, 1.250%, 10/03/25	389,558	0.09	EUR 300,000	Morgan Stanley, 2.950%, 07/05/32	284,001	0.06
EUR 400,000	Kinder Morgan Inc, 2.250%, 16/03/27	382,029	0.08	EUR 100,000	Nasdaq Inc, 1.750%, 28/03/29	88,491	0.02
EUR 600,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	562,328	0.12	EUR 295,000	Nasdaq Inc, 0.875%, 13/02/30	238,678	0.05
EUR 600,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	542,484	0.12	EUR 395,000	Nasdaq Inc, 0.900%, 30/07/33	288,672	0.06
EUR 300,000	McDonald's Corp, 1.000%, 15/11/23	297,877	0.07	EUR 100,000	National Grid North America Inc, 0.750%, 08/08/23	98,666	0.02
EUR 300,000	McDonald's Corp, 1.875%, 26/05/27	289,883	0.06	EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	97,268	0.02
EUR 400,000	McDonald's Corp, 1.750%, 03/05/28	376,166	0.08	EUR 200,000	National Grid North America Inc, 1.054%, 20/01/31	162,118	0.04
EUR 400,000	McDonald's Corp, 2.375%, 31/05/29	379,864	0.08	EUR 300,000	PepsiCo Inc, 0.875%, 18/07/28	271,132	0.06
EUR 400,000	McDonald's Corp, 1.500%, 28/11/29	357,686	0.08	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	173,173	0.04
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	87,083	0.02	EUR 450,000	PepsiCo Inc, 0.400%, 09/10/32	345,963	0.08
EUR 215,000	McDonald's Corp, 3.000%, 31/05/34	200,297	0.04	EUR 220,000	PepsiCo Inc, 0.750%, 14/10/33	172,147	0.04
EUR 300,000	Merck & Co Inc, 0.500%, 02/11/24	291,542	0.06	EUR 300,000	PepsiCo Inc, 0.875%, 16/10/39	197,159	0.04
EUR 300,000	Merck & Co Inc, 1.875%, 15/10/26	294,536	0.06	EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	203,493	0.04
EUR 750,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	731,683	0.16	EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	187,106	0.04
EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	94,096	0.02	EUR 300,000	PPG Industries Inc, 1.400%, 13/03/27	275,959	0.06
EUR 400,000	MMS USA Investments Inc, 1.750%, 13/06/31	340,495	0.07	EUR 200,000	Praxair Inc, 1.625%, 01/12/25	194,787	0.04
				EUR 400,000	Procter & Gamble Co, 0.625%, 30/10/24	390,942	0.09
				EUR 600,000	Procter & Gamble Co, 4.875%, 11/05/27	670,504	0.15
				EUR 500,000	Procter & Gamble Co, 1.200%, 30/10/28	466,435	0.10
				EUR 300,000	Procter & Gamble Co, 1.250%, 25/10/29	276,883	0.06
				EUR 300,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	256,519	0.06
				EUR 300,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	272,363	0.06
				EUR 200,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	152,201	0.03
				EUR 385,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	282,919	0.06

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.02% (continued)				Government Bonds - 0.31% (continued)						
United States (continued)				Germany						
EUR 675,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	440,994	0.10	EUR 400,000	GEWOBAG Wohnungsbau-AG Berlin, 0.125%, 24/06/27	344,023	0.08			
EUR 300,000	Public Storage, 0.875%, 24/01/32	232,533	0.05	<b>Total Germany</b>			<b>344,023</b>	<b>0.08</b>		
EUR 300,000	RELX Capital Inc, 1.300%, 12/05/25	291,241	0.06	<b>Total Government Bonds</b>			<b>1,409,113</b>	<b>0.31</b>		
EUR 700,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	620,618	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				<b>452,320,003</b>	<b>98.33</b>	
EUR 600,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	556,374	0.12	Other transferable securities						
EUR 700,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	665,143	0.15	Corporate Bonds - 0.62%						
EUR 300,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	283,062	0.06	Germany						
EUR 700,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	635,155	0.14	EUR 300,000	Vonovia SE, 1.500%, 14/06/41	170,900	0.04			
EUR 800,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	544,135	0.12	<b>Total Germany</b>			<b>170,900</b>	<b>0.04</b>		
EUR 200,000	United Parcel Service Inc, 1.625%, 15/11/25	195,008	0.04	Netherlands						
EUR 700,000	United Parcel Service Inc, 1.000%, 15/11/28	627,656	0.14	EUR 200,000	de Volksbank NV, 0.250%, perpetual	176,591	0.04			
EUR 400,000	Verizon Communications Inc, 0.875%, 02/04/25	387,244	0.08	EUR 300,000	Stellantis NV, 4.500%, 07/07/28	303,234	0.07			
EUR 600,000	Verizon Communications Inc, 3.250%, 17/02/26	620,707	0.14	EUR 200,000	Wabtec Transportation, 1.250%, 03/12/27	163,232	0.03			
EUR 600,000	Verizon Communications Inc, 0.875%, 08/04/27	551,585	0.12	<b>Total Netherlands</b>			<b>643,057</b>	<b>0.14</b>		
EUR 600,000	Verizon Communications Inc, 1.375%, 02/11/28	549,077	0.12	Spain						
EUR 500,000	Verizon Communications Inc, 0.375%, 22/03/29	423,531	0.09	EUR 200,000	Inmobiliaria Colonial So, 0.750%, 22/06/29	157,011	0.03			
EUR 500,000	Verizon Communications Inc, 1.250%, 08/04/30	439,950	0.10	EUR 200,000	Merlin Properties Socimi, 1.375%, 01/06/30	158,296	0.04			
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	95,584	0.02	<b>Total Spain</b>			<b>315,307</b>	<b>0.07</b>		
EUR 300,000	Verizon Communications Inc, 0.875%, 19/03/32	242,346	0.05	United Kingdom						
EUR 500,000	Verizon Communications Inc, 1.300%, 18/05/33	410,616	0.09	EUR 600,000	AstraZeneca PLC, 0.375%, 03/06/29	515,121	0.11			
EUR 200,000	Verizon Communications Inc, 1.500%, 19/09/39	145,267	0.03	<b>Total United Kingdom</b>			<b>515,121</b>	<b>0.11</b>		
EUR 200,000	VF Corp, 0.625%, 20/09/23	197,430	0.04	United States						
EUR 500,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	482,724	0.11	EUR 300,000	3M Co, 1.500%, perpetual	264,023	0.06			
EUR 600,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	525,186	0.11	EUR 100,000	AbbVie Inc, 2.125%, 01/06/29	93,401	0.02			
<b>Total United States</b>			<b>70,351,045</b>	<b>15.29</b>	EUR 500,000	AT&T Inc, 2.350%, 05/09/29	479,752	0.10		
<b>Total Corporate Bonds</b>			<b>450,910,890</b>	<b>98.02</b>	EUR 400,000	Worley US Finance Sub, 0.875%, 09/06/26	357,756	0.08		
Government Bonds - 0.31%				Total United States				<b>1,194,932</b>	<b>0.26</b>	
Canada				Total Corporate Bonds				<b>2,839,317</b>	<b>0.62</b>	
EUR 800,000	Ontario Teachers' Finance Trust, 0.500%, 06/05/25	775,304	0.17	Total Other transferable securities				<b>2,839,317</b>	<b>0.62</b>	
EUR 400,000	Ontario Teachers' Finance Trust, 0.900%, perpetual	289,786	0.06	<b>TOTAL INVESTMENTS</b>				<b>455,159,320</b>	<b>98.95</b>	
<b>Total Canada</b>			<b>1,065,090</b>	<b>0.23</b>	Other Net Assets/(Liabilities)				<b>4,851,736</b>	<b>1.05</b>
				<b>TOTAL NET ASSETS</b>				<b>460,011,056</b>	<b>100.00</b>	

## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11%				Government Bonds - 98.11% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 953,000	Australia Government Bond, 2.750%, 21/04/24	656,458	0.05	EUR 551,000	Republic of Austria Government Bond, zero coupon, 15/07/23	573,007	0.04
AUD 3,150,000	Australia Government Bond, 0.250%, 21/11/24	1,992,680	0.14	EUR 504,000	Republic of Austria Government Bond, 1.750%, 20/10/23	536,412	0.04
AUD 1,699,000	Australia Government Bond, 3.250%, 21/04/25	1,172,126	0.08	EUR 324,000	Republic of Austria Government Bond, zero coupon, 15/07/24	334,360	0.02
AUD 1,519,000	Australia Government Bond, 4.250%, 21/04/26	1,080,650	0.08	EUR 526,000	Republic of Austria Government Bond, 1.650%, 21/10/24	561,488	0.04
AUD 1,950,000	Australia Government Bond, 0.500%, 21/09/26	1,193,672	0.09	EUR 1,850,000	Republic of Austria Government Bond, zero coupon, 20/04/25	1,707,921	0.13
AUD 1,524,000	Australia Government Bond, 4.750%, 21/04/27	1,112,450	0.08	EUR 351,000	Republic of Austria Government Bond, 1.200%, 20/10/25	369,056	0.03
AUD 1,167,000	Australia Government Bond, 2.750%, 21/11/27	776,624	0.06	EUR 516,000	Republic of Austria Government Bond, 4.850%, 15/03/26	614,004	0.04
AUD 1,116,000	Australia Government Bond, 2.250%, 21/05/28	718,648	0.05	EUR 324,000	Republic of Austria Government Bond, 0.750%, 20/10/26	332,317	0.02
AUD 1,609,000	Australia Government Bond, 2.750%, 21/11/28	1,060,291	0.08	EUR 516,000	Republic of Austria Government Bond, 0.500%, 20/04/27	519,417	0.04
AUD 1,499,000	Australia Government Bond, 3.250%, 21/04/29	1,014,212	0.07	EUR 263,289	Republic of Austria Government Bond, 6.250%, 15/07/27	342,415	0.03
AUD 1,351,000	Australia Government Bond, 2.750%, 21/11/29	880,632	0.06	EUR 331,000	Republic of Austria Government Bond, 0.750%, 20/02/28	332,846	0.02
AUD 1,622,000	Australia Government Bond, 2.500%, 21/05/30	1,032,642	0.07	EUR 472,000	Republic of Austria Government Bond, 0.500%, 20/02/29	460,504	0.03
AUD 3,650,000	Australia Government Bond, 1.000%, 21/12/30	2,006,155	0.15	EUR 420,000	Republic of Austria Government Bond, 2.400%, 23/05/34	457,500	0.03
AUD 1,450,000	Australia Government Bond, 1.500%, 21/06/31	834,736	0.06	EUR 225,000	Republic of Austria Government Bond, 0.250%, 20/10/36	180,494	0.01
AUD 1,500,000	Australia Government Bond, 1.250%, 21/05/32	826,789	0.06	EUR 699,000	Republic of Austria Government Bond, 4.150%, 15/03/37	914,624	0.07
AUD 2,100,000	Australia Government Bond, 1.750%, 21/11/32	1,087,471	0.08	EUR 290,000	Republic of Austria Government Bond, 3.150%, 20/06/44	353,260	0.03
AUD 727,000	Australia Government Bond, 4.500%, 21/04/33	536,091	0.04	EUR 345,000	Republic of Austria Government Bond, 1.500%, 20/02/47	312,475	0.02
AUD 800,000	Australia Government Bond, 3.000%, 21/11/33	513,741	0.04	EUR 250,000	Republic of Austria Government Bond, 0.750%, 20/03/51	179,674	0.01
AUD 434,000	Australia Government Bond, 2.750%, 21/06/35	267,035	0.02	EUR 166,000	Republic of Austria Government Bond, 3.800%, 26/01/62	236,685	0.02
AUD 518,000	Australia Government Bond, 3.750%, 21/04/37	353,421	0.03	EUR 150,000	Republic of Austria Government Bond, 0.700%, 20/04/71	83,996	0.01
AUD 651,000	Australia Government Bond, 3.250%, 21/06/39	414,242	0.03	EUR 128,000	Republic of Austria Government Bond, 1.500%, 02/11/86	95,104	0.01
AUD 551,000	Australia Government Bond, 2.750%, 21/05/41	321,928	0.02	EUR 265,000	Republic of Austria Government Bond, 2.100%, perpetual	237,948	0.02
AUD 447,000	Australia Government Bond, 3.000%, 21/03/47	264,061	0.02	EUR 125,000	Republic of Austria Government Bond, 0.850%, perpetual	59,800	0.00
<b>Total Australia</b>		<b>20,116,755</b>	<b>1.46</b>	<b>Total Austria</b>		<b>10,937,002</b>	<b>0.79</b>
Austria				Belgium			
EUR 350,000	Austria Government Bond, 1.850%, 23/05/49	335,124	0.02	EUR 200,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	212,684	0.02
EUR 550,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	521,091	0.04	EUR 666,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	693,638	0.05
EUR 300,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	285,480	0.02	EUR 516,283	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	559,638	0.04
				EUR 577,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	598,676	0.04

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Belgium (continued)				Canada			
EUR 948,490	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	984,420	0.07	CAD 441,000	Canadian Government Bond, 1.500%, 01/06/23	337,166	0.03
EUR 513,785	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	603,177	0.04	CAD 69,000	Canadian Government Bond, 8.000%, 01/06/23	55,839	0.00
EUR 534,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	554,234	0.04	CAD 2,750,000	Canadian Government Bond, 0.250%, 01/08/23	2,048,478	0.15
EUR 713,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	726,144	0.05	CAD 2,026,000	Canadian Government Bond, 2.000%, 01/09/23	1,551,364	0.11
EUR 1,250,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,127,606	0.09	CAD 600,000	Canadian Government Bond, 0.500%, 01/11/23	449,818	0.03
EUR 1,003,362	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,289,020	0.09	CAD 784,000	Canadian Government Bond, 2.250%, 01/03/24	600,075	0.04
EUR 684,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	688,722	0.05	CAD 982,000	Canadian Government Bond, 2.500%, 01/06/24	753,292	0.06
EUR 597,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	595,205	0.04	CAD 842,000	Canadian Government Bond, 1.500%, 01/09/24	631,387	0.05
EUR 550,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	504,727	0.04	CAD 500,000	Canadian Government Bond, 0.750%, 01/10/24	368,119	0.03
EUR 632,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	613,463	0.04	CAD 800,000	Canadian Government Bond, 1.250%, 01/03/25	591,235	0.04
EUR 286,994	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	355,080	0.03	CAD 361,000	Canadian Government Bond, 2.250%, 01/06/25	273,397	0.02
EUR 750,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	665,298	0.05	CAD 66,000	Canadian Government Bond, 9.000%, 01/06/25	59,503	0.00
EUR 413,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	400,696	0.03	CAD 763,000	Canadian Government Bond, 1.500%, 01/06/26	557,692	0.04
EUR 406,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	460,930	0.03	CAD 1,000,000	Canadian Government Bond, 1.000%, 01/09/26	712,462	0.05
EUR 948,000	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,295,291	0.09	CAD 700,000	Canadian Government Bond, 1.250%, 01/03/27	499,385	0.04
EUR 348,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	321,548	0.02	CAD 293,000	Canadian Government Bond, 1.000%, 01/06/27	205,808	0.02
EUR 304,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	297,270	0.02	CAD 128,000	Canadian Government Bond, 8.000%, 01/06/27	121,267	0.01
EUR 475,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	346,798	0.03	CAD 566,000	Canadian Government Bond, 2.000%, 01/06/28	412,613	0.03
EUR 755,471	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	989,312	0.07	CAD 769,000	Canadian Government Bond, 2.250%, 01/06/29	563,347	0.04
EUR 310,167	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	388,877	0.03	CAD 256,000	Canadian Government Bond, 5.750%, 01/06/29	230,296	0.02
EUR 442,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	376,912	0.03	CAD 2,000,000	Canadian Government Bond, 1.250%, 01/06/30	1,340,641	0.10
EUR 484,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	413,739	0.03	CAD 3,250,000	Canadian Government Bond, 1.500%, 01/06/31	2,179,277	0.16
EUR 450,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	346,182	0.03	CAD 650,000	Canadian Government Bond, 5.750%, 01/06/33	617,922	0.05
EUR 250,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	238,974	0.02	CAD 498,000	Canadian Government Bond, 5.000%, 01/06/37	466,285	0.03
EUR 324,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	295,874	0.02	CAD 628,000	Canadian Government Bond, 4.000%, 01/06/41	540,895	0.04
EUR 230,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	111,953	0.01	CAD 725,000	Canadian Government Bond, 3.500%, 01/12/45	590,330	0.04
Total Belgium		17,056,088	1.24	CAD 512,000	Canadian Government Bond, 2.750%, 01/12/48	368,261	0.03
				CAD 2,319,000	Canadian Government Bond, 2.000%, 01/12/51	1,405,315	0.10
				CAD 1,300,000	Canadian Government Bond, 1.750%, 01/12/53	731,727	0.05

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% <i>(continued)</i>				Government Bonds - 98.11% <i>(continued)</i>			
Canada <i>(continued)</i>				China <i>(continued)</i>			
CAD 243,000	Canadian Government Bond, 2.750%, 01/12/64	170,969	0.01	CNY 20,000,000	China Government Bond, 3.020%, 22/10/25	3,037,151	0.22
CAD 500,000	Canadian Government Bond, 2.750%, 01/09/27	380,747	0.03	CNY 21,600,000	China Government Bond, 3.220%, 06/12/25	3,304,129	0.24
CAD 200,000	Canadian Government Bond, 2.250%, 01/12/29	146,032	0.01	CNY 22,000,000	China Government Bond, 3.250%, 06/06/26	3,372,875	0.25
CAD 1,000,000	Canadian Government Bond, 2.000%, 01/06/32	695,577	0.05	CNY 18,000,000	China Government Bond, 2.690%, 12/08/26	2,697,163	0.20
CAD 3,750,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	2,517,822	0.18	CNY 20,000,000	China Government Bond, 3.120%, 05/12/26	3,052,836	0.22
CAD 1,400,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	979,951	0.07	CNY 20,000,000	China Government Bond, 2.850%, 04/06/27	3,014,744	0.22
<b>Total Canada</b>		<b>24,154,294</b>	<b>1.76</b>	CNY 10,000,000	China Government Bond, 3.820%, 02/11/27	1,589,696	0.12
Chile				CNY 10,000,000	China Government Bond, 3.280%, 03/12/27	1,540,594	0.11
CLP 350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	351,295	0.03	CNY 15,800,000	China Government Bond, 3.690%, 17/05/28	2,500,697	0.18
CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	197,798	0.01	CNY 15,800,000	China Government Bond, 3.540%, 16/08/28	2,476,340	0.18
CLP 290,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	272,645	0.02	CNY 10,000,000	China Government Bond, 2.910%, 14/10/28	1,503,130	0.11
CLP 160,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	163,990	0.01	CNY 10,000,000	China Government Bond, 3.250%, 22/11/28	1,534,634	0.11
<b>Total Chile</b>		<b>985,728</b>	<b>0.07</b>	CNY 15,000,000	China Government Bond, 2.800%, 24/03/29	2,237,575	0.16
China				CNY 5,800,000	China Government Bond, 3.290%, 23/05/29	894,142	0.07
CNY 20,000,000	China Government Bond, 2.360%, 02/07/23	2,997,386	0.22	CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,519,920	0.11
CNY 5,800,000	China Government Bond, 3.300%, 12/07/23	878,157	0.06	CNY 10,000,000	China Government Bond, 2.680%, 21/05/30	1,471,311	0.11
CNY 10,800,000	China Government Bond, 3.290%, 18/10/23	1,638,561	0.12	CNY 27,000,000	China Government Bond, 3.270%, 19/11/30	4,107,006	0.29
CNY 10,000,000	China Government Bond, 2.880%, 05/11/23	1,508,238	0.11	CNY 10,000,000	China Government Bond, 2.750%, 17/02/32	1,479,692	0.11
CNY 5,800,000	China Government Bond, 3.200%, 16/03/24	880,661	0.06	CNY 10,000,000	China Government Bond, 4.630%, 11/08/34	1,759,452	0.13
CNY 10,000,000	China Government Bond, 2.840%, 08/04/24	1,509,150	0.11	CNY 19,800,000	China Government Bond, 3.740%, 22/09/35	3,186,462	0.23
CNY 17,800,000	China Government Bond, 3.190%, 11/04/24	2,703,915	0.20	CNY 5,800,000	China Government Bond, 3.910%, 23/10/38	952,764	0.07
CNY 16,000,000	China Government Bond, 2.470%, 02/09/24	2,397,717	0.17	CNY 9,070,000	China Government Bond, 4.050%, 24/07/47	1,514,191	0.11
CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,543,134	0.33	CNY 6,000,000	China Government Bond, 4.280%, 23/10/47	1,045,463	0.08
CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	3,102,938	0.23	CNY 5,800,000	China Government Bond, 4.220%, 19/03/48	997,479	0.07
CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,951,078	0.21	CNY 12,800,000	China Government Bond, 3.970%, 23/07/48	2,111,886	0.15
CNY 5,800,000	China Government Bond, 3.610%, 07/06/25	897,660	0.07	CNY 15,150,000	China Government Bond, 4.080%, 22/10/48	2,543,588	0.18
CNY 5,800,000	China Government Bond, 3.600%, 06/09/25	900,069	0.07	CNY 21,300,000	China Government Bond, 3.860%, 22/07/49	3,460,029	0.25
				CNY 20,000,000	China Government Bond, 3.390%, 16/03/50	3,001,539	0.22
				CNY 16,000,000	China Government Bond, 3.810%, 14/09/50	2,584,073	0.19

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
China (continued)				Denmark			
CNY 10,000,000	China Government Bond, 3.530%, 18/10/51	1,548,930	0.11	DKK 384,689	Denmark Government Bond, 7.000%, 10/11/24	61,582	0.01
CNY 20,000,000	China Government Bond, 3.030%, perpetual	3,039,481	0.22	DKK 2,030,000	Denmark Government Bond, 1.750%, 15/11/25	290,929	0.02
CNY 10,000,000	China Government Bond, 3.020%, perpetual	1,509,404	0.11	DKK 3,510,000	Denmark Government Bond, 0.500%, 15/11/27	470,069	0.03
CNY 10,000,000	China Government Bond, 2.890%, perpetual	1,494,660	0.11	DKK 5,240,000	Denmark Government Bond, 0.500%, 15/11/29	680,769	0.05
CNY 22,000,000	China Government Bond, 3.720%, perpetual	3,508,143	0.25	DKK 4,500,000	Denmark Government Bond, zero coupon, 15/11/31	538,265	0.04
<b>Total China</b>		<b>102,499,843</b>	<b>7.45</b>	DKK 5,105,669	Denmark Government Bond, 4.500%, 15/11/39	980,329	0.07
Colombia				DKK 1,500,000	Denmark Government Bond, 0.250%, 15/11/52	127,801	0.01
COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	842,806	0.06	<b>Total Denmark</b>		<b>3,149,744</b>	<b>0.23</b>
COP 4,000,000,000	Colombian TES, 6.000%, 28/04/28	751,715	0.05	Finland			
COP 2,000,000,000	Colombian TES, 7.250%, 18/10/34	345,384	0.03	EUR 200,000	Finland Government Bond, zero coupon, 15/09/23	208,063	0.01
COP 500,000,000	Colombian TES, 7.250%, 26/10/50	74,429	0.01	EUR 290,000	Finland Government Bond, 2.000%, 15/04/24	310,830	0.02
<b>Total Colombia</b>		<b>2,014,334</b>	<b>0.15</b>	EUR 100,000	Finland Government Bond, zero coupon, 15/09/24	102,839	0.01
Cyprus				EUR 196,000	Finland Government Bond, 4.000%, 04/07/25	223,647	0.02
EUR 203,000	Cyprus Government International Bond, 2.375%, 25/09/28	203,786	0.01	EUR 232,000	Finland Government Bond, 0.875%, 15/09/25	241,375	0.02
EUR 200,000	Cyprus Government International Bond, 2.750%, 26/02/34	191,689	0.01	EUR 326,000	Finland Government Bond, 0.500%, 15/04/26	332,504	0.02
EUR 100,000	Cyprus Government International Bond, 2.750%, 03/05/49	87,768	0.01	EUR 214,000	Finland Government Bond, 0.500%, 15/09/27	214,491	0.02
<b>Total Cyprus</b>		<b>483,243</b>	<b>0.03</b>	EUR 262,000	Finland Government Bond, 2.750%, 04/07/28	294,996	0.02
Czech Republic				EUR 332,000	Finland Government Bond, 0.500%, 15/09/28	326,948	0.02
CZK 4,300,000	Czech Republic Government Bond, 0.450%, 25/10/23	167,813	0.01	EUR 277,000	Finland Government Bond, 0.500%, 15/09/29	268,302	0.02
CZK 6,380,000	Czech Republic Government Bond, 2.400%, 17/09/25	244,011	0.02	EUR 300,000	Finland Government Bond, zero coupon, 15/09/30	272,257	0.02
CZK 7,520,000	Czech Republic Government Bond, 1.000%, 26/06/26	266,256	0.02	EUR 232,000	Finland Government Bond, 0.750%, 15/04/31	223,061	0.02
CZK 9,360,000	Czech Republic Government Bond, 0.250%, 10/02/27	312,593	0.02	EUR 525,000	Finland Government Bond, 0.125%, 15/09/31	392,270	0.03
CZK 7,220,000	Czech Republic Government Bond, 2.500%, 25/08/28	262,158	0.02	EUR 400,000	Finland Government Bond, 1.500%, 15/09/32	402,084	0.03
CZK 4,800,000	Czech Republic Government Bond, 2.750%, 23/07/29	175,937	0.01	EUR 200,000	Finland Government Bond, 0.250%, 15/09/40	148,583	0.01
CZK 6,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	208,336	0.02	EUR 218,000	Finland Government Bond, 2.625%, 04/07/42	241,400	0.02
CZK 5,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	156,675	0.01	EUR 200,000	Finland Government Bond, 0.500%, 15/04/43	148,080	0.01
CZK 7,880,000	Czech Republic Government Bond, 2.000%, 13/10/33	252,558	0.02	EUR 181,000	Finland Government Bond, 1.375%, 15/04/47	161,236	0.01
CZK 2,780,000	Czech Republic Government Bond, 4.200%, 04/12/36	109,336	0.01	<b>Total Finland</b>		<b>4,512,966</b>	<b>0.33</b>
CZK 2,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	50,716	0.00				
CZK 880,000	Czech Republic Government Bond, 4.850%, 26/11/57	35,555	0.00				
CZK 7,000,000	Czech Republic Government Bond, 1.750%, perpetual	225,096	0.02				
<b>Total Czech Republic</b>		<b>2,467,040</b>	<b>0.18</b>				

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
France				France (continued)			
EUR 1,824,264	French Republic Government Bond OAT, 4.250%, 25/10/23	2,002,192	0.15	EUR 1,532,294	French Republic Government Bond OAT, 4.500%, 25/04/41	2,106,050	0.15
EUR 12,100,000	French Republic Government Bond OAT, zero coupon, 25/02/24	11,465,714	0.83	EUR 1,127,167	French Republic Government Bond OAT, 3.250%, 25/05/45	1,348,887	0.10
EUR 1,677,000	French Republic Government Bond OAT, zero coupon, 25/03/24	1,734,916	0.13	EUR 1,215,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,162,062	0.08
EUR 1,839,493	French Republic Government Bond OAT, 2.250%, 25/05/24	1,977,752	0.14	EUR 1,239,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,044,890	0.08
EUR 1,477,164	French Republic Government Bond OAT, 1.750%, 25/11/24	1,574,986	0.11	EUR 836,124	French Republic Government Bond OAT, 4.000%, 25/04/55	1,150,822	0.08
EUR 2,067,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,101,022	0.15	EUR 719,510	French Republic Government Bond OAT, 4.000%, 25/04/60	1,004,722	0.07
EUR 1,560,000	French Republic Government Bond OAT, 0.500%, 25/05/25	1,605,003	0.12	EUR 597,000	French Republic Government Bond OAT, 1.750%, 25/05/66	495,213	0.04
EUR 1,509,331	French Republic Government Bond OAT, 6.000%, 25/10/25	1,829,957	0.13	<b>Total France</b>		<b>73,830,590</b>	<b>5.37</b>
EUR 1,232,000	French Republic Government Bond OAT, 1.000%, 25/11/25	1,282,121	0.09	<b>Germany</b>			
EUR 2,038,238	French Republic Government Bond OAT, 3.500%, 25/04/26	2,314,536	0.17	EUR 587,000	Bundesobligation, zero coupon, 13/10/23	611,003	0.04
EUR 2,246,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,283,226	0.17	EUR 893,000	Bundesobligation, zero coupon, 05/04/24	925,194	0.07
EUR 1,651,000	French Republic Government Bond OAT, 0.250%, 25/11/26	1,648,884	0.12	EUR 950,000	Bundesobligation, zero coupon, 18/10/24	976,899	0.07
EUR 1,595,000	French Republic Government Bond OAT, 1.000%, 25/05/27	1,639,996	0.12	EUR 5,370,000	Bundesobligation, zero coupon, 11/04/25	5,413,032	0.38
EUR 2,203,291	French Republic Government Bond OAT, 2.750%, 25/10/27	2,462,805	0.18	EUR 1,114,897	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	1,186,771	0.09
EUR 2,675,000	French Republic Government Bond OAT, 0.750%, 25/02/28	1,845,915	0.14	EUR 153,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	174,083	0.01
EUR 2,132,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,138,049	0.15	EUR 1,420,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,514,838	0.11
EUR 2,374,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,362,941	0.17	EUR 832,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	884,645	0.06
EUR 1,747,687	French Republic Government Bond OAT, 5.500%, 25/04/29	2,290,732	0.17	EUR 732,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	770,244	0.06
EUR 2,275,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,212,267	0.16	EUR 1,110,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,152,906	0.08
EUR 1,750,000	French Republic Government Bond OAT, zero coupon, 25/11/29	1,620,751	0.12	EUR 1,220,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,281,367	0.09
EUR 2,172,485	French Republic Government Bond OAT, 2.500%, 25/05/30	2,414,379	0.18	EUR 1,130,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	1,165,457	0.08
EUR 1,990,000	French Republic Government Bond OAT, 1.500%, 25/05/31	2,032,179	0.15	EUR 1,269,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,276,859	0.09
EUR 2,128,164	French Republic Government Bond OAT, 5.750%, 25/10/32	3,012,143	0.22	EUR 1,224,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,237,544	0.09
EUR 1,469,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,395,719	0.10	EUR 612,539	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	810,175	0.06
EUR 1,431,825	French Republic Government Bond OAT, 4.750%, 25/04/35	1,932,964	0.14	EUR 1,051,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,068,673	0.08
EUR 1,738,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,609,219	0.12	EUR 11,850,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	10,730,624	0.79
EUR 1,000,000	French Republic Government Bond OAT, 4.000%, 25/10/38	1,291,925	0.09	EUR 1,190,285	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,547,677	0.11
EUR 1,404,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,365,564	0.10	EUR 1,327,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,342,127	0.10
EUR 3,025,000	French Republic Government Bond OAT, 0.500%, 25/05/40	2,070,087	0.15				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)				
Germany (continued)				Hungary (continued)				
EUR 622,514	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	788,902	0.06	HUF 17,500,000	Hungary Government Bond, 6.750%, 22/10/28	42,746	0.00	
EUR 922,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	914,071	0.07	HUF 135,000,000	Hungary Government Bond, 3.000%, 21/08/30	251,205	0.02	
EUR 1,080,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,064,739	0.08	HUF 23,000,000	Hungary Government Bond, 3.250%, 22/10/31	42,231	0.00	
EUR 1,127,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,083,776	0.08	HUF 40,000,000	Hungary Government Bond, 2.250%, 20/04/33	63,100	0.00	
EUR 466,999	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	664,903	0.05	HUF 50,000,000	Hungary Government Bond, 3.000%, 27/10/38	72,976	0.01	
EUR 930,610	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,304,813	0.09	<b>Total Hungary</b>			<b>1,344,029</b>	<b>0.10</b>
EUR 1,334,337	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,900,524	0.14	Indonesia				
EUR 1,172,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,608,506	0.12	IDR 7,000,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	495,331	0.04	
EUR 350,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	334,392	0.02	IDR 7,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	494,851	0.04	
EUR 722,647	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,049,793	0.08	IDR 14,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	963,878	0.07	
EUR 958,603	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,486,471	0.11	IDR 12,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	792,681	0.06	
EUR 881,121	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,179,003	0.09	IDR 5,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	322,353	0.02	
EUR 1,177,330	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,435,134	0.10	IDR 8,200,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	565,394	0.04	
EUR 1,297,627	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	1,601,552	0.12	IDR 10,400,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	679,702	0.05	
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,108,671	0.08	IDR 8,000,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	592,201	0.04	
EUR 1,420,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	948,605	0.07	IDR 4,550,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	324,644	0.02	
EUR 3,350,000	Bundesschatzanweisungen, zero coupon, 16/06/23	3,483,955	0.25	IDR 5,800,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	392,636	0.03	
EUR 500,000	Bundesschatzanweisungen, 0.200%, 14/06/24	518,172	0.04	IDR 8,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	550,411	0.04	
<b>Total Germany</b>			<b>56,546,100</b>	<b>4.11</b>	IDR 16,600,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,187,177	0.09
Hong Kong				IDR 11,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	741,177	0.05	
HKD 100,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	12,638	0.00	IDR 8,700,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	616,963	0.05	
HKD 300,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	35,524	0.00	IDR 10,400,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	693,685	0.05	
<b>Total Hong Kong</b>			<b>48,162</b>	<b>0.00</b>	IDR 5,000,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	354,895	0.03
Hungary				IDR 9,000,000,000	Indonesia Treasury Bond, zero coupon, 15/06/42	596,679	0.04	
HUF 28,000,000	Hungary Government Bond, 3.000%, 26/06/24	66,908	0.01	IDR 3,000,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	198,388	0.01	
HUF 100,000,000	Hungary Government Bond, 2.500%, 24/10/24	232,039	0.02	<b>Total Indonesia</b>			<b>10,563,046</b>	<b>0.77</b>
HUF 67,000,000	Hungary Government Bond, 5.500%, 24/06/25	163,470	0.01	Ireland				
HUF 118,500,000	Hungary Government Bond, 2.750%, 22/12/26	248,362	0.02	EUR 572,000	Ireland Government Bond, 3.400%, 18/03/24	625,810	0.05	
HUF 78,500,000	Hungary Government Bond, 3.000%, 27/10/27	160,992	0.01	EUR 217,443	Ireland Government Bond, 5.400%, 13/03/25	254,037	0.02	
				EUR 581,000	Ireland Government Bond, 1.000%, 15/05/26	604,066	0.04	

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Ireland (continued)				Italy			
EUR 600,000	Ireland Government Bond, 0.200%, 15/05/27	564,834	0.04	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	1,241,262	0.09
EUR 451,000	Ireland Government Bond, 0.900%, 15/05/28	455,538	0.03	EUR 1,159,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,262,943	0.09
EUR 406,000	Ireland Government Bond, 1.100%, 15/05/29	411,316	0.03	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23	728,010	0.05
EUR 434,628	Ireland Government Bond, 2.400%, 15/05/30	479,641	0.03	EUR 358,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	381,225	0.03
EUR 324,000	Ireland Government Bond, 1.350%, 18/03/31	326,765	0.02	EUR 893,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	930,105	0.07
EUR 400,000	Ireland Government Bond, zero coupon, 18/10/31	350,017	0.03	EUR 351,297	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	405,852	0.03
EUR 350,000	Ireland Government Bond, 0.350%, 18/10/32	309,806	0.02	EUR 4,700,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24	4,656,156	0.33
EUR 244,000	Ireland Government Bond, 1.300%, 15/05/33	236,295	0.02	EUR 1,181,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,301,880	0.09
EUR 250,000	Ireland Government Bond, 0.400%, 15/05/35	209,626	0.02	EUR 842,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	887,469	0.06
EUR 211,000	Ireland Government Bond, 1.700%, 15/05/37	206,329	0.02	EUR 647,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	680,789	0.05
EUR 200,000	Ireland Government Bond, 0.550%, 22/04/41	151,504	0.01	EUR 747,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	818,484	0.06
EUR 485,074	Ireland Government Bond, 2.000%, 18/02/45	470,430	0.03	EUR 745,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	775,807	0.06
EUR 303,000	Ireland Government Bond, 1.500%, 15/05/50	253,103	0.02	EUR 747,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	796,508	0.06
<b>Total Ireland</b>		<b>5,909,117</b>	<b>0.43</b>	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	909,027	0.07
Israel				EUR 1,369,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,554,163	0.11
ILS 420,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	119,656	0.01	EUR 2,542,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	2,625,803	0.19
ILS 1,190,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	349,866	0.03	EUR 987,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,021,685	0.07
ILS 600,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	163,381	0.01	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	730,103	0.05
ILS 545,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	153,319	0.01	EUR 832,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	884,366	0.06
ILS 1,168,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	386,234	0.03	EUR 566,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	592,050	0.04
ILS 1,030,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	289,152	0.02	EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,675,043	0.12
ILS 890,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	251,057	0.02	EUR 681,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	773,756	0.06
ILS 1,050,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	266,890	0.02	EUR 705,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	722,648	0.05
ILS 1,350,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	312,788	0.02	EUR 710,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	739,775	0.05
ILS 839,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	318,900	0.02	EUR 363,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	459,493	0.03
ILS 1,100,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	332,326	0.02	EUR 851,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	852,009	0.06
<b>Total Israel</b>		<b>2,943,569</b>	<b>0.21</b>	EUR 800,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	783,368	0.06
				EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	737,591	0.05
				EUR 780,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	807,631	0.06

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% <i>(continued)</i>				Government Bonds - 98.11% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 753,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	771,739	0.06	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	431,612	0.03
EUR 4,250,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	3,658,555	0.26	EUR 593,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	590,727	0.04
EUR 1,464,991	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,844,705	0.13	EUR 727,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	654,130	0.05
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	761,678	0.06	EUR 672,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	687,641	0.05
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	822,690	0.06	EUR 601,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	652,738	0.05
EUR 1,147,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,336,372	0.10	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	623,647	0.05
EUR 866,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	910,312	0.07	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	418,922	0.03
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	941,121	0.07	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	556,313	0.04
EUR 882,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	930,164	0.07	EUR 441,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	369,453	0.03
EUR 1,324,406	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,607,632	0.12		<b>Total Italy</b>	<b>67,940,767</b>	<b>4.94</b>
EUR 980,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,067,684	0.08	Japan			
EUR 850,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	789,283	0.06	JPY 705,500,000	Japan Government Five Year Bond, 0.100%, 20/09/23	5,205,760	0.38
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	933,440	0.07	JPY 318,400,000	Japan Government Five Year Bond, 0.100%, 20/12/23	2,349,980	0.17
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	649,146	0.05	JPY 164,400,000	Japan Government Five Year Bond, 0.100%, 20/03/24	1,213,671	0.09
EUR 1,364,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	1,744,304	0.13	JPY 300,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	2,215,656	0.16
EUR 1,018,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	928,127	0.07	JPY 250,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	1,847,080	0.13
EUR 1,199,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,522,168	0.11	JPY 1,700,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	12,571,463	0.92
EUR 771,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	738,431	0.05	JPY 1,925,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	14,180,161	1.02
EUR 1,233,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,492,437	0.11	JPY 11,600,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	109,532	0.01
EUR 639,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	662,578	0.05	JPY 35,400,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	323,404	0.02
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	410,036	0.03	JPY 37,700,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	346,400	0.03
EUR 923,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	835,329	0.06	JPY 58,900,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	539,055	0.04
EUR 1,277,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,418,399	0.10	JPY 65,300,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	576,676	0.04
EUR 695,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	679,512	0.05	JPY 66,200,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	572,666	0.04
EUR 1,127,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,402,072	0.10	JPY 128,900,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,067,245	0.08
EUR 506,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	499,141	0.04	JPY 89,100,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	686,828	0.05
EUR 954,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,191,356	0.09	JPY 211,900,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,203,598	0.09
EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	837,507	0.06	JPY 191,600,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	1,280,901	0.09
EUR 678,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	834,665	0.06	JPY 123,400,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	794,600	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Japan (continued)				Japan (continued)			
JPY 103,500,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	596,522	0.04	JPY 358,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	2,624,696	0.19
JPY 176,100,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	1,010,597	0.07	JPY 325,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	2,378,597	0.17
JPY 115,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	706,041	0.05	JPY 3,601,200,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	26,208,966	1.90
JPY 238,800,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	1,773,418	0.13	JPY 275,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	2,019,804	0.15
JPY 121,900,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	904,952	0.07	JPY 7,300,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	61,721	0.00
JPY 371,300,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	2,763,644	0.20	JPY 17,400,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	142,016	0.01
JPY 700,400,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	5,207,413	0.38	JPY 50,400,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	423,192	0.03
JPY 424,700,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	3,162,171	0.23	JPY 8,700,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	75,936	0.01
JPY 404,200,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	3,014,593	0.22	JPY 31,600,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	273,622	0.02
JPY 398,600,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	2,971,184	0.22	JPY 77,200,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	695,485	0.05
JPY 262,800,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	1,951,864	0.14	JPY 70,800,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	645,854	0.05
JPY 155,400,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,159,927	0.08	JPY 22,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	201,935	0.01
JPY 379,900,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	2,830,927	0.21	JPY 46,400,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	420,744	0.03
JPY 408,400,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	3,047,240	0.22	JPY 26,700,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	240,209	0.02
JPY 424,100,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	3,166,913	0.23	JPY 16,150,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	145,603	0.01
JPY 333,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	2,479,355	0.18	JPY 93,500,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	861,366	0.06
JPY 315,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	2,335,025	0.17	JPY 12,200,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	110,337	0.01
JPY 386,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	2,856,922	0.21	JPY 87,100,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	805,625	0.06
JPY 388,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	2,874,075	0.21	JPY 45,600,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	422,572	0.03
JPY 443,400,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	3,278,265	0.24	JPY 36,300,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	337,042	0.02
JPY 428,600,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	3,167,958	0.23	JPY 23,800,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	216,403	0.02
JPY 334,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	2,467,822	0.18	JPY 63,300,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	582,837	0.04
JPY 360,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	2,661,175	0.19	JPY 56,600,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	528,512	0.04
JPY 370,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	2,727,877	0.20	JPY 120,500,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,127,957	0.08
JPY 612,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	4,510,076	0.33	JPY 5,800,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	53,724	0.00
JPY 405,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	2,985,227	0.22	JPY 21,800,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	199,782	0.01
JPY 416,700,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	3,063,775	0.22	JPY 17,400,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	157,452	0.01
JPY 331,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	2,435,075	0.18	JPY 78,400,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	719,101	0.05
JPY 315,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	2,311,878	0.17	JPY 187,500,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	1,652,451	0.12

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Japan (continued)				Japan (continued)			
JPY 97,200,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	881,085	0.06	JPY 113,200,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	686,116	0.05
JPY 131,200,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	1,158,284	0.08	JPY 85,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	513,416	0.04
JPY 236,700,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	2,093,598	0.15	JPY 185,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	1,118,250	0.08
JPY 111,600,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	971,677	0.07	JPY 275,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	1,741,240	0.13
JPY 151,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,293,895	0.09	JPY 745,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	4,819,352	0.35
JPY 129,500,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,127,528	0.08	JPY 100,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	698,038	0.05
JPY 134,200,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,149,217	0.08	JPY 8,700,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	65,605	0.00
JPY 94,500,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	795,795	0.06	JPY 20,300,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	153,568	0.01
JPY 142,800,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,203,901	0.09	JPY 17,400,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	131,851	0.01
JPY 104,300,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	877,746	0.06	JPY 11,600,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	88,292	0.01
JPY 96,900,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	815,407	0.06	JPY 20,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	155,026	0.01
JPY 163,400,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,325,470	0.10	JPY 5,800,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	44,353	0.00
JPY 141,600,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	1,147,684	0.08	JPY 11,600,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	89,217	0.01
JPY 156,700,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,293,209	0.09	JPY 17,400,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	134,327	0.01
JPY 124,200,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	986,177	0.07	JPY 49,300,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	380,385	0.03
JPY 135,800,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,077,274	0.08	JPY 47,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	370,592	0.03
JPY 105,100,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	736,029	0.05	JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	89,960	0.01
JPY 73,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	453,067	0.03	JPY 26,100,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	202,908	0.01
JPY 103,800,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	673,541	0.05	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	226,034	0.02
JPY 109,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	722,430	0.05	JPY 20,300,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	158,103	0.01
JPY 74,600,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	516,810	0.04	JPY 34,800,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	272,557	0.02
JPY 118,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	815,868	0.06	JPY 14,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	113,779	0.01
JPY 127,200,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	873,963	0.06	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	457,282	0.03
JPY 100,300,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	689,715	0.05	JPY 25,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	204,134	0.01
JPY 180,900,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,241,247	0.09	JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	459,373	0.03
JPY 102,100,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	679,975	0.05	JPY 19,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	153,286	0.01
JPY 130,900,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	913,010	0.07	JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	463,115	0.03
JPY 71,300,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	471,791	0.03	JPY 58,100,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	464,488	0.03
JPY 106,100,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	664,254	0.05	JPY 110,800,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	890,502	0.06

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% <i>(continued)</i>				Government Bonds - 98.11% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 34,800,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	280,055	0.02	JPY 43,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	357,803	0.03
JPY 206,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,659,480	0.12	JPY 199,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	1,669,253	0.12
JPY 196,400,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,594,172	0.12	JPY 8,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	67,556	0.00
JPY 12,100,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	99,102	0.01	JPY 191,100,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	1,607,066	0.12
JPY 46,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	378,007	0.03	JPY 36,600,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	303,401	0.02
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	237,392	0.02	JPY 58,100,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	485,764	0.04
JPY 48,800,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	398,989	0.03	JPY 164,800,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,389,412	0.10
JPY 29,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	241,576	0.02	JPY 18,600,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	153,009	0.01
JPY 10,150,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	84,900	0.01	JPY 227,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,885,214	0.14
JPY 12,200,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	100,815	0.01	JPY 128,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,071,241	0.08
JPY 188,100,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	1,562,910	0.11	JPY 137,200,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	1,149,458	0.08
JPY 2,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	23,777	0.00	JPY 138,600,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,162,259	0.08
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	240,509	0.02	JPY 46,400,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	392,594	0.03
JPY 10,750,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	88,418	0.01	JPY 193,800,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,597,333	0.12
JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	96,546	0.01	JPY 190,900,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,587,608	0.12
JPY 8,700,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	72,645	0.01	JPY 221,100,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	1,857,481	0.14
JPY 9,900,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	83,165	0.01	JPY 273,800,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	2,300,561	0.17
JPY 298,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,498,011	0.18	JPY 288,500,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,405,112	0.17
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	243,410	0.02	JPY 144,500,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	1,193,238	0.09
JPY 165,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,397,101	0.10	JPY 236,700,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	1,955,800	0.14
JPY 225,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	1,900,296	0.14	JPY 254,400,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	2,080,554	0.15
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	245,809	0.02	JPY 151,900,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	1,215,401	0.09
JPY 52,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	425,926	0.03	JPY 191,400,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	1,530,524	0.11
JPY 11,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	96,018	0.01	JPY 199,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	1,610,471	0.12
JPY 81,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	677,137	0.05	JPY 154,800,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	1,237,215	0.09
JPY 163,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,389,363	0.10	JPY 157,700,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	1,229,527	0.09
JPY 15,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	132,021	0.01	JPY 164,800,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	1,188,494	0.09
JPY 64,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	551,967	0.04	JPY 169,300,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	1,184,010	0.09
JPY 129,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	1,095,824	0.08	JPY 160,600,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	1,168,796	0.08

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Japan (continued)				Korea (continued)			
JPY 146,100,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	1,075,648	0.08	KRW 755,000,000	Korea Treasury Bond, 1.500%, 10/12/26	530,803	0.04
JPY 134,500,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,001,827	0.07	KRW 325,000,000	Korea Treasury Bond, 2.125%, 10/06/27	233,407	0.02
JPY 167,200,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	1,225,001	0.09	KRW 1,385,000,000	Korea Treasury Bond, 2.375%, 10/12/27	1,000,157	0.07
JPY 115,400,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	843,591	0.06	KRW 1,225,000,000	Korea Treasury Bond, 2.625%, 10/06/28	892,248	0.06
JPY 139,900,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	1,020,208	0.07	KRW 1,715,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,222,704	0.09
JPY 132,200,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	947,543	0.07	KRW 1,380,000,000	Korea Treasury Bond, 1.875%, 10/06/29	946,890	0.07
JPY 107,900,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	771,046	0.06	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/12/29	985,998	0.07
JPY 134,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	984,551	0.07	KRW 70,000,000	Korea Treasury Bond, 5.500%, 10/12/29	60,398	0.00
JPY 158,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	1,122,067	0.08	KRW 600,000,000	Korea Treasury Bond, 1.375%, 10/06/30	390,804	0.03
JPY 104,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	724,153	0.05	KRW 323,000,000	Korea Treasury Bond, 4.750%, 10/12/30	269,851	0.02
JPY 145,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	989,059	0.07	KRW 445,000,000	Korea Treasury Bond, 4.000%, 10/12/31	352,264	0.03
JPY 120,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	815,528	0.06	KRW 625,000,000	Korea Treasury Bond, 3.750%, 10/12/33	486,796	0.04
JPY 155,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,049,706	0.08	KRW 425,000,000	Korea Treasury Bond, 2.625%, 10/09/35	296,934	0.02
JPY 670,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	4,566,789	0.33	KRW 375,000,000	Korea Treasury Bond, 1.500%, 10/09/36	222,126	0.02
JPY 875,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	6,024,980	0.44	KRW 905,000,000	Korea Treasury Bond, 2.250%, 10/09/37	590,620	0.04
JPY 145,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	1,050,835	0.08	KRW 95,000,000	Korea Treasury Bond, 2.375%, 10/09/38	62,092	0.00
JPY 1,650,000,000	Japan Government Two Year Bond, 0.005%, 01/07/23	12,161,054	0.88	KRW 600,000,000	Korea Treasury Bond, 1.125%, 10/09/39	317,713	0.02
<b>Total Japan</b>		<b>300,140,006</b>	<b>21.81</b>	KRW 1,900,000,000	Korea Treasury Bond, 1.500%, 10/09/40	974,798	0.07
<b>Korea</b>				KRW 480,000,000	Korea Treasury Bond, 3.000%, 10/12/42	342,521	0.02
KRW 1,070,000,000	Korea Treasury Bond, 2.250%, 10/09/23	814,886	0.06	KRW 430,000,000	Korea Treasury Bond, 2.750%, 10/12/44	295,443	0.02
KRW 280,000,000	Korea Treasury Bond, 3.375%, 10/09/23	216,075	0.02	KRW 420,000,000	Korea Treasury Bond, 2.000%, 10/03/46	246,190	0.02
KRW 400,000,000	Korea Treasury Bond, 1.875%, 10/03/24	300,434	0.02	KRW 1,625,000,000	Korea Treasury Bond, 2.125%, 10/03/47	974,161	0.07
KRW 695,000,000	Korea Treasury Bond, 3.500%, 10/03/24	535,628	0.04	KRW 1,655,000,000	Korea Treasury Bond, 2.625%, 10/03/48	1,089,108	0.08
KRW 100,000,000	Korea Treasury Bond, 1.375%, 10/09/24	73,540	0.01	KRW 1,865,000,000	Korea Treasury Bond, 2.000%, 10/03/49	1,079,069	0.08
KRW 1,395,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,062,914	0.08	KRW 1,100,000,000	Korea Treasury Bond, 0.875%, perpetual	817,756	0.06
KRW 700,000,000	Korea Treasury Bond, 1.500%, 10/03/25	510,471	0.04	KRW 700,000,000	Korea Treasury Bond, 1.125%, perpetual	498,836	0.04
KRW 520,000,000	Korea Treasury Bond, 2.250%, 10/06/25	385,967	0.03	KRW 1,000,000,000	Korea Treasury Bond, 1.250%, perpetual	709,982	0.05
KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	294,501	0.02	KRW 700,000,000	Korea Treasury Bond, 1.500%, perpetual	456,531	0.03
KRW 405,000,000	Korea Treasury Bond, 1.875%, 10/06/26	292,196	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% <i>(continued)</i>				Government Bonds - 98.11% <i>(continued)</i>			
Korea <i>(continued)</i>				Malaysia <i>(continued)</i>			
KRW 1,850,000,000	Korea Treasury Bond, 2.000%, perpetual	1,247,881	0.09	MYR 580,000	Malaysia Government Bond, 3.900%, 30/11/26	131,370	0.01
KRW 2,600,000,000	Korea Treasury Bond, 1.875%, perpetual	1,433,464	0.10	MYR 2,000,000	Malaysia Government Bond, 3.502%, 31/05/27	443,081	0.03
<b>Total Korea</b>		<b>23,514,157</b>	<b>1.71</b>	MYR 350,000	Malaysia Government Bond, 3.899%, 16/11/27	78,647	0.01
Latvia				MYR 370,000	Malaysia Government Bond, 3.733%, 15/06/28	81,847	0.01
EUR 100,000	Latvia Government International Bond, 0.375%, 07/10/26	96,658	0.01	MYR 55,000	Malaysia Government Bond, 5.248%, 15/09/28	13,178	0.00
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	97,192	0.01	MYR 1,205,000	Malaysia Government Bond, 3.885%, 15/08/29	266,926	0.02
EUR 100,000	Latvia Government International Bond, 1.375%, 16/05/36	87,547	0.00	MYR 1,160,000	Malaysia Government Bond, 4.498%, 15/04/30	266,983	0.02
<b>Total Latvia</b>		<b>281,397</b>	<b>0.02</b>	MYR 85,000	Malaysia Government Bond, 4.127%, 15/04/32	18,869	0.00
Lithuania				MYR 1,000,000	Malaysia Government Bond, zero coupon, 15/07/32	214,965	0.02
EUR 76,000	Lithuania Government International Bond, 2.125%, 29/10/26	78,178	0.01	MYR 2,320,000	Malaysia Government Bond, 4.642%, 07/11/33	529,034	0.04
EUR 58,000	Lithuania Government International Bond, 0.950%, 26/05/27	55,858	0.00	MYR 230,000	Malaysia Government Bond, 4.254%, 31/05/35	50,114	0.00
EUR 58,000	Lithuania Government International Bond, 2.125%, 22/10/35	55,449	0.00	MYR 695,000	Malaysia Government Bond, 4.762%, 07/04/37	160,297	0.01
EUR 29,000	Lithuania Government International Bond, 2.100%, 26/05/47	28,842	0.00	MYR 290,000	Malaysia Government Bond, 4.893%, 08/06/38	66,435	0.00
EUR 50,000	Lithuania Government International Bond, 0.500%, 28/07/50	27,459	0.00	MYR 2,000,000	Malaysia Government Bond, 3.757%, 22/05/40	395,067	0.03
EUR 100,000	Republic of Lithuania, 1.625%, 19/06/49	90,008	0.01	MYR 520,000	Malaysia Government Bond, 4.736%, 15/03/46	114,609	0.01
<b>Total Lithuania</b>		<b>335,794</b>	<b>0.02</b>	MYR 960,000	Malaysia Government Bond, 4.921%, 06/07/48	215,179	0.02
Luxembourg				MYR 2,200,000	Malaysia Government Bond, 4.065%, 15/06/50	432,802	0.03
EUR 57,000	Luxembourg Government Bond, 2.125%, 10/07/23	60,485	0.00	MYR 1,830,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	420,134	0.03
EUR 116,000	Luxembourg Government Bond, 0.625%, 01/02/27	116,138	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	268,228	0.02
EUR 58,000	Luxembourg Government Bond, 2.250%, 19/03/28	62,395	0.01	MYR 1,595,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	366,399	0.03
EUR 200,000	State of the Grand-Duchy of Luxembourg, zero coupon, 14/09/32	169,306	0.01	MYR 820,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	189,046	0.01
<b>Total Luxembourg</b>		<b>408,324</b>	<b>0.03</b>	MYR 1,160,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	264,877	0.02
Malaysia				MYR 1,160,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	265,270	0.02
MYR 580,000	Malaysia Government Bond, 3.800%, 17/08/23	132,598	0.01	MYR 950,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	213,748	0.01
MYR 1,000,000	Malaysia Government Bond, 3.478%, 14/06/24	227,803	0.02	MYR 815,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	186,839	0.01
MYR 495,000	Malaysia Government Bond, 4.181%, 15/07/24	114,200	0.01	MYR 1,045,000	Malaysia Government Investment Issue, 4.582%, 30/08/33	236,702	0.02
MYR 870,000	Malaysia Government Bond, 4.059%, 30/09/24	200,294	0.01	MYR 465,000	Malaysia Government Investment Issue, 4.786%, 31/10/35	106,156	0.01
MYR 205,000	Malaysia Government Bond, 4.392%, 15/04/26	47,391	0.00	MYR 1,870,000	Malaysia Government Investment Issue, 4.755%, 04/08/37	421,519	0.03
MYR 1,500,000	Malaysia Government Bond, 3.906%, 15/07/26	339,846	0.02				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Malaysia (continued)				Netherlands (continued)			
MYR 1,750,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	378,163	0.03	EUR 799,393	Netherlands Government Bond, 3.750%, 15/01/42	1,075,662	0.08
MYR 435,000	Malaysia Government Investment Issue, 4.895%, 08/05/47	97,149	0.01	EUR 834,702	Netherlands Government Bond, 2.750%, 15/01/47	1,019,295	0.07
<b>Total Malaysia</b>		<b>7,955,765</b>	<b>0.58</b>	<b>Total Netherlands</b>		<b>14,527,456</b>	<b>1.06</b>
Mexico				New Zealand			
MXN 5,000,000	Mexican Bonos, 8.000%, 07/12/23	243,287	0.02	NZD 355,000	New Zealand Government Bond, 2.750%, 15/04/25	215,887	0.01
MXN 13,150,000	Mexican Bonos, 8.000%, 05/09/24	634,207	0.05	NZD 790,000	New Zealand Government Bond, 4.500%, 15/04/27	508,855	0.04
MXN 8,150,000	Mexican Bonos, 10.000%, 05/12/24	409,630	0.03	NZD 500,000	New Zealand Government Bond, 0.250%, 15/05/28	254,184	0.02
MXN 18,975,000	Mexican Bonos, 5.750%, 05/03/26	835,997	0.06	NZD 771,000	New Zealand Government Bond, 3.000%, 20/04/29	456,916	0.03
MXN 4,000,000	Mexican Bonos, 5.500%, 04/03/27	170,188	0.01	NZD 350,000	New Zealand Government Bond, 1.500%, 15/05/31	179,582	0.01
MXN 13,425,000	Mexican Bonos, 7.500%, 03/06/27	621,939	0.04	NZD 250,000	New Zealand Government Bond, 2.000%, 15/05/32	131,614	0.01
MXN 13,099,000	Mexican Bonos, 8.500%, 31/05/29	630,878	0.05	NZD 432,000	New Zealand Government Bond, 3.500%, 14/04/33	258,516	0.02
MXN 16,200,000	Mexican Bonos, 7.750%, 29/05/31	740,780	0.05	NZD 425,000	New Zealand Government Bond, 2.750%, 15/04/37	225,839	0.02
MXN 2,825,000	Mexican Bonos, 7.750%, 23/11/34	126,631	0.01	NZD 250,000	New Zealand Government Bond, 1.750%, 15/05/41	106,792	0.01
MXN 3,350,000	Mexican Bonos, 10.000%, 20/11/36	179,219	0.01	NZD 350,000	New Zealand Government Bond, 2.750%, perpetual	166,367	0.01
MXN 8,575,000	Mexican Bonos, 8.500%, 18/11/38	403,735	0.03	<b>Total New Zealand</b>		<b>2,504,552</b>	<b>0.18</b>
MXN 8,450,000	Mexican Bonos, 7.750%, 13/11/42	366,656	0.03	Norway			
MXN 13,300,000	Mexican Bonos, 8.000%, 07/11/47	588,705	0.04	NOK 2,470,000	Norway Government Bond, 3.000%, 14/03/24	250,899	0.02
<b>Total Mexico</b>		<b>5,951,852</b>	<b>0.43</b>	NOK 2,003,000	Norway Government Bond, 1.750%, 13/03/25	196,546	0.01
Netherlands				NOK 2,260,000	Norway Government Bond, 1.500%, 19/02/26	217,245	0.01
EUR 769,910	Netherlands Government Bond, 1.750%, 15/07/23	815,487	0.06	NOK 1,390,000	Norway Government Bond, 1.750%, 17/02/27	133,269	0.01
EUR 758,000	Netherlands Government Bond, zero coupon, 15/01/24	786,436	0.06	NOK 2,320,000	Norway Government Bond, 2.000%, 26/04/28	222,298	0.02
EUR 475,000	Netherlands Government Bond, 2.000%, 15/07/24	509,520	0.04	NOK 2,380,000	Norway Government Bond, 1.750%, 06/09/29	221,309	0.02
EUR 892,000	Netherlands Government Bond, 0.250%, 15/07/25	912,398	0.07	NOK 3,000,000	Norway Government Bond, 1.375%, 19/08/30	267,754	0.02
EUR 831,000	Netherlands Government Bond, 0.500%, 15/07/26	847,632	0.06	NOK 2,000,000	Norway Government Bond, 2.125%, 18/05/32	186,800	0.01
EUR 4,150,000	Netherlands Government Bond, zero coupon, 15/01/27	3,631,898	0.26	<b>Total Norway</b>		<b>1,696,120</b>	<b>0.12</b>
EUR 729,000	Netherlands Government Bond, 0.750%, 15/07/27	743,758	0.05	Peru			
EUR 549,956	Netherlands Government Bond, 5.500%, 15/01/28	703,079	0.05	PEN 3,000,000	Peru Government Bond, 5.940%, 12/02/29	721,121	0.05
EUR 536,000	Netherlands Government Bond, 0.750%, 15/07/28	540,900	0.04	PEN 1,500,000	Peru Government Bond, 6.150%, 12/08/32	349,040	0.03
EUR 514,000	Netherlands Government Bond, 0.250%, 15/07/29	494,029	0.04	PEN 1,000,000	Peru Government Bond, 5.350%, 12/08/40	197,009	0.01
EUR 400,000	Netherlands Government Bond, 0.500%, 15/07/32	371,218	0.03	<b>Total Peru</b>		<b>1,267,170</b>	<b>0.09</b>
EUR 714,000	Netherlands Government Bond, 2.500%, 15/01/33	801,069	0.06				
EUR 655,839	Netherlands Government Bond, 4.000%, 15/01/37	867,247	0.06				
EUR 498,000	Netherlands Government Bond, 0.500%, 15/01/40	407,828	0.03				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Poland				Romania			
PLN 1,780,000	Republic of Poland Government Bond, 2.500%, 25/04/24	363,162	0.03	RON 1,000,000	Romania Government Bond, 4.400%, 25/09/23	201,048	0.01
PLN 1,500,000	Republic of Poland Government Bond, 2.250%, 25/10/24	297,514	0.02	RON 2,000,000	Romania Government Bond, 4.500%, 17/06/24	391,580	0.03
PLN 2,425,000	Republic of Poland Government Bond, 3.250%, 25/07/25	479,811	0.04	RON 1,500,000	Romania Government Bond, 3.650%, 28/07/25	236,074	0.02
PLN 2,410,000	Republic of Poland Government Bond, 2.500%, 25/07/26	446,288	0.03	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	185,554	0.01
PLN 1,620,000	Republic of Poland Government Bond, 2.500%, 25/07/27	288,911	0.02	RON 500,000	Romania Government Bond, 5.800%, 26/07/27	93,220	0.01
PLN 2,175,000	Republic of Poland Government Bond, 2.750%, 25/04/28	387,962	0.03	RON 1,000,000	Romania Government Bond, 5.000%, 12/02/29	172,296	0.01
PLN 205,000	Republic of Poland Government Bond, 5.750%, 25/04/29	43,066	0.00	<b>Total Romania</b>		<b>1,279,772</b>	<b>0.09</b>
PLN 2,580,000	Republic of Poland Government Bond, 2.750%, 25/10/29	440,497	0.03	Singapore			
PLN 1,500,000	Republic of Poland Government Bond, 1.250%, 25/10/30	218,962	0.02	SGD 100,000	Singapore Government Bond, 2.000%, 01/02/24	71,339	0.01
<b>Total Poland</b>		<b>2,966,173</b>	<b>0.22</b>	SGD 100,000	Singapore Government Bond, 2.375%, 01/06/25	71,100	0.01
Portugal				SGD 250,000	Singapore Government Bond, 0.500%, 01/11/25	166,740	0.01
EUR 658,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	739,403	0.05	SGD 390,000	Singapore Government Bond, 2.125%, 01/06/26	273,362	0.02
EUR 639,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	703,121	0.05	SGD 500,000	Singapore Government Bond, zero coupon, 01/11/26	336,782	0.02
EUR 435,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	480,161	0.03	SGD 579,000	Singapore Government Bond, 3.500%, 01/03/27	428,710	0.03
EUR 527,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	614,912	0.04	SGD 569,000	Singapore Government Bond, 2.625%, 01/05/28	404,478	0.03
EUR 50,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	49,700	0.00	SGD 503,000	Singapore Government Bond, 2.875%, 01/07/29	361,175	0.03
EUR 697,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	742,574	0.05	SGD 263,000	Singapore Government Bond, 2.875%, 01/09/30	188,046	0.01
EUR 382,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	400,572	0.03	SGD 200,000	Singapore Government Bond, 0.000%, 01/07/31	128,636	0.01
EUR 455,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	537,651	0.04	SGD 277,000	Singapore Government Bond, 3.375%, 01/09/33	205,812	0.02
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	364,900	0.03	SGD 324,000	Singapore Government Bond, 2.250%, 01/08/36	210,881	0.02
EUR 300,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	261,220	0.02	SGD 274,000	Singapore Government Bond, 2.375%, 01/07/39	178,148	0.01
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	388,686	0.03	SGD 191,000	Singapore Government Bond, 2.750%, 01/04/42	129,532	0.01
EUR 374,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	382,193	0.03	SGD 271,000	Singapore Government Bond, 2.750%, 01/03/46	182,472	0.01
EUR 200,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	169,823	0.01	SGD 450,000	Singapore Government Bond, 1.875%, 01/03/50	253,185	0.01
EUR 401,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	493,240	0.04	<b>Total Singapore</b>		<b>3,590,398</b>	<b>0.26</b>
EUR 100,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	77,303	0.01	Slovakia			
EUR 203,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	252,759	0.02	EUR 116,000	Slovakia Government Bond, zero coupon, 13/11/23	120,100	0.01
EUR 150,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	92,682	0.01	EUR 117,690	Slovakia Government Bond, 3.375%, 15/11/24	129,822	0.01
<b>Total Portugal</b>		<b>6,750,900</b>	<b>0.49</b>	EUR 259,827	Slovakia Government Bond, 4.350%, 14/10/25	299,530	0.02
				EUR 58,000	Slovakia Government Bond, 0.625%, 22/05/26	58,787	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Slovakia (continued)				Spain (continued)			
EUR 186,879	Slovakia Government Bond, 1.375%, 21/01/27	193,866	0.01	EUR 747,000	Spain Government Bond, 1.600%, 30/04/25	787,816	0.06
EUR 374,000	Slovakia Government Bond, 1.000%, 12/06/28	373,063	0.03	EUR 1,161,000	Spain Government Bond, 4.650%, 30/07/25	1,335,411	0.10
EUR 114,556	Slovakia Government Bond, 3.625%, 16/01/29	133,593	0.01	EUR 919,000	Spain Government Bond, 2.150%, 31/10/25	985,691	0.07
EUR 300,000	Slovakia Government Bond, 1.000%, 09/10/30	281,112	0.02	EUR 965,000	Spain Government Bond, 1.950%, 30/04/26	1,024,285	0.07
EUR 116,000	Slovakia Government Bond, 1.625%, 21/01/31	114,466	0.01	EUR 929,000	Spain Government Bond, 5.900%, 30/07/26	1,138,497	0.08
EUR 174,000	Slovakia Government Bond, 1.875%, 09/03/37	160,738	0.01	EUR 1,058,000	Spain Government Bond, 1.300%, 31/10/26	1,093,454	0.08
EUR 116,000	Slovakia Government Bond, 2.000%, 17/10/47	101,608	0.01	EUR 1,001,000	Spain Government Bond, 1.500%, 30/04/27	1,036,920	0.08
<b>Total Slovakia</b>		<b>1,966,685</b>	<b>0.14</b>	EUR 1,500,000	Spain Government Bond, 0.800%, 30/07/27	1,477,383	0.11
Slovenia				EUR 1,098,000	Spain Government Bond, 1.450%, 31/10/27	1,127,724	0.08
EUR 42,000	Slovenia Government Bond, 4.625%, 09/09/24	47,903	0.00	EUR 1,090,000	Spain Government Bond, 1.400%, 30/04/28	1,111,154	0.08
EUR 116,000	Slovenia Government Bond, 2.125%, 28/07/25	126,238	0.01	EUR 625,000	Spain Government Bond, 1.400%, 30/07/28	635,104	0.05
EUR 42,000	Slovenia Government Bond, 5.125%, 30/03/26	50,508	0.00	EUR 800,000	Spain Government Bond, 5.150%, 31/10/28	995,921	0.07
EUR 161,000	Slovenia Government Bond, 1.250%, 22/03/27	167,282	0.01	EUR 1,139,476	Spain Government Bond, 6.000%, 31/01/29	1,492,238	0.11
EUR 232,000	Slovenia Government Bond, 1.188%, 14/03/29	230,871	0.02	EUR 698,000	Spain Government Bond, 1.450%, 30/04/29	704,592	0.05
EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	94,121	0.01	EUR 848,000	Spain Government Bond, 0.600%, 31/10/29	799,900	0.06
EUR 99,000	Slovenia Government Bond, 2.250%, 03/03/32	102,566	0.01	EUR 2,190,000	Spain Government Bond, 0.500%, 30/04/30	1,972,204	0.14
EUR 145,000	Slovenia Government Bond, 1.500%, 25/03/35	133,619	0.01	EUR 1,025,000	Spain Government Bond, 1.950%, 30/07/30	1,054,601	0.08
EUR 189,000	Slovenia Government Bond, 1.750%, 03/11/40	169,020	0.01	EUR 1,000,000	Spain Government Bond, 1.250%, 31/10/30	970,062	0.07
EUR 17,000	Slovenia Government Bond, 3.125%, 07/08/45	18,956	0.00	EUR 1,000,000	Spain Government Bond, 0.100%, 30/04/31	863,698	0.06
EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	57,934	0.01	EUR 1,005,000	Spain Government Bond, 5.750%, 30/07/32	1,366,553	0.10
<b>Total Slovenia</b>		<b>1,199,018</b>	<b>0.09</b>	EUR 845,000	Spain Government Bond, 2.350%, 30/07/33	869,120	0.06
Spain				EUR 914,000	Spain Government Bond, 1.850%, 30/07/35	868,845	0.06
EUR 850,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	753,782	0.05	EUR 1,020,000	Spain Government Bond, 4.200%, 31/01/37	1,259,349	0.09
EUR 1,098,000	Spain Government Bond, 0.350%, 30/07/23	1,143,921	0.08	EUR 300,000	Spain Government Bond, 0.850%, 30/07/37	237,908	0.02
EUR 577,000	Spain Government Bond, 4.400%, 31/10/23	631,582	0.05	EUR 759,000	Spain Government Bond, 4.900%, 30/07/40	1,029,062	0.08
EUR 960,000	Spain Government Bond, 4.800%, 31/01/24	1,065,044	0.08	EUR 900,000	Spain Government Bond, 1.200%, 31/10/40	713,451	0.05
EUR 670,000	Spain Government Bond, 3.800%, 30/04/24	736,202	0.05	EUR 1,009,000	Spain Government Bond, 4.700%, 30/07/41	1,342,150	0.10
EUR 5,750,000	Spain Government Bond, zero coupon, 31/05/24	5,695,909	0.42	EUR 1,170,000	Spain Government Bond, 1.000%, 30/07/42	798,066	0.05
EUR 940,000	Spain Government Bond, 0.250%, 30/07/24	967,078	0.07	EUR 664,000	Spain Government Bond, 5.150%, 31/10/44	948,734	0.07
EUR 974,000	Spain Government Bond, 2.750%, 31/10/24	1,057,940	0.08				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
Spain (continued)				Switzerland (continued)			
EUR 722,000	Spain Government Bond, 2.900%, 31/10/46	744,504	0.05	CHF 287,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	255,325	0.02
EUR 653,000	Spain Government Bond, 2.700%, 31/10/48	643,343	0.05	CHF 42,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	70,398	0.00
EUR 250,000	Spain Government Bond, 1.900%, 31/10/52	196,560	0.01	CHF 102,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	83,648	0.01
EUR 599,000	Spain Government Bond, 3.450%, 30/07/66	652,207	0.05	CHF 116,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	93,234	0.01
EUR 650,000	Spain Government Bond, 1.450%, 31/10/71	380,761	0.03	CHF 91,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	116,909	0.01
<b>Total Spain</b>		<b>44,708,726</b>	<b>3.25</b>	<b>Total Switzerland</b>		<b>2,493,339</b>	<b>0.18</b>
Sweden				Thailand			
SEK 1,000,000	Sweden Government Bond, 1.500%, 13/11/23	97,440	0.01	THB 14,500,000	Thailand Government Bond, 2.400%, 17/12/23	416,093	0.03
SEK 2,000,000	Sweden Government Bond, 2.500%, 12/05/25	198,503	0.01	THB 18,000,000	Thailand Government Bond, 1.450%, 17/12/24	503,832	0.04
SEK 2,630,000	Sweden Government Bond, 1.000%, 12/11/26	247,896	0.02	THB 9,200,000	Thailand Government Bond, 3.850%, 12/12/25	274,673	0.02
SEK 4,470,000	Sweden Government Bond, 0.750%, 12/05/28	411,392	0.03	THB 8,100,000	Thailand Government Bond, 2.125%, 17/12/26	226,482	0.02
SEK 2,110,000	Sweden Government Bond, 0.750%, 12/11/29	191,528	0.01	THB 10,000,000	Thailand Government Bond, 1.000%, 17/06/27	263,445	0.02
SEK 3,250,000	Sweden Government Bond, 0.125%, 12/05/31	275,683	0.02	THB 20,900,000	Thailand Government Bond, 2.875%, 17/12/28	598,004	0.04
SEK 900,000	Sweden Government Bond, 2.250%, 01/06/32	92,390	0.01	THB 11,600,000	Thailand Government Bond, 4.875%, 22/06/29	371,420	0.03
SEK 2,635,000	Sweden Government Bond, 3.500%, 30/03/39	322,716	0.02	THB 18,000,000	Thailand Government Bond, 1.600%, 17/12/29	469,563	0.03
SEK 1,000,000	Sweden Government Bond, 0.500%, 24/11/45	73,431	0.01	THB 750,000	Thailand Government Bond, 3.650%, 20/06/31	22,505	0.00
SEK 2,000,000	Sweden Government International Bond, 0.125%, perpetual	171,470	0.01	THB 10,600,000	Thailand Government Bond, 3.775%, 25/06/32	322,563	0.02
<b>Total Sweden</b>		<b>2,082,449</b>	<b>0.15</b>	THB 10,000,000	Thailand Government Bond, 1.600%, 17/06/35	230,938	0.02
Switzerland				THB 10,000,000	Thailand Government Bond, 1.585%, 17/12/35	228,743	0.02
CHF 160,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	198,602	0.01	THB 11,050,000	Thailand Government Bond, 3.400%, 17/06/36	307,575	0.02
CHF 334,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	331,383	0.02	THB 6,400,000	Thailand Government Bond, 4.260%, 12/12/37	191,162	0.01
CHF 102,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	103,807	0.01	THB 16,250,000	Thailand Government Bond, 4.675%, 29/06/44	504,005	0.04
CHF 146,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	169,222	0.01	THB 16,200,000	Thailand Government Bond, 2.875%, 17/06/46	376,231	0.03
CHF 195,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	193,423	0.01	THB 4,050,000	Thailand Government Bond, 4.850%, 17/06/61	121,393	0.01
CHF 122,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	157,954	0.01	THB 16,100,000	Thailand Government Bond, 4.000%, 17/06/66	401,701	0.03
CHF 100,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	91,258	0.01	THB 3,000,000	Thailand Government Bond, 3.600%, 17/06/67	68,047	0.00
CHF 187,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	225,410	0.02	THB 15,000,000	Thailand Government Bond, 2.000%, perpetual	395,409	0.03
CHF 170,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	176,856	0.01	<b>Total Thailand</b>		<b>6,293,784</b>	<b>0.46</b>
CHF 250,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	210,743	0.02				
CHF 14,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	15,167	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
United Kingdom				United Kingdom (continued)			
GBP 1,000,000	United Kingdom Gilt, 2.250%, 07/09/23	1,218,567	0.09	GBP 1,090,515	United Kingdom Gilt, 4.500%, 07/12/42	1,711,001	0.12
GBP 4,200,000	United Kingdom Gilt, 0.125%, 31/01/24	4,804,086	0.34	GBP 1,147,699	United Kingdom Gilt, 3.250%, 22/01/44	1,528,383	0.11
GBP 1,284,000	United Kingdom Gilt, 1.000%, 22/04/24	1,535,667	0.11	GBP 1,093,529	United Kingdom Gilt, 3.500%, 22/01/45	1,516,724	0.11
GBP 1,460,923	United Kingdom Gilt, 2.750%, 07/09/24	1,805,160	0.13	GBP 1,044,043	United Kingdom Gilt, 4.250%, 07/12/46	1,632,838	0.12
GBP 2,800,000	United Kingdom Gilt, 0.250%, 31/01/25	3,029,180	0.22	GBP 955,000	United Kingdom Gilt, 1.500%, 22/07/47	919,756	0.07
GBP 1,894,040	United Kingdom Gilt, 5.000%, 07/03/25	2,482,969	0.18	GBP 1,124,000	United Kingdom Gilt, 1.750%, 22/01/49	1,140,875	0.08
GBP 1,700,000	United Kingdom Gilt, 0.625%, 07/06/25	1,992,202	0.14	GBP 1,178,541	United Kingdom Gilt, 4.250%, 07/12/49	1,880,143	0.14
GBP 1,432,912	United Kingdom Gilt, 2.000%, 07/09/25	1,744,794	0.13	GBP 974,937	United Kingdom Gilt, 3.750%, 22/07/52	1,471,940	0.11
GBP 1,840,000	United Kingdom Gilt, 1.500%, 22/07/26	2,199,460	0.16	GBP 300,000	United Kingdom Gilt, 1.500%, 31/07/53	282,465	0.02
GBP 3,600,000	United Kingdom Gilt, 0.375%, 22/10/26	3,937,069	0.28	GBP 1,132,000	United Kingdom Gilt, 1.625%, 22/10/54	1,096,080	0.08
GBP 1,974,000	United Kingdom Gilt, 1.250%, 22/07/27	2,321,017	0.17	GBP 1,154,359	United Kingdom Gilt, 4.250%, 07/12/55	1,939,432	0.14
GBP 1,347,635	United Kingdom Gilt, 4.250%, 07/12/27	1,824,128	0.13	GBP 1,118,000	United Kingdom Gilt, 1.750%, 22/07/57	1,118,627	0.08
GBP 1,469,000	United Kingdom Gilt, 1.625%, 22/10/28	1,750,577	0.13	GBP 998,767	United Kingdom Gilt, 4.000%, 22/01/60	1,661,587	0.12
GBP 872,689	United Kingdom Gilt, 6.000%, 07/12/28	1,315,322	0.10	GBP 742,000	United Kingdom Gilt, 2.500%, 22/07/65	919,532	0.07
GBP 2,000,000	United Kingdom Gilt, 0.500%, 31/01/29	1,723,342	0.13	GBP 781,099	United Kingdom Gilt, 3.500%, 22/07/68	1,231,110	0.09
GBP 1,774,000	United Kingdom Gilt, 0.875%, 22/10/29	1,984,557	0.14	GBP 945,000	United Kingdom Gilt, 1.625%, 22/10/71	899,601	0.07
GBP 1,655,114	United Kingdom Gilt, 4.750%, 07/12/30	2,421,049	0.18	<b>Total United Kingdom</b>		<b>80,028,507</b>	<b>5.82</b>
GBP 400,000	United Kingdom Gilt, 1.000%, 31/01/32	431,601	0.03	United States			
GBP 1,740,897	United Kingdom Gilt, 4.250%, 07/06/32	2,487,669	0.18	USD 1,538,000	United States Treasury Note/Bond, 1.375%, 30/06/23	1,514,690	0.11
GBP 1,550,000	United Kingdom Gilt, 0.875%, 31/07/33	1,422,316	0.10	USD 793,000	United States Treasury Note/Bond, 2.625%, 30/06/23	790,863	0.06
GBP 1,447,911	United Kingdom Gilt, 4.500%, 07/09/34	2,137,178	0.15	USD 13,500,000	United States Treasury Note/Bond, 0.125%, 15/07/23	12,989,433	0.94
GBP 3,150,000	United Kingdom Gilt, 0.625%, 31/07/35	2,664,606	0.20	USD 4,980,000	United States Treasury Note/Bond, 1.250%, 31/07/23	4,890,710	0.36
GBP 1,770,420	United Kingdom Gilt, 4.250%, 07/03/36	2,567,418	0.19	USD 722,000	United States Treasury Note/Bond, 2.750%, 31/07/23	720,336	0.05
GBP 1,100,000	United Kingdom Gilt, 1.750%, 07/09/37	1,194,557	0.09	USD 1,838,800	United States Treasury Note/Bond, 2.500%, 15/08/23	1,829,606	0.13
GBP 1,004,786	United Kingdom Gilt, 4.750%, 07/12/38	1,573,345	0.11	USD 193,200	United States Treasury Note/Bond, 6.250%, 15/08/23	200,460	0.01
GBP 1,050,000	United Kingdom Gilt, 1.125%, 31/01/39	962,366	0.07	USD 1,422,000	United States Treasury Note/Bond, 1.375%, 31/08/23	1,396,004	0.10
GBP 1,022,802	United Kingdom Gilt, 4.250%, 07/09/39	1,521,996	0.11	USD 1,177,000	United States Treasury Note/Bond, 2.750%, 31/08/23	1,174,287	0.09
GBP 1,066,282	United Kingdom Gilt, 4.250%, 07/12/40	1,599,259	0.12	USD 901,000	United States Treasury Note/Bond, 1.375%, 30/09/23	883,438	0.06
GBP 2,600,000	United Kingdom Gilt, 1.250%, 22/10/41	2,426,956	0.18	USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/09/23	1,530,324	0.11

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% <i>(continued)</i>				Government Bonds - 98.11% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,364,000	United States Treasury Note/Bond, 1.625%, 31/10/23	1,340,183	0.10	USD 5,400,000	United States Treasury Note/Bond, 0.625%, 15/10/24	4,929,148	0.36
USD 532,000	United States Treasury Note/Bond, 2.875%, 31/10/23	531,335	0.04	USD 1,400,000	United States Treasury Note/Bond, 1.500%, 31/10/24	1,352,422	0.10
USD 18,450,000	United States Treasury Note/Bond, 0.250%, 15/11/23	17,255,824	1.24	USD 951,000	United States Treasury Note/Bond, 2.250%, 31/10/24	934,729	0.07
USD 2,773,000	United States Treasury Note/Bond, 2.750%, 15/11/23	2,764,334	0.20	USD 10,250,000	United States Treasury Note/Bond, 0.750%, 15/11/24	9,347,423	0.68
USD 1,364,000	United States Treasury Note/Bond, 2.125%, 30/11/23	1,348,122	0.10	USD 2,126,600	United States Treasury Note/Bond, 2.250%, 15/11/24	2,091,046	0.15
USD 619,000	United States Treasury Note/Bond, 2.875%, 30/11/23	618,178	0.05	USD 122,500	United States Treasury Note/Bond, 7.500%, 15/11/24	134,999	0.01
USD 1,143,000	United States Treasury Note/Bond, 2.250%, 31/12/23	1,130,677	0.08	USD 1,000,000	United States Treasury Note/Bond, 1.500%, 30/11/24	964,531	0.07
USD 1,583,000	United States Treasury Note/Bond, 2.625%, 31/12/23	1,574,838	0.11	USD 1,101,000	United States Treasury Note/Bond, 2.125%, 30/11/24	1,078,034	0.08
USD 1,259,000	United States Treasury Note/Bond, 2.250%, 31/01/24	1,244,640	0.09	USD 2,500,000	United States Treasury Note/Bond, 1.000%, 15/12/24	2,380,469	0.17
USD 3,849,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,819,982	0.28	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	1,453,594	0.11
USD 2,507,000	United States Treasury Note/Bond, 2.750%, 15/02/24	2,497,990	0.18	USD 654,000	United States Treasury Note/Bond, 2.250%, 31/12/24	641,789	0.05
USD 567,000	United States Treasury Note/Bond, 2.125%, 29/02/24	559,248	0.04	USD 12,600,000	United States Treasury Note/Bond, 1.125%, 15/01/25	11,176,047	0.81
USD 885,000	United States Treasury Note/Bond, 2.375%, 29/02/24	876,565	0.06	USD 11,050,000	United States Treasury Note/Bond, 1.375%, 31/01/25	9,445,551	0.69
USD 2,354,000	United States Treasury Note/Bond, 2.125%, 31/03/24	2,319,426	0.17	USD 1,171,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,155,356	0.08
USD 18,250,000	United States Treasury Note/Bond, 0.375%, 15/04/24	16,840,683	1.24	USD 9,500,000	United States Treasury Note/Bond, 1.500%, 15/02/25	8,789,375	0.64
USD 864,000	United States Treasury Note/Bond, 2.000%, 30/04/24	848,880	0.06	USD 2,485,300	United States Treasury Note/Bond, 2.000%, 15/02/25	2,421,420	0.18
USD 1,467,000	United States Treasury Note/Bond, 2.250%, 30/04/24	1,447,975	0.11	USD 106,900	United States Treasury Note/Bond, 7.625%, 15/02/25	119,143	0.01
USD 2,803,300	United States Treasury Note/Bond, 2.500%, 15/05/24	2,778,005	0.20	USD 967,000	United States Treasury Note/Bond, 2.750%, 28/02/25	959,899	0.07
USD 1,836,000	United States Treasury Note/Bond, 2.000%, 31/05/24	1,802,651	0.13	USD 2,600,000	United States Treasury Note/Bond, 1.750%, 15/03/25	2,495,477	0.18
USD 2,000,000	United States Treasury Note/Bond, 2.500%, 31/05/24	1,982,266	0.14	USD 9,200,000	United States Treasury Note/Bond, 0.500%, 31/03/25	8,295,562	0.60
USD 1,322,000	United States Treasury Note/Bond, 1.750%, 30/06/24	1,290,241	0.09	USD 742,000	United States Treasury Note/Bond, 2.625%, 31/03/25	734,348	0.05
USD 993,000	United States Treasury Note/Bond, 2.000%, 30/06/24	974,110	0.07	USD 4,500,000	United States Treasury Note/Bond, 2.625%, 15/04/25	4,431,015	0.32
USD 1,250,000	United States Treasury Note/Bond, 1.750%, 31/07/24	1,218,555	0.09	USD 532,000	United States Treasury Note/Bond, 2.875%, 30/04/25	529,673	0.04
USD 1,474,000	United States Treasury Note/Bond, 2.125%, 31/07/24	1,448,090	0.11	USD 2,402,000	United States Treasury Note/Bond, 2.125%, 15/05/25	2,342,888	0.17
USD 2,532,800	United States Treasury Note/Bond, 2.375%, 15/08/24	2,499,161	0.18	USD 4,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	3,945,938	0.28
USD 1,000,000	United States Treasury Note/Bond, 1.250%, 31/08/24	963,359	0.07	USD 1,090,000	United States Treasury Note/Bond, 2.875%, 31/05/25	1,085,231	0.08
USD 1,013,000	United States Treasury Note/Bond, 1.875%, 31/08/24	988,941	0.07	USD 625,000	United States Treasury Note/Bond, 2.750%, 30/06/25	620,020	0.05
USD 1,300,000	United States Treasury Note/Bond, 1.500%, 30/09/24	1,257,344	0.09	USD 590,000	United States Treasury Note/Bond, 2.875%, 31/07/25	587,188	0.04
USD 858,000	United States Treasury Note/Bond, 2.125%, 30/09/24	841,980	0.06	USD 2,456,000	United States Treasury Note/Bond, 2.000%, 15/08/25	2,379,442	0.17

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
United States (continued)				United States (continued)			
USD 113,100	United States Treasury Note/Bond, 6.875%, 15/08/25	125,815	0.01	USD 1,673,000	United States Treasury Note/Bond, 2.250%, 15/08/27	1,606,472	0.12
USD 858,000	United States Treasury Note/Bond, 2.750%, 31/08/25	850,224	0.06	USD 403,100	United States Treasury Note/Bond, 6.375%, 15/08/27	465,140	0.03
USD 1,032,000	United States Treasury Note/Bond, 3.000%, 30/09/25	1,030,307	0.08	USD 2,740,000	United States Treasury Note/Bond, 2.250%, 15/11/27	2,626,547	0.19
USD 17,200,000	United States Treasury Note/Bond, zero coupon, 31/10/25	13,170,925	0.96	USD 270,900	United States Treasury Note/Bond, 6.125%, 15/11/27	311,048	0.02
USD 1,034,000	United States Treasury Note/Bond, 3.000%, 31/10/25	1,032,223	0.08	USD 2,383,000	United States Treasury Note/Bond, 2.750%, 15/02/28	2,340,925	0.17
USD 2,209,000	United States Treasury Note/Bond, 2.250%, 15/11/25	2,151,359	0.16	USD 10,150,000	United States Treasury Note/Bond, 1.250%, 31/03/28	8,940,445	0.64
USD 492,000	United States Treasury Note/Bond, 2.875%, 30/11/25	489,002	0.04	USD 2,372,000	United States Treasury Note/Bond, 2.875%, 15/05/28	2,344,203	0.17
USD 800,000	United States Treasury Note/Bond, 2.625%, 31/12/25	788,813	0.06	USD 2,760,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,726,147	0.20
USD 845,000	United States Treasury Note/Bond, 2.625%, 31/01/26	832,787	0.06	USD 188,900	United States Treasury Note/Bond, 5.500%, 15/08/28	214,018	0.02
USD 2,477,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,354,698	0.17	USD 2,934,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,939,730	0.21
USD 227,900	United States Treasury Note/Bond, 6.000%, 15/02/26	250,370	0.02	USD 241,900	United States Treasury Note/Bond, 5.250%, 15/11/28	271,930	0.02
USD 945,000	United States Treasury Note/Bond, 2.500%, 28/02/26	926,838	0.07	USD 2,157,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,099,705	0.15
USD 742,000	United States Treasury Note/Bond, 2.250%, 31/03/26	720,899	0.05	USD 177,900	United States Treasury Note/Bond, 5.250%, 15/02/29	200,944	0.01
USD 477,000	United States Treasury Note/Bond, 2.375%, 30/04/26	465,522	0.03	USD 2,085,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,997,365	0.15
USD 2,099,000	United States Treasury Note/Bond, 1.625%, 15/05/26	1,989,130	0.14	USD 3,700,000	United States Treasury Note/Bond, 3.000%, 30/06/29	3,245,156	0.24
USD 1,472,000	United States Treasury Note/Bond, 2.125%, 31/05/26	1,421,975	0.10	USD 1,866,000	United States Treasury Note/Bond, 1.625%, 15/08/29	1,698,935	0.12
USD 1,042,000	United States Treasury Note/Bond, 1.875%, 30/06/26	996,494	0.07	USD 142,100	United States Treasury Note/Bond, 6.125%, 15/08/29	169,987	0.01
USD 622,000	United States Treasury Note/Bond, 1.875%, 31/07/26	594,107	0.04	USD 1,550,000	United States Treasury Note/Bond, 1.750%, 15/11/29	1,422,367	0.10
USD 2,378,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,233,091	0.16	USD 294,500	United States Treasury Note/Bond, 6.250%, 15/05/30	360,532	0.03
USD 110,000	United States Treasury Note/Bond, 6.750%, 15/08/26	125,400	0.01	USD 4,550,000	United States Treasury Note/Bond, 0.875%, 15/11/30	3,841,195	0.28
USD 1,042,000	United States Treasury Note/Bond, 1.375%, 31/08/26	973,863	0.07	USD 576,700	United States Treasury Note/Bond, 5.375%, 15/02/31	677,532	0.05
USD 1,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	943,203	0.07	USD 7,350,000	United States Treasury Note/Bond, 1.625%, 15/05/31	5,976,797	0.44
USD 1,250,000	United States Treasury Note/Bond, 1.625%, 31/10/26	1,177,148	0.09	USD 10,100,000	United States Treasury Note/Bond, 1.875%, 15/02/32	8,361,008	0.60
USD 2,160,000	United States Treasury Note/Bond, 2.000%, 15/11/26	2,065,163	0.15	USD 2,700,000	United States Treasury Note/Bond, 2.875%, 15/05/32	2,627,742	0.20
USD 144,900	United States Treasury Note/Bond, 6.500%, 15/11/26	164,858	0.01	USD 33,000	United States Treasury Note/Bond, 4.500%, 15/02/36	38,785	0.00
USD 500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	470,469	0.03	USD 348,000	United States Treasury Note/Bond, 4.750%, 15/02/37	420,101	0.03
USD 1,831,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,765,341	0.13	USD 66,000	United States Treasury Note/Bond, 5.000%, 15/05/37	81,551	0.01
USD 101,600	United States Treasury Note/Bond, 6.625%, 15/02/27	116,808	0.01	USD 581,000	United States Treasury Note/Bond, 4.375%, 15/02/38	676,230	0.05
USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	2,419,922	0.18	USD 393,000	United States Treasury Note/Bond, 4.500%, 15/05/38	463,187	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 98.11% (continued)				Government Bonds - 98.11% (continued)			
United States (continued)				United States (continued)			
USD 696,000	United States Treasury Note/Bond, 3.500%, 15/02/39	726,776	0.05	USD 884,000	United States Treasury Note/Bond, 2.875%, 15/08/45	802,921	0.06
USD 439,000	United States Treasury Note/Bond, 4.250%, 15/05/39	501,215	0.04	USD 318,000	United States Treasury Note/Bond, 3.000%, 15/11/45	295,492	0.02
USD 284,000	United States Treasury Note/Bond, 4.500%, 15/08/39	333,789	0.02	USD 1,156,000	United States Treasury Note/Bond, 2.500%, 15/02/46	980,071	0.07
USD 704,400	United States Treasury Note/Bond, 4.375%, 15/11/39	813,362	0.06	USD 1,141,000	United States Treasury Note/Bond, 2.500%, 15/05/46	966,998	0.07
USD 345,900	United States Treasury Note/Bond, 4.625%, 15/02/40	411,513	0.03	USD 1,482,000	United States Treasury Note/Bond, 2.250%, 15/08/46	1,194,631	0.09
USD 529,300	United States Treasury Note/Bond, 4.375%, 15/05/40	609,770	0.04	USD 875,000	United States Treasury Note/Bond, 2.875%, 15/11/46	797,480	0.06
USD 512,700	United States Treasury Note/Bond, 3.875%, 15/08/40	552,434	0.04	USD 1,062,000	United States Treasury Note/Bond, 3.000%, 15/02/47	991,477	0.07
USD 634,000	United States Treasury Note/Bond, 4.250%, 15/11/40	716,024	0.05	USD 990,000	United States Treasury Note/Bond, 3.000%, 15/05/47	925,341	0.07
USD 711,000	United States Treasury Note/Bond, 4.750%, 15/02/41	856,088	0.06	USD 1,298,000	United States Treasury Note/Bond, 2.750%, 15/08/47	1,160,696	0.08
USD 798,100	United States Treasury Note/Bond, 4.375%, 15/05/41	913,825	0.07	USD 1,280,000	United States Treasury Note/Bond, 2.750%, 15/11/47	1,146,400	0.08
USD 689,300	United States Treasury Note/Bond, 3.750%, 15/08/41	723,980	0.05	USD 1,528,000	United States Treasury Note/Bond, 3.000%, 15/02/48	1,439,663	0.10
USD 8,950,000	United States Treasury Note/Bond, 2.000%, 15/11/41	6,990,141	0.52	USD 1,641,000	United States Treasury Note/Bond, 3.125%, 15/05/48	1,587,411	0.12
USD 166,000	United States Treasury Note/Bond, 3.125%, 15/11/41	159,256	0.01	USD 1,654,000	United States Treasury Note/Bond, 3.000%, 15/08/48	1,562,513	0.11
USD 570,100	United States Treasury Note/Bond, 3.125%, 15/02/42	545,604	0.04	USD 1,857,000	United States Treasury Note/Bond, 3.375%, 15/11/48	1,886,886	0.14
USD 492,600	United States Treasury Note/Bond, 3.000%, 15/05/42	461,351	0.03	USD 1,740,000	United States Treasury Note/Bond, 3.000%, 15/02/49	1,658,438	0.12
USD 438,900	United States Treasury Note/Bond, 2.750%, 15/08/42	393,296	0.03	USD 1,987,000	United States Treasury Note/Bond, 2.875%, 15/05/49	1,852,567	0.13
USD 525,700	United States Treasury Note/Bond, 2.750%, 15/11/42	470,337	0.03	USD 1,900,000	United States Treasury Note/Bond, 2.250%, 15/08/49	1,558,891	0.11
USD 1,204,900	United States Treasury Note/Bond, 3.125%, 15/02/43	1,144,278	0.08	USD 1,670,000	United States Treasury Note/Bond, 2.375%, 15/11/49	1,410,106	0.10
USD 1,647,100	United States Treasury Note/Bond, 2.875%, 15/05/43	1,500,663	0.11	USD 3,600,000	United States Treasury Note/Bond, 2.375%, 15/05/51	3,039,187	0.22
USD 711,000	United States Treasury Note/Bond, 3.625%, 15/08/43	729,330	0.05	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/02/52	2,468,906	0.18
USD 839,600	United States Treasury Note/Bond, 3.750%, 15/11/43	877,776	0.06	USD 2,500,000	United States Treasury Note/Bond, 0.625%, perpetual	2,190,430	0.16
USD 1,290,800	United States Treasury Note/Bond, 3.625%, 15/02/44	1,323,473	0.10	USD 65,500,000	United States Treasury Note/Bond - When Issued, zero coupon, 31/08/23	59,716,510	4.37
USD 775,100	United States Treasury Note/Bond, 3.375%, 15/05/44	764,806	0.06	USD 24,750,000	United States Treasury Note/Bond - When Issued, 3.000%, 30/06/29	22,700,975	1.65
USD 1,255,500	United States Treasury Note/Bond, 3.125%, 15/08/44	1,189,194	0.09				
USD 1,054,400	United States Treasury Note/Bond, 3.000%, 15/11/44	976,638	0.07	<b>Total United States</b>		<b>430,601,927</b>	<b>31.29</b>
USD 1,626,400	United States Treasury Note/Bond, 2.500%, 15/02/45	1,379,391	0.10	<b>Total Government Bonds</b>		<b>1,350,046,688</b>	<b>98.11</b>
USD 653,000	United States Treasury Note/Bond, 3.000%, 15/05/45	605,658	0.04	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>1,350,046,688</b>	<b>98.11</b>
				<b>TOTAL INVESTMENTS</b>		<b>1,350,046,688</b>	<b>98.11</b>



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.09%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/22	BNP Paribas SA	35,000	22,901	145	0.00
Bought AUD / Sold EUR, due 06/07/22	Barclays Bank PLC	15,494,000	10,128,783	64,674	0.01
Bought AUD / Sold EUR, due 06/07/22	HSBC Bank PLC	9,000	5,885	36	0.00
Bought AUD / Sold GBP, due 06/07/22	Royal Bank of Canada	5,009,000	2,827,228	10,884	0.00
Bought CAD / Sold CHF, due 06/07/22	BNP Paribas SA	37,000	27,361	102	0.00
Bought CAD / Sold EUR, due 06/07/22	Citibank NA	16,905,000	12,480,427	56,747	0.01
	Westpac Banking Corporation	10,000	7,385	31	0.00
Bought CAD / Sold EUR, due 06/07/22	Barclays Bank PLC	320,000	203,053	1,473	0.00
Bought CAD / Sold GBP, due 06/07/22	BNP Paribas SA	5,408,000	3,450,069	2,453	0.00
Bought CAD / Sold GBP, due 06/07/22	Standard Chartered Bank	108,000	68,205	893	0.00
Bought CHF / Sold AUD, due 06/07/22	Royal Bank of Canada	24,764	36,000	1,113	0.00
	Westpac Banking Corporation	665	1,000	8	0.00
Bought CHF / Sold CAD, due 06/07/22	BNP Paribas SA	29,423	39,000	501	0.00
Bought CHF / Sold CLP, due 06/07/22	Royal Bank of Canada	1,288	1,128,000	141	0.00
Bought CHF / Sold CLP, due 03/08/22	UBS AG	1,195	1,128,000	55	0.00
	JPMorgan Chase Bank NA London	115,048	803,000	227	0.00
Bought CHF / Sold CNY, due 06/07/22	Royal Bank of Canada	2,997	12,383,000	155	0.00
Bought CHF / Sold COP, due 06/07/22	Royal Bank of Canada	2,919	12,383,000	95	0.00
Bought CHF / Sold CZK, due 07/07/22	BNP Paribas SA	4,156	100,000	115	0.00
Bought CHF / Sold DKK, due 06/07/22	BNP Paribas SA	4,722	34,000	153	0.00
Bought CHF / Sold EUR, due 06/07/22	BNP Paribas SA	1,347,000	1,345,811	21	0.00
	Goldman Sachs International	180,856	175,500	5,436	0.00
	Westpac Banking Corporation	180,856	175,500	5,436	0.00
Bought CHF / Sold EUR, due 06/07/22	Barclays Bank PLC	171,781	171,500	117	0.00
Bought CHF / Sold EUR, due 03/08/22	UBS AG	171,790	171,500	126	0.00
	Westpac Banking Corporation	17,283	17,000	278	0.00
Bought CHF / Sold EUR, due 03/08/22	BNP Paribas SA	634,091	544,582	1,002	0.00
Bought CHF / Sold GBP, due 06/07/22	Royal Bank of Canada	2,166	827,000	84	0.00
Bought CHF / Sold HUF, due 06/07/22	Royal Bank of Canada	2,080	827,000	8	0.00
Bought CHF / Sold HUF, due 03/08/22	Royal Bank of Canada	14,061	214,466,000	292	0.00
Bought CHF / Sold IDR, due 06/07/22	BNP Paribas SA	12,064	186,124,000	135	0.00
Bought CHF / Sold IDR, due 03/08/22	BNP Paribas SA	4,330	15,000	240	0.00
Bought CHF / Sold ILS, due 06/07/22	BNP Paribas SA	4,132	15,000	34	0.00
Bought CHF / Sold ILS, due 03/08/22	Barclays Bank PLC	174,724	23,232,500	11,499	0.00
Bought CHF / Sold JPY, due 06/07/22	BNP Paribas SA	174,669	23,232,501	11,442	0.00
	Westpac Banking Corporation	17,438	2,470,000	35	0.00
	Goldman Sachs International	28,871	38,107,000	810	0.00
Bought CHF / Sold KRW, due 06/07/22	Royal Bank of Canada	28,185	38,107,000	131	0.00
Bought CHF / Sold KRW, due 03/08/22	BNP Paribas SA	8,061	165,000	244	0.00
Bought CHF / Sold MXN, due 06/07/22	Barclays Bank PLC	10,465	48,000	41	0.00
	Goldman Sachs International	10,496	48,000	95	0.00
Bought CHF / Sold MYR, due 03/08/22	BNP Paribas SA	2,133	21,000	102	0.00
Bought CHF / Sold NOK, due 06/07/22	BNP Paribas SA	2,034	21,000	2	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 CHF / Sold NZD, due 06/07/22	BNP Paribas SA	3,757	6,000	194	0.00
Bought CHF / Sold PEN, due 06/07/22	Royal Bank of Canada	1,569	6,000	61	0.00
Bought CHF / Sold PEN, due 03/08/22	UBS AG	1,528	6,000	26	0.00
Bought CHF / Sold PLN, due 06/07/22	Royal Bank of Canada	4,255	19,000	219	0.00
Bought CHF / Sold PLN, due 03/08/22	BNP Paribas SA	4,031	19,000	9	0.00
Bought CHF / Sold RON, due 06/07/22	BNP Paribas SA	2,074	10,000	54	0.00
Bought CHF / Sold RON, due 03/08/22	BNP Paribas SA	2,011	10,000	0	0.00
Bought CHF / Sold SEK, due 06/07/22	BNP Paribas SA	3,632	37,000	184	0.00
Bought CHF / Sold SEK, due 03/08/22	BNP Paribas SA	2,711	29,000	4	0.00
Bought CHF / Sold SGD, due 06/07/22	Royal Bank of Canada	4,904	7,000	93	0.00
Bought CHF / Sold THB, due 06/07/22	Societe Generale	8,044	287,000	285	0.00
Bought CHF / Sold THB, due 03/08/22	Citibank NA	7,803	287,000	38	0.00
	Westpac Banking Corporation				
Bought CHF / Sold USD, due 03/08/22		22,964	24,000	30	0.00
Bought CNY / Sold CHF, due 06/07/22	HSBC Bank PLC	803,000	113,875	998	0.00
	Goldman Sachs International				
Bought CNY / Sold EUR, due 06/07/22		364,425,000	51,706,158	378,545	0.03
Bought CNY / Sold GBP, due 06/07/22	Barclays Bank PLC	7,496,000	897,762	29,461	0.00
Bought CNY / Sold GBP, due 06/07/22	Royal Bank of Canada	115,150,000	14,126,926	44,587	0.00
Bought CNY / Sold GBP, due 06/07/22	UBS AG	533,000	63,535	2,459	0.00
	Westpac Banking Corporation				
Bought CNY / Sold GBP, due 03/08/22		477,000	57,906	891	0.00
Bought CNY / Sold SGD, due 06/07/22	HSBC Bank PLC	73,932,000	15,328,794	27,369	0.00
Bought CNY / Sold USD, due 06/07/22	BNP Paribas SA	82,783,000	12,351,579	14,621	0.00
	Westpac Banking Corporation				
Bought CNY / Sold USD, due 06/07/22		1,006,000	148,319	1,958	0.00
Bought CZK / Sold CHF, due 07/07/22	BNP Paribas SA	81,000	3,274	3	0.00
Bought CZK / Sold EUR, due 07/07/22	BNP Paribas SA	31,443,000	1,269,787	1,278	0.00
Bought DKK / Sold CHF, due 06/07/22	BNP Paribas SA	28,000	3,766	3	0.00
Bought DKK / Sold EUR, due 06/07/22	BNP Paribas SA	10,947,000	1,471,504	554	0.00
	JPMorgan Chase Bank NA London				
Bought EUR / Sold AUD, due 06/07/22		1,365,736	2,042,000	23,713	0.00
Bought EUR / Sold AUD, due 06/07/22	Merrill Lynch International	8,965,298	13,452,000	123,069	0.01
Bought EUR / Sold AUD, due 06/07/22	UBS AG	6,659	10,000	86	0.00
Bought EUR / Sold CLP, due 06/07/22	Royal Bank of Canada	810,351	724,898,000	73,643	0.01
Bought EUR / Sold CLP, due 03/08/22	Standard Chartered Bank	762,858	724,898,000	30,348	0.00
Bought EUR / Sold COP, due 06/07/22	Royal Bank of Canada	1,317,545	5,634,557,000	23,640	0.00
Bought EUR / Sold COP, due 03/08/22	Royal Bank of Canada	1,312,796	5,634,557,000	28,243	0.00
Bought EUR / Sold GBP, due 06/07/22	BNP Paribas SA	775,000	662,442	5,763	0.00
Bought EUR / Sold GBP, due 06/07/22	HSBC Bank PLC	47,062,177	40,239,988	334,275	0.03
	JPMorgan Chase Bank NA London				
Bought EUR / Sold GBP, due 06/07/22		5,700,990	4,853,692	65,846	0.01
Bought EUR / Sold GBP, due 06/07/22	Merrill Lynch International	24,635	21,000	253	0.00
Bought EUR / Sold HUF, due 06/07/22	Royal Bank of Canada	913,798	360,510,000	5,681	0.00
Bought EUR / Sold HUF, due 03/08/22	BNP Paribas SA	906,782	360,510,000	4,353	0.00
Bought EUR / Sold ILS, due 06/07/22	BNP Paribas SA	1,724,230	6,171,000	40,580	0.00
Bought EUR / Sold ILS, due 03/08/22	BNP Paribas SA	1,697,842	6,171,000	13,672	0.00
Bought EUR / Sold JPY, due 06/07/22	Barclays Bank PLC	1,624,973	225,174,000	41,387	0.00
Bought EUR / Sold JPY, due 06/07/22	BNP Paribas SA	66,238,077	9,070,331,000	2,484,547	0.18
Bought EUR / Sold JPY, due 06/07/22	HSBC Bank PLC	66,238,996	9,070,331,000	2,485,508	0.18

## Schedule of Investments (continued)

as at 30 June 2022 (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
	JPMorgan Chase Bank NA				
Bought EUR / Sold JPY, due 06/07/22	London	266	37,000	6	0.00
Bought EUR / Sold JPY, due 06/07/22	UBS AG	19,869,662	2,739,472,000	608,278	0.05
Bought EUR / Sold KRW, due 06/07/22	HSBC Bank PLC	1,616,840	2,157,043,000	29,116	0.00
Bought EUR / Sold NOK, due 06/07/22	BNP Paribas SA	1,071,366	10,900,000	16,849	0.00
Bought EUR / Sold NOK, due 03/08/22	BNP Paribas SA	1,054,546	10,900,000	728	0.00
Bought EUR / Sold NZD, due 06/07/22	BNP Paribas SA	1,210,638	1,998,000	23,489	0.00
Bought EUR / Sold PEN, due 03/08/22	Royal Bank of Canada	648,683	2,573,000	4,654	0.00
Bought EUR / Sold PLN, due 06/07/22	BNP Paribas SA	1,543,268	7,121,000	29,815	0.00
Bought EUR / Sold PLN, due 03/08/22	BNP Paribas SA	1,509,158	7,121,000	3,434	0.00
Bought EUR / Sold SEK, due 06/07/22	BNP Paribas SA	1,277,318	13,441,000	23,764	0.00
Bought EUR / Sold SEK, due 03/08/22	BNP Paribas SA	1,255,197	13,441,000	1,794	0.00
Bought EUR / Sold THB, due 06/07/22	UBS AG	2,982,721	109,184,000	30,262	0.00
Bought GBP / Sold AUD, due 06/07/22	Royal Bank of Canada	3,017,388	5,306,000	15,825	0.00
	Westpac Banking Corporation				
Bought GBP / Sold CHF, due 06/07/22	Corporation	78,000	90,138	569	0.00
Bought GBP / Sold CHF, due 03/08/22	BNP Paribas SA	464,134	536,000	3,069	0.00
Bought GBP / Sold CLP, due 06/07/22	Royal Bank of Canada	139,104	144,905,000	14,298	0.00
Bought GBP / Sold CLP, due 03/08/22	Standard Chartered Bank	131,149	144,905,000	5,691	0.00
Bought GBP / Sold COP, due 06/07/22	Royal Bank of Canada	312,010	1,555,604,000	5,144	0.00
Bought GBP / Sold COP, due 03/08/22	Royal Bank of Canada	311,809	1,555,604,000	7,024	0.00
Bought GBP / Sold CZK, due 03/08/22	BNP Paribas SA	427,445	12,279,000	2,373	0.00
Bought GBP / Sold DKK, due 03/08/22	BNP Paribas SA	502,035	4,308,000	3,204	0.00
Bought GBP / Sold EUR, due 06/07/22	Barclays Bank PLC	192,272	223,339	2	0.00
Bought GBP / Sold EUR, due 03/08/22	Barclays Bank PLC	12,380,548	14,330,000	33,102	0.00
Bought GBP / Sold EUR, due 03/08/22	HSBC Bank PLC	9,025,151	10,444,000	26,497	0.00
Bought GBP / Sold EUR, due 03/08/22	UBS AG	12,381,306	14,330,000	34,023	0.00
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 03/08/22	Corporation	9,550,573	11,050,000	30,160	0.00
Bought GBP / Sold HUF, due 03/08/22	BNP Paribas SA	232,599	106,676,000	2,858	0.00
Bought GBP / Sold ILS, due 06/07/22	BNP Paribas SA	501,418	2,104,000	8,157	0.00
Bought GBP / Sold ILS, due 03/08/22	BNP Paribas SA	501,777	2,104,000	8,003	0.00
Bought GBP / Sold JPY, due 06/07/22	HSBC Bank PLC	13,522,956	2,171,340,500	439,485	0.03
	JPMorgan Chase Bank NA				
Bought GBP / Sold JPY, due 06/07/22	London	13,523,546	2,171,340,500	440,200	0.03
Bought GBP / Sold JPY, due 06/07/22	Merrill Lynch International	8,608,048	1,383,695,500	268,513	0.02
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 06/07/22	Corporation	8,800,526	1,415,358,501	269,192	0.02
Bought GBP / Sold NOK, due 06/07/22	BNP Paribas SA	293,706	3,503,000	2,127	0.00
Bought GBP / Sold NOK, due 03/08/22	BNP Paribas SA	293,898	3,503,000	2,349	0.00
Bought GBP / Sold NZD, due 06/07/22	BNP Paribas SA	454,829	880,000	5,235	0.00
Bought GBP / Sold NZD, due 03/08/22	BNP Paribas SA	450,454	880,000	313	0.00
Bought GBP / Sold PEN, due 03/08/22	BNP Paribas SA	137,909	634,000	1,290	0.00
Bought GBP / Sold PLN, due 06/07/22	BNP Paribas SA	537,095	2,905,000	6,217	0.00
Bought GBP / Sold PLN, due 03/08/22	BNP Paribas SA	533,758	2,905,000	5,075	0.00
Bought GBP / Sold RON, due 03/08/22	BNP Paribas SA	224,370	1,289,000	1,376	0.00
Bought GBP / Sold SEK, due 06/07/22	BNP Paribas SA	319,316	3,939,000	3,394	0.00
Bought GBP / Sold SEK, due 03/08/22	BNP Paribas SA	318,899	3,939,000	2,705	0.00
	JPMorgan Chase Bank NA				
Bought GBP / Sold SGD, due 06/07/22	London	7,134,000	12,054,505	2,273	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 GBP / Sold SGD, due 03/08/22	Royal Bank of Canada	585,652	990,000	223	0.00
Bought GBP / Sold THB, due 06/07/22	UBS AG	1,007,002	43,203,000	989	0.00
Bought IDR / Sold EUR, due 06/07/22	BNP Paribas SA	84,144,314,000	5,381,447	21,789	0.00
Bought IDR / Sold GBP, due 06/07/22	BNP Paribas SA	29,042,135,000	1,603,851	1,632	0.00
Bought JPY / Sold CHF, due 06/07/22	BNP Paribas SA	23,232,501	162,124	1,662	0.00
	JPMorgan Chase Bank NA				
Bought JPY / Sold CHF, due 06/07/22	London	23,232,500	162,091	1,697	0.00
Bought JPY / Sold EUR, due 06/07/22	BNP Paribas SA	10,552,672,500	73,709,296	615,969	0.05
	Westpac Banking				
Bought JPY / Sold EUR, due 06/07/22	Corporation	10,552,672,500	73,659,791	667,728	0.05
Bought JPY / Sold GBP, due 06/07/22	Barclays Bank PLC	490,683,000	2,953,974	24,516	0.00
Bought JPY / Sold GBP, due 06/07/22	Citibank NA	1,385,375,000	8,349,985	57,258	0.01
Bought JPY / Sold GBP, due 06/07/22	HSBC Bank PLC	1,939,112,000	11,695,065	70,943	0.01
	JPMorgan Chase Bank NA				
Bought JPY / Sold GBP, due 06/07/22	London	1,952,953,000	11,778,277	71,773	0.01
Bought JPY / Sold GBP, due 06/07/22	UBS AG	1,385,375,001	8,349,143	58,280	0.01
	Westpac Banking				
Bought JPY / Sold GBP, due 03/08/22	Corporation	29,085,000	175,114	1,685	0.00
Bought JPY / Sold SGD, due 06/07/22	BNP Paribas SA	2,143,862,500	21,827,317	97,463	0.01
	JPMorgan Chase Bank NA				
Bought JPY / Sold SGD, due 06/07/22	London	2,143,862,500	21,827,736	97,162	0.01
Bought JPY / Sold USD, due 06/07/22	HSBC Bank PLC	2,389,316,000	17,516,980	71,220	0.01
	Westpac Banking				
Bought JPY / Sold USD, due 06/07/22	Corporation	2,449,785,000	17,965,247	68,076	0.01
Bought KRW / Sold EUR, due 06/07/22	Royal Bank of Canada	17,123,263,000	12,507,862	110,866	0.01
Bought KRW / Sold GBP, due 06/07/22	HSBC Bank PLC	131,109,000	82,964	221	0.00
Bought KRW / Sold GBP, due 06/07/22	Royal Bank of Canada	5,330,353,000	3,349,790	37,147	0.00
Bought KRW / Sold SGD, due 06/07/22	Royal Bank of Canada	3,447,164,000	3,675,206	14,228	0.00
Bought KRW / Sold USD, due 06/07/22	Barclays Bank PLC	3,944,047,000	3,025,527	12,107	0.00
Bought MXN / Sold CHF, due 06/07/22	BNP Paribas SA	165,000	7,778	52	0.00
Bought MXN / Sold EUR, due 06/07/22	Royal Bank of Canada	71,126,000	3,349,920	22,309	0.00
Bought MXN / Sold GBP, due 06/07/22	Royal Bank of Canada	23,685,000	965,606	1,035	0.00
Bought MXN / Sold SGD, due 06/07/22	BNP Paribas SA	12,968,000	893,499	620	0.00
	Goldman Sachs				
Bought MYR / Sold EUR, due 06/07/22	International	16,421,000	3,545,121	19,185	0.00
	Goldman Sachs				
Bought MYR / Sold GBP, due 06/07/22	International	6,632,000	1,236,160	3,425	0.00
	Goldman Sachs				
Bought MYR / Sold SGD, due 06/07/22	International	3,349,000	1,057,134	310	0.00
Bought NZD / Sold CHF, due 06/07/22	BNP Paribas SA	6,000	3,553	19	0.00
Bought NZD / Sold EUR, due 06/07/22	BNP Paribas SA	1,998,000	1,182,110	6,338	0.00
Bought RON / Sold EUR, due 06/07/22	BNP Paribas SA	4,561,000	921,738	119	0.00
Bought SGD / Sold AUD, due 06/07/22	BNP Paribas SA	3,118,986	3,176,000	57,150	0.01
Bought SGD / Sold AUD, due 03/08/22	BNP Paribas SA	3,041,720	3,176,000	1,213	0.00
Bought SGD / Sold CAD, due 03/08/22	BNP Paribas SA	3,673,858	3,399,000	5,014	0.00
Bought SGD / Sold CHF, due 06/07/22	Royal Bank of Canada	7,000	4,789	27	0.00
Bought SGD / Sold CHF, due 03/08/22	BNP Paribas SA	487,631	333,000	1,935	0.00
Bought SGD / Sold CLP, due 06/07/22	Royal Bank of Canada	135,362	82,328,000	9,405	0.00
Bought SGD / Sold CLP, due 03/08/22	Royal Bank of Canada	126,415	82,328,000	3,534	0.00
Bought SGD / Sold COP, due 06/07/22	Barclays Bank PLC	293,663	853,804,000	5,858	0.00
Bought SGD / Sold COP, due 03/08/22	Royal Bank of Canada	291,306	853,804,000	5,234	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 SGD / Sold CZK, due 07/07/22	BNP Paribas SA	391,606	6,599,000	2,478	0.00
Bought SGD / Sold CZK, due 03/08/22	BNP Paribas SA	388,473	6,599,000	1,297	0.00
Bought SGD / Sold DKK, due 06/07/22	Royal Bank of Canada	555,662	2,802,000	5,336	0.00
Bought SGD / Sold DKK, due 03/08/22	Royal Bank of Canada	552,095	2,802,000	2,042	0.00
Bought SGD / Sold EUR, due 06/07/22	BNP Paribas SA	2,755,000	1,882,940	10,948	0.00
Bought SGD / Sold EUR, due 06/07/22	Goldman Sachs International	23,735,980	16,106,500	215,771	0.02
Bought SGD / Sold EUR, due 06/07/22	Westpac Banking Corporation	23,736,407	16,106,500	216,078	0.02
Bought SGD / Sold EUR, due 03/08/22	Citibank NA	23,133,263	15,788,500	84,991	0.01
Bought SGD / Sold EUR, due 03/08/22	Goldman Sachs International	23,136,212	15,788,500	87,110	0.01
Bought SGD / Sold GBP, due 06/07/22	BNP Paribas SA	12,747,665	7,372,000	206,751	0.02
Bought SGD / Sold HUF, due 06/07/22	Royal Bank of Canada	202,176	54,053,000	2,878	0.00
Bought SGD / Sold HUF, due 03/08/22	BNP Paribas SA	199,124	54,053,000	1,326	0.00
Bought SGD / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	1,614,891	17,270,449,000	1,847	0.00
Bought SGD / Sold IDR, due 03/08/22	BNP Paribas SA	1,613,070	17,270,449,000	5,394	0.00
Bought SGD / Sold ILS, due 06/07/22	BNP Paribas SA	532,096	1,291,000	13,690	0.00
Bought SGD / Sold ILS, due 03/08/22	BNP Paribas SA	520,590	1,291,000	4,886	0.00
Bought SGD / Sold JPY, due 06/07/22	BNP Paribas SA	45,937,603	4,275,998,000	1,531,814	0.12
Bought SGD / Sold JPY, due 06/07/22	JPMorgan Chase Bank NA London	124,430	11,727,000	3,084	0.00
Bought SGD / Sold KRW, due 06/07/22	HSBC Bank PLC	3,748,506	3,447,164,000	38,442	0.00
Bought SGD / Sold MXN, due 06/07/22	BNP Paribas SA	904,443	12,968,000	7,244	0.00
Bought SGD / Sold NOK, due 06/07/22	Royal Bank of Canada	301,871	2,082,000	6,171	0.00
Bought SGD / Sold NOK, due 03/08/22	Royal Bank of Canada	295,145	2,082,000	1,233	0.00
Bought SGD / Sold NZD, due 06/07/22	BNP Paribas SA	404,890	453,000	9,280	0.00
Bought SGD / Sold NZD, due 03/08/22	BNP Paribas SA	391,949	453,000	51	0.00
Bought SGD / Sold PEN, due 03/08/22	Royal Bank of Canada	181,751	492,000	1,565	0.00
Bought SGD / Sold PLN, due 06/07/22	Royal Bank of Canada	640,093	2,002,000	14,695	0.00
Bought SGD / Sold PLN, due 03/08/22	Royal Bank of Canada	621,657	2,002,000	3,247	0.00
Bought SGD / Sold RON, due 06/07/22	Royal Bank of Canada	184,007	621,000	990	0.00
Bought SGD / Sold RON, due 03/08/22	BNP Paribas SA	182,609	621,000	538	0.00
Bought SGD / Sold SEK, due 06/07/22	BNP Paribas SA	384,952	2,746,000	8,627	0.00
Bought SGD / Sold SEK, due 03/08/22	Royal Bank of Canada	375,884	2,746,000	1,857	0.00
Bought SGD / Sold THB, due 06/07/22	UBS AG	960,078	23,794,000	16,857	0.00
Bought THB / Sold EUR, due 06/07/22	Barclays Bank PLC	109,184,000	2,928,756	26,160	0.00
Bought THB / Sold GBP, due 06/07/22	Barclays Bank PLC	43,203,000	998,221	9,676	0.00
Bought THB / Sold SGD, due 06/07/22	Citibank NA	23,794,000	932,250	3,139	0.00
Bought THB / Sold USD, due 06/07/22	Royal Bank of Canada	30,130,000	849,211	3,002	0.00
Bought USD / Sold AUD, due 06/07/22	BNP Paribas SA	2,695,675	3,751,000	116,294	0.01
Bought USD / Sold AUD, due 03/08/22	Royal Bank of Canada	2,473,373	3,591,000	3,485	0.00
Bought USD / Sold CAD, due 06/07/22	BNP Paribas SA	3,223,335	4,090,000	52,654	0.01
Bought USD / Sold CAD, due 03/08/22	BNP Paribas SA	3,021,032	3,884,000	10,184	0.00
Bought USD / Sold CHF, due 06/07/22	Barclays Bank PLC	164,666	156,844	825	0.00
Bought USD / Sold CHF, due 06/07/22	BNP Paribas SA	384,417	368,000	1	0.00
Bought USD / Sold CHF, due 06/07/22	Merrill Lynch International	164,668	156,929	739	0.00
Bought USD / Sold CHF, due 06/07/22	UBS AG	164,666	156,879	789	0.00
Bought USD / Sold CHF, due 03/08/22	BNP Paribas SA	388,031	368,000	2,949	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 USD / Sold CLP, due 06/07/22	Royal Bank of Canada	229,188	191,031,000	25,325	0.00
Bought USD / Sold CLP, due 03/08/22	Royal Bank of Canada	211,941	191,031,000	9,365	0.00
Bought USD / Sold CNY, due 06/07/22	Royal Bank of Canada	12,839,113	85,755,000	28,953	0.00
Bought USD / Sold COP, due 06/07/22	Royal Bank of Canada	414,672	1,651,073,000	17,951	0.00
Bought USD / Sold COP, due 03/08/22	BNP Paribas SA	405,691	1,651,073,000	11,030	0.00
Bought USD / Sold CZK, due 07/07/22	BNP Paribas SA	392,315	9,034,000	10,492	0.00
Bought USD / Sold CZK, due 03/08/22	BNP Paribas SA	382,817	9,034,000	2,448	0.00
Bought USD / Sold DKK, due 06/07/22	BNP Paribas SA	478,228	3,296,000	14,845	0.00
Bought USD / Sold DKK, due 03/08/22	BNP Paribas SA	467,394	3,295,000	3,280	0.00
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	74,692,433	70,981,519	480,149	0.04
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	94,823,358	89,674,419	1,067,356	0.08
Bought USD / Sold EUR, due 06/07/22	UBS AG	74,692,433	71,047,011	411,677	0.03
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 06/07/22	Corporation	20,125,933	18,687,500	587,861	0.04
Bought USD / Sold EUR, due 03/08/22	Barclays Bank PLC	18,562,653	17,608,000	119,126	0.01
Bought USD / Sold EUR, due 03/08/22	UBS AG	18,545,345	17,608,000	101,818	0.01
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 03/08/22	Corporation	1,004,012	945,000	14,171	0.00
Bought USD / Sold GBP, due 06/07/22	Barclays Bank PLC	39,422,059	31,936,413	636,478	0.04
Bought USD / Sold GBP, due 06/07/22	HSBC Bank PLC	23,581,668	19,339,432	94,649	0.01
	JPMorgan Chase Bank NA				
Bought USD / Sold GBP, due 06/07/22	London	148,000	117,417	5,401	0.00
Bought USD / Sold GBP, due 06/07/22	UBS AG	23,613,246	19,361,208	99,780	0.01
	Westpac Banking Corporation				
Bought USD / Sold GBP, due 06/07/22	Corporation	172,000	137,616	4,871	0.00
Bought USD / Sold GBP, due 03/08/22	HSBC Bank PLC	29,279	24,000	118	0.00
	Westpac Banking Corporation				
Bought USD / Sold GBP, due 03/08/22	Corporation	10,225,114	8,388,925	32,085	0.00
Bought USD / Sold HUF, due 06/07/22	BNP Paribas SA	233,726	85,395,000	8,766	0.00
Bought USD / Sold HUF, due 03/08/22	BNP Paribas SA	226,415	85,395,000	2,462	0.00
	JPMorgan Chase Bank NA				
Bought USD / Sold IDR, due 06/07/22	London	1,432,543	21,045,483,000	19,868	0.00
Bought USD / Sold IDR, due 03/08/22	BNP Paribas SA	1,414,167	21,045,483,000	2,008	0.00
Bought USD / Sold ILS, due 06/07/22	BNP Paribas SA	524,505	1,739,000	27,933	0.00
Bought USD / Sold ILS, due 03/08/22	BNP Paribas SA	415,820	1,431,000	6,593	0.00
Bought USD / Sold JPY, due 06/07/22	Barclays Bank PLC	19,528,833	2,483,147,000	1,249,926	0.09
Bought USD / Sold JPY, due 06/07/22	UBS AG	19,526,855	2,483,109,000	1,248,226	0.09
	Goldman Sachs International				
Bought USD / Sold KRW, due 06/07/22	International	3,117,084	3,944,047,000	79,451	0.01
Bought USD / Sold MXN, due 06/07/22	BNP Paribas SA	827,608	16,215,000	24,061	0.00
Bought USD / Sold MXN, due 03/08/22	BNP Paribas SA	799,540	16,215,000	57	0.00
Bought USD / Sold MYR, due 06/07/22	Barclays Bank PLC	1,070,299	4,706,000	2,583	0.00
	Goldman Sachs International				
Bought USD / Sold MYR, due 03/08/22	International	1,068,695	4,706,000	1,119	0.00
Bought USD / Sold NOK, due 06/07/22	BNP Paribas SA	254,831	2,402,000	11,704	0.00
Bought USD / Sold NOK, due 03/08/22	BNP Paribas SA	245,146	2,402,000	1,893	0.00
Bought USD / Sold NZD, due 06/07/22	BNP Paribas SA	364,930	558,000	17,995	0.00
Bought USD / Sold NZD, due 03/08/22	BNP Paribas SA	347,643	558,000	785	0.00
Bought USD / Sold PEN, due 06/07/22	Merrill Lynch International	268,924	1,009,000	3,480	0.00
Bought USD / Sold PEN, due 03/08/22	BNP Paribas SA	270,227	1,009,000	5,602	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 USD / Sold PLN, due 06/07/22	BNP Paribas SA	529,154	2,262,000	26,089	0.00
Bought USD / Sold PLN, due 03/08/22	BNP Paribas SA	505,818	2,262,000	4,774	0.00
Bought USD / Sold RON, due 06/07/22	BNP Paribas SA	265,114	1,223,000	6,675	0.00
Bought USD / Sold RON, due 03/08/22	BNP Paribas SA	259,059	1,223,000	1,702	0.00
Bought USD / Sold SEK, due 06/07/22	BNP Paribas SA	349,138	3,404,000	16,946	0.00
Bought USD / Sold SEK, due 03/08/22	BNP Paribas SA	335,371	3,404,000	2,856	0.00
Bought USD / Sold SGD, due 06/07/22	Citibank NA	15,185,000	21,092,152	29,341	0.00
	Goldman Sachs				
Bought USD / Sold SGD, due 06/07/22	International	15,185,000	21,091,444	29,850	0.00
Bought USD / Sold SGD, due 06/07/22	HSBC Bank PLC	15,185,000	21,089,854	30,992	0.00
Bought USD / Sold SGD, due 06/07/22	Royal Bank of Canada	584,746	799,000	10,628	0.00
Bought USD / Sold SGD, due 03/08/22	Royal Bank of Canada	575,314	799,000	1,183	0.00
Bought USD / Sold THB, due 06/07/22	UBS AG	885,499	30,130,000	33,286	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>20,561,968</b>	<b>1.50</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 06/07/22	Merrill Lynch International	1,000	692	(35)	(0.00)
Bought AUD / Sold EUR, due 06/07/22	Merrill Lynch International	1,000	675	(18)	(0.00)
Bought AUD / Sold GBP, due 06/07/22	Barclays Bank PLC	297,000	170,240	(2,518)	(0.00)
Bought AUD / Sold SGD, due 06/07/22	BNP Paribas SA	3,176,000	3,041,024	(1,130)	(0.00)
Bought AUD / Sold USD, due 06/07/22	Barclays Bank PLC	160,000	115,640	(5,616)	(0.00)
Bought AUD / Sold USD, due 06/07/22	Royal Bank of Canada	3,591,000	2,472,763	(3,405)	(0.00)
Bought CAD / Sold CHF, due 06/07/22	Barclays Bank PLC	2,000	1,515	(32)	(0.00)
Bought CAD / Sold SGD, due 06/07/22	BNP Paribas SA	3,399,000	3,674,176	(5,061)	(0.00)
Bought CAD / Sold SGD, due 06/07/22	UBS AG	156,000	169,572	(910)	(0.00)
Bought CAD / Sold USD, due 06/07/22	BNP Paribas SA	3,884,000	3,021,243	(10,257)	(0.00)
Bought CAD / Sold USD, due 06/07/22	Standard Chartered Bank	206,000	162,974	(3,277)	(0.00)
Bought CHF / Sold AUD, due 03/08/22	BNP Paribas SA	22,869	35,000	(143)	(0.00)
Bought CHF / Sold CAD, due 03/08/22	BNP Paribas SA	27,313	37,000	(102)	(0.00)
	Westpac Banking				
Bought CHF / Sold CAD, due 03/08/22	Corporation	739	1,000	(1)	(0.00)
Bought CHF / Sold CNY, due 03/08/22	HSBC Bank PLC	113,650	803,000	(1,021)	(0.00)
	Westpac Banking				
Bought CHF / Sold CNY, due 03/08/22	Corporation	5,703	40,000	(7)	(0.00)
Bought CHF / Sold CZK, due 03/08/22	BNP Paribas SA	3,256	81,000	(3)	(0.00)
Bought CHF / Sold DKK, due 03/08/22	BNP Paribas SA	3,767	28,000	(2)	(0.00)
	Westpac Banking				
Bought CHF / Sold GBP, due 03/08/22	Corporation	93,566	81,000	(510)	(0.00)
Bought CHF / Sold JPY, due 03/08/22	BNP Paribas SA	162,116	23,232,501	(1,664)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold JPY, due 03/08/22	London	162,082	23,232,500	(1,699)	(0.00)
Bought CHF / Sold MXN, due 03/08/22	BNP Paribas SA	7,724	165,000	(53)	(0.00)
Bought CHF / Sold NZD, due 03/08/22	BNP Paribas SA	3,546	6,000	(19)	(0.00)
Bought CHF / Sold SGD, due 06/07/22	BNP Paribas SA	333,000	486,821	(1,948)	(0.00)
Bought CHF / Sold SGD, due 03/08/22	Royal Bank of Canada	4,781	7,000	(27)	(0.00)
Bought CHF / Sold USD, due 06/07/22	BNP Paribas SA	368,000	387,381	(2,966)	(0.00)
Bought CHF / Sold USD, due 06/07/22	Merrill Lynch International	157,034	164,333	(294)	(0.00)
Bought CHF / Sold USD, due 06/07/22	UBS AG	158,055	165,334	(230)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (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 CHF / Sold USD, due 06/07/22	Westpac Banking Corporation	157,042	164,333	(286)	(0.00)
Bought CHF / Sold USD, due 03/08/22	Barclays Bank PLC	156,580	164,666	(818)	(0.00)
Bought CHF / Sold USD, due 03/08/22	Merrill Lynch International	156,665	164,668	(731)	(0.00)
Bought CHF / Sold USD, due 03/08/22	UBS AG	156,616	164,666	(780)	(0.00)
Bought CLP / Sold CHF, due 06/07/22	UBS AG	1,128,000	1,205	(55)	(0.00)
Bought CLP / Sold EUR, due 06/07/22	Standard Chartered Bank	724,898,000	768,691	(30,086)	(0.00)
Bought CLP / Sold GBP, due 06/07/22	Standard Chartered Bank	144,905,000	131,978	(5,643)	(0.00)
Bought CLP / Sold SGD, due 06/07/22	Royal Bank of Canada	82,328,000	127,148	(3,503)	(0.00)
Bought CLP / Sold USD, due 06/07/22	Royal Bank of Canada	191,031,000	213,150	(9,287)	(0.00)
Bought CNY / Sold USD, due 06/07/22	Barclays Bank PLC	1,966,000	293,820	(137)	(0.00)
Bought COP / Sold CHF, due 06/07/22	Royal Bank of Canada	12,383,000	2,938	(94)	(0.00)
Bought COP / Sold EUR, due 06/07/22	Royal Bank of Canada	5,634,557,000	1,321,698	(27,983)	(0.00)
Bought COP / Sold GBP, due 06/07/22	Royal Bank of Canada	1,555,604,000	313,507	(6,961)	(0.00)
Bought COP / Sold SGD, due 06/07/22	Royal Bank of Canada	853,804,000	292,800	(5,237)	(0.00)
Bought COP / Sold USD, due 06/07/22	BNP Paribas SA	1,651,073,000	407,700	(10,980)	(0.00)
Bought CZK / Sold CHF, due 07/07/22	HSBC Bank PLC	19,000	787	(19)	(0.00)
Bought CZK / Sold GBP, due 07/07/22	BNP Paribas SA	12,279,000	429,299	(2,398)	(0.00)
Bought CZK / Sold SGD, due 07/07/22	BNP Paribas SA	6,599,000	389,984	(1,313)	(0.00)
Bought CZK / Sold USD, due 07/07/22	BNP Paribas SA	9,034,000	384,293	(2,470)	(0.00)
Bought DKK / Sold CHF, due 06/07/22	Merrill Lynch International	6,000	828	(21)	(0.00)
Bought DKK / Sold GBP, due 06/07/22	BNP Paribas SA	4,308,000	501,342	(3,201)	(0.00)
Bought DKK / Sold SGD, due 06/07/22	Royal Bank of Canada	2,802,000	551,104	(2,060)	(0.00)
Bought DKK / Sold USD, due 06/07/22	BNP Paribas SA	3,295,000	466,517	(3,275)	(0.00)
Bought DKK / Sold USD, due 06/07/22	Royal Bank of Canada	1,000	144	(4)	(0.00)
Bought EUR / Sold AUD, due 03/08/22	Barclays Bank PLC	10,112,851	15,494,000	(64,044)	(0.01)
Bought EUR / Sold AUD, due 03/08/22	HSBC Bank PLC	5,876	9,000	(35)	(0.00)
Bought EUR / Sold CAD, due 06/07/22	BNP Paribas SA	7,301	10,000	(119)	(0.00)
Bought EUR / Sold CAD, due 06/07/22	JPMorgan Chase Bank NA London	1,644,857	2,233,000	(11,360)	(0.00)
Bought EUR / Sold CAD, due 06/07/22	Merrill Lynch International	10,724,456	14,672,000	(161,557)	(0.01)
Bought EUR / Sold CAD, due 03/08/22	Citibank NA	12,454,176	16,905,000	(59,485)	(0.01)
Bought EUR / Sold CAD, due 03/08/22	Westpac Banking Corporation	7,371	10,000	(31)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	Barclays Bank PLC	179,500	179,967	(325)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	BNP Paribas SA	1,303,632	1,347,000	(44,120)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	UBS AG	171,500	171,764	(120)	(0.00)
Bought EUR / Sold CHF, due 03/08/22	BNP Paribas SA	1,345,611	1,347,000	(64)	(0.00)
Bought EUR / Sold CNY, due 06/07/22	Barclays Bank PLC	378,216	2,714,000	(9,989)	(0.00)
Bought EUR / Sold CNY, due 06/07/22	BNP Paribas SA	6,735,328	48,334,000	(178,287)	(0.01)
Bought EUR / Sold CNY, due 06/07/22	Westpac Banking Corporation	43,503,919	313,377,000	(1,328,517)	(0.10)
Bought EUR / Sold CNY, due 03/08/22	Goldman Sachs International	51,596,347	364,425,000	(390,471)	(0.03)
Bought EUR / Sold CNY, due 03/08/22	Westpac Banking Corporation	434,220	3,096,000	(7,633)	(0.00)
Bought EUR / Sold CZK, due 07/07/22	BNP Paribas SA	1,265,012	31,443,000	(6,270)	(0.00)
Bought EUR / Sold CZK, due 03/08/22	BNP Paribas SA	1,262,673	31,443,000	(1,291)	(0.00)
Bought EUR / Sold DKK, due 06/07/22	BNP Paribas SA	1,471,521	10,947,000	(537)	(0.00)
Bought EUR / Sold DKK, due 03/08/22	BNP Paribas SA	1,471,566	10,947,000	(533)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2022 (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 GBP, due 06/07/22	Barclays Bank PLC	18,158,682	15,638,391	(7,059)	(0.00)
Bought EUR / Sold GBP, due 06/07/22	UBS AG	14,330,000	12,364,784	(34,331)	(0.00)
Bought EUR / Sold GBP, due 06/07/22	Westpac Banking Corporation	10,564,000	9,118,376	(29,101)	(0.00)
Bought EUR / Sold GBP, due 03/08/22	Barclays Bank PLC	24,307	21,000	(56)	(0.00)
Bought EUR / Sold GBP, due 03/08/22	Westpac Banking Corporation	41,022,814	35,459,522	(115,961)	(0.01)
Bought EUR / Sold IDR, due 06/07/22	HSBC Bank PLC	739,479	11,561,751,000	(2,944)	(0.00)
Bought EUR / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	5,303,478	83,715,389,000	(74,517)	(0.01)
Bought EUR / Sold IDR, due 03/08/22	BNP Paribas SA	5,363,952	84,144,314,000	(27,630)	(0.00)
Bought EUR / Sold JPY, due 03/08/22	BNP Paribas SA	73,694,523	10,552,672,500	(618,784)	(0.05)
Bought EUR / Sold JPY, due 03/08/22	Westpac Banking Corporation	74,963,578	10,742,526,500	(689,400)	(0.05)
Bought EUR / Sold KRW, due 06/07/22	BNP Paribas SA	11,015,833	14,966,220,000	(9,490)	(0.00)
Bought EUR / Sold KRW, due 03/08/22	Royal Bank of Canada	12,490,163	17,123,263,000	(110,756)	(0.01)
Bought EUR / Sold MXN, due 06/07/22	JPMorgan Chase Bank NA London	400,955	8,538,000	(3,903)	(0.00)
Bought EUR / Sold MXN, due 06/07/22	Royal Bank of Canada	2,959,810	62,588,000	(7,069)	(0.00)
Bought EUR / Sold MXN, due 03/08/22	Royal Bank of Canada	3,326,100	71,126,000	(22,948)	(0.00)
Bought EUR / Sold MYR, due 06/07/22	Barclays Bank PLC	3,477,846	16,421,000	(89,522)	(0.01)
Bought EUR / Sold MYR, due 03/08/22	Goldman Sachs International	3,537,103	16,421,000	(20,230)	(0.00)
Bought EUR / Sold NZD, due 03/08/22	BNP Paribas SA	1,179,603	1,998,000	(6,397)	(0.00)
Bought EUR / Sold PEN, due 06/07/22	Merrill Lynch International	636,881	2,573,000	(11,023)	(0.00)
Bought EUR / Sold RON, due 06/07/22	BNP Paribas SA	916,005	4,561,000	(6,113)	(0.00)
Bought EUR / Sold RON, due 03/08/22	BNP Paribas SA	915,771	4,561,000	(552)	(0.00)
Bought EUR / Sold SGD, due 06/07/22	Citibank NA	15,788,500	23,093,920	(86,896)	(0.01)
Bought EUR / Sold SGD, due 06/07/22	Goldman Sachs International	15,788,500	23,094,581	(87,371)	(0.01)
Bought EUR / Sold SGD, due 06/07/22	Royal Bank of Canada	1,867,674	2,755,000	(26,910)	(0.00)
Bought EUR / Sold SGD, due 06/07/22	UBS AG	636,000	936,381	(7,884)	(0.00)
Bought EUR / Sold SGD, due 03/08/22	BNP Paribas SA	1,879,481	2,755,000	(10,972)	(0.00)
Bought EUR / Sold THB, due 03/08/22	Barclays Bank PLC	2,924,441	109,184,000	(28,481)	(0.00)
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	20,682,878	21,807,465	(183,196)	(0.01)
Bought EUR / Sold USD, due 06/07/22	HSBC Bank PLC	3,000	3,221	(84)	(0.00)
Bought EUR / Sold USD, due 06/07/22	JPMorgan Chase Bank NA London	27,465,641	29,475,000	(759,244)	(0.06)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	59,368,170	63,953,767	(1,883,421)	(0.14)
Bought EUR / Sold USD, due 06/07/22	Standard Chartered Bank	884,000	947,093	(22,858)	(0.00)
Bought EUR / Sold USD, due 06/07/22	UBS AG	77,016,981	82,465,234	(1,942,781)	(0.15)
Bought EUR / Sold USD, due 06/07/22	Westpac Banking Corporation	60,155,489	64,768,666	(1,875,165)	(0.14)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	70,851,098	74,692,433	(479,342)	(0.04)
Bought EUR / Sold USD, due 03/08/22	JPMorgan Chase Bank NA London	124,000	131,111	(1,227)	(0.00)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	70,856,950	74,692,436	(473,218)	(0.04)
Bought EUR / Sold USD, due 03/08/22	UBS AG	70,917,226	74,692,433	(410,078)	(0.03)
Bought EUR / Sold USD, due 03/08/22	Westpac Banking Corporation	1,794,913	1,907,000	(26,916)	(0.00)
Bought GBP / Sold AUD, due 03/08/22	Royal Bank of Canada	2,826,534	5,009,000	(10,785)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (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 GBP / Sold CAD, due 06/07/22	BNP Paribas SA	3,637,311	5,836,000	(106,852)	(0.01)
Bought GBP / Sold CAD, due 03/08/22	BNP Paribas SA	3,448,100	5,408,000	(2,601)	(0.00)
Bought GBP / Sold CAD, due 03/08/22	Westpac Banking Corporation	40,782	65,000	(835)	(0.00)
Bought GBP / Sold CHF, due 06/07/22	Merrill Lynch International	3,000	3,606	(124)	(0.00)
Bought GBP / Sold CHF, due 06/07/22	Royal Bank of Canada	442,514	536,000	(22,492)	(0.00)
Bought GBP / Sold CNY, due 06/07/22	Barclays Bank PLC	55,860	459,000	(726)	(0.00)
Bought GBP / Sold CNY, due 06/07/22	BNP Paribas SA	14,513,247	122,720,000	(706,228)	(0.05)
Bought GBP / Sold CNY, due 03/08/22	Royal Bank of Canada	14,115,994	115,150,000	(48,516)	(0.00)
Bought GBP / Sold CNY, due 03/08/22	Westpac Banking Corporation	169,364	1,400,000	(3,335)	(0.00)
Bought GBP / Sold CZK, due 07/07/22	BNP Paribas SA	421,636	12,279,000	(6,907)	(0.00)
Bought GBP / Sold DKK, due 06/07/22	BNP Paribas SA	493,907	4,308,000	(5,829)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	HSBC Bank PLC	8,899,092	10,435,500	(102,863)	(0.01)
Bought GBP / Sold EUR, due 06/07/22	Merrill Lynch International	15,247,574	17,882,716	(179,048)	(0.01)
Bought GBP / Sold EUR, due 06/07/22	UBS AG	8,892,611	10,435,500	(110,733)	(0.01)
Bought GBP / Sold EUR, due 06/07/22	Westpac Banking Corporation	49,129,006	57,126,901	(61,717)	(0.00)
Bought GBP / Sold HUF, due 06/07/22	BNP Paribas SA	230,762	106,676,000	(770)	(0.00)
Bought GBP / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	1,570,269	29,042,135,000	(42,416)	(0.00)
Bought GBP / Sold IDR, due 03/08/22	BNP Paribas SA	1,600,757	29,042,135,000	(3,723)	(0.00)
Bought GBP / Sold JPY, due 06/07/22	Barclays Bank PLC	167,057	27,919,000	(2,633)	(0.00)
Bought GBP / Sold JPY, due 03/08/22	Citibank NA	8,359,033	1,385,375,000	(58,366)	(0.01)
Bought GBP / Sold JPY, due 03/08/22	HSBC Bank PLC	11,708,306	1,939,112,000	(71,791)	(0.01)
Bought GBP / Sold JPY, due 03/08/22	JPMorgan Chase Bank NA London	11,706,044	1,939,112,000	(74,539)	(0.01)
Bought GBP / Sold JPY, due 03/08/22	UBS AG	8,358,588	1,385,375,001	(58,907)	(0.01)
Bought GBP / Sold JPY, due 03/08/22	Westpac Banking Corporation	514,539	85,900,000	(8,190)	(0.00)
Bought GBP / Sold KRW, due 06/07/22	UBS AG	3,584,390	5,659,536,000	(5,766)	(0.00)
Bought GBP / Sold KRW, due 03/08/22	Royal Bank of Canada	3,349,832	5,330,353,000	(36,835)	(0.00)
Bought GBP / Sold MXN, due 06/07/22	BNP Paribas SA	955,313	23,685,000	(13,536)	(0.00)
Bought GBP / Sold MXN, due 03/08/22	Royal Bank of Canada	960,031	23,685,000	(1,299)	(0.00)
Bought GBP / Sold MYR, due 06/07/22	Barclays Bank PLC	1,197,307	6,632,000	(50,612)	(0.00)
Bought GBP / Sold MYR, due 03/08/22	Goldman Sachs International	1,235,009	6,632,000	(3,890)	(0.00)
Bought GBP / Sold PEN, due 06/07/22	Merrill Lynch International	134,965	634,000	(2,879)	(0.00)
Bought GBP / Sold RON, due 06/07/22	BNP Paribas SA	220,823	1,289,000	(4,204)	(0.00)
Bought GBP / Sold SGD, due 06/07/22	Barclays Bank PLC	238,000	410,468	(5,897)	(0.00)
Bought GBP / Sold SGD, due 06/07/22	Royal Bank of Canada	572,564	990,000	(16,002)	(0.00)
Bought GBP / Sold THB, due 03/08/22	Barclays Bank PLC	997,990	43,203,000	(10,735)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Barclays Bank PLC	421,534	523,511	(11,574)	(0.00)
Bought GBP / Sold USD, due 06/07/22	BNP Paribas SA	115,683	145,000	(4,507)	(0.00)
Bought GBP / Sold USD, due 06/07/22	HSBC Bank PLC	328,000	410,896	(12,552)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Merrill Lynch International	19,882,296	25,119,332	(973,025)	(0.07)
Bought GBP / Sold USD, due 06/07/22	UBS AG	19,885,636	25,119,336	(968,973)	(0.07)
Bought GBP / Sold USD, due 06/07/22	Westpac Banking Corporation	28,186,690	35,230,613	(998,930)	(0.07)
Bought GBP / Sold USD, due 03/08/22	Barclays Bank PLC	19,343,523	23,581,666	(78,167)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (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 GBP / Sold USD, due 03/08/22	HSBC Bank PLC	19,329,857	23,581,668	(94,774)	(0.01)
Bought GBP / Sold USD, due 03/08/22	UBS AG	19,326,731	23,581,666	(98,569)	(0.01)
Bought GBP / Sold USD, due 03/08/22	Westpac Banking Corporation	700,595	863,000	(11,737)	(0.00)
Bought HUF / Sold CHF, due 06/07/22	Royal Bank of Canada	827,000	2,094	(9)	(0.00)
Bought HUF / Sold EUR, due 06/07/22	BNP Paribas SA	360,510,000	912,703	(4,535)	(0.00)
Bought HUF / Sold GBP, due 06/07/22	BNP Paribas SA	106,676,000	233,817	(2,940)	(0.00)
Bought HUF / Sold SGD, due 06/07/22	BNP Paribas SA	54,053,000	200,088	(1,377)	(0.00)
Bought HUF / Sold USD, due 06/07/22	BNP Paribas SA	85,395,000	227,487	(2,526)	(0.00)
Bought IDR / Sold CHF, due 06/07/22	BNP Paribas SA	186,124,000	12,103	(149)	(0.00)
Bought IDR / Sold CHF, due 06/07/22	Goldman Sachs International	28,342,000	1,881	(62)	(0.00)
Bought IDR / Sold EUR, due 06/07/22	Goldman Sachs International	11,132,826,000	717,876	(3,261)	(0.00)
Bought IDR / Sold SGD, due 06/07/22	BNP Paribas SA	17,270,449,000	1,615,622	(2,373)	(0.00)
Bought IDR / Sold USD, due 06/07/22	BNP Paribas SA	21,045,483,000	1,416,069	(3,394)	(0.00)
Bought ILS / Sold CHF, due 06/07/22	BNP Paribas SA	15,000	4,134	(35)	(0.00)
Bought ILS / Sold EUR, due 06/07/22	BNP Paribas SA	6,171,000	1,698,672	(13,859)	(0.00)
Bought ILS / Sold GBP, due 06/07/22	BNP Paribas SA	2,104,000	501,424	(8,163)	(0.00)
Bought ILS / Sold SGD, due 06/07/22	BNP Paribas SA	1,291,000	519,959	(4,969)	(0.00)
Bought ILS / Sold USD, due 06/07/22	Barclays Bank PLC	308,000	92,433	(4,483)	(0.00)
Bought ILS / Sold USD, due 06/07/22	BNP Paribas SA	1,431,000	415,317	(6,695)	(0.00)
Bought JPY / Sold GBP, due 06/07/22	Westpac Banking Corporation	16,156,000	99,606	(2,040)	(0.00)
Bought JPY / Sold USD, due 06/07/22	Barclays Bank PLC	127,155,000	970,864	(34,854)	(0.00)
Bought JPY / Sold USD, due 03/08/22	BNP Paribas SA	17,423,000	129,218	(750)	(0.00)
Bought KRW / Sold CHF, due 06/07/22	Royal Bank of Canada	38,107,000	28,218	(127)	(0.00)
Bought KRW / Sold GBP, due 06/07/22	UBS AG	198,074,000	125,663	(61)	(0.00)
Bought MXN / Sold USD, due 06/07/22	BNP Paribas SA	16,215,000	803,779	(233)	(0.00)
Bought MYR / Sold CHF, due 06/07/22	Goldman Sachs International	48,000	10,522	(101)	(0.00)
Bought MYR / Sold USD, due 06/07/22	Goldman Sachs International	4,706,000	1,069,060	(1,342)	(0.00)
Bought NOK / Sold CHF, due 06/07/22	BNP Paribas SA	21,000	2,037	(2)	(0.00)
Bought NOK / Sold EUR, due 06/07/22	BNP Paribas SA	10,900,000	1,056,031	(816)	(0.00)
Bought NOK / Sold GBP, due 06/07/22	BNP Paribas SA	3,503,000	293,916	(2,381)	(0.00)
Bought NOK / Sold SGD, due 06/07/22	Royal Bank of Canada	2,082,000	295,038	(1,261)	(0.00)
Bought NOK / Sold USD, due 06/07/22	BNP Paribas SA	2,402,000	245,043	(1,917)	(0.00)
Bought NZD / Sold GBP, due 06/07/22	BNP Paribas SA	880,000	450,806	(349)	(0.00)
Bought NZD / Sold SGD, due 06/07/22	BNP Paribas SA	453,000	392,077	(73)	(0.00)
Bought NZD / Sold USD, due 06/07/22	BNP Paribas SA	558,000	347,746	(811)	(0.00)
Bought PEN / Sold CHF, due 06/07/22	UBS AG	6,000	1,535	(25)	(0.00)
Bought PEN / Sold EUR, due 06/07/22	Royal Bank of Canada	2,573,000	651,887	(4,666)	(0.00)
Bought PEN / Sold GBP, due 06/07/22	BNP Paribas SA	634,000	138,400	(1,292)	(0.00)
Bought PEN / Sold SGD, due 06/07/22	Royal Bank of Canada	492,000	182,337	(1,584)	(0.00)
Bought PEN / Sold USD, due 06/07/22	BNP Paribas SA	1,009,000	271,048	(5,605)	(0.00)
Bought PLN / Sold CHF, due 06/07/22	BNP Paribas SA	19,000	4,054	(10)	(0.00)
Bought PLN / Sold EUR, due 06/07/22	BNP Paribas SA	7,121,000	1,518,167	(3,573)	(0.00)
Bought PLN / Sold GBP, due 06/07/22	BNP Paribas SA	2,905,000	536,225	(5,160)	(0.00)
Bought PLN / Sold SGD, due 06/07/22	Royal Bank of Canada	2,002,000	624,289	(3,339)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (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 PLN / Sold USD, due 06/07/22	BNP Paribas SA	2,262,000	507,909	(4,845)	(0.00)
Bought RON / Sold CHF, due 06/07/22	BNP Paribas SA	10,000	2,025	(2)	(0.00)
Bought RON / Sold GBP, due 06/07/22	BNP Paribas SA	1,289,000	225,529	(1,510)	(0.00)
Bought RON / Sold SGD, due 06/07/22	BNP Paribas SA	621,000	183,603	(700)	(0.00)
Bought RON / Sold USD, due 06/07/22	BNP Paribas SA	1,223,000	260,263	(1,824)	(0.00)
Bought SEK / Sold CHF, due 06/07/22	BNP Paribas SA	29,000	2,713	(4)	(0.00)
Bought SEK / Sold CHF, due 06/07/22	Goldman Sachs International	8,000	784	(38)	(0.00)
Bought SEK / Sold EUR, due 06/07/22	BNP Paribas SA	13,441,000	1,256,370	(1,863)	(0.00)
Bought SEK / Sold GBP, due 06/07/22	BNP Paribas SA	3,939,000	318,769	(2,730)	(0.00)
Bought SEK / Sold SGD, due 06/07/22	Royal Bank of Canada	2,746,000	375,573	(1,887)	(0.00)
Bought SEK / Sold USD, due 06/07/22	BNP Paribas SA	3,404,000	335,072	(2,879)	(0.00)
Bought SGD / Sold CAD, due 06/07/22	BNP Paribas SA	3,828,812	3,555,000	(4,761)	(0.00)
Bought SGD / Sold CHF, due 06/07/22	BNP Paribas SA	475,328	333,000	(6,310)	(0.00)
Bought SGD / Sold CNY, due 06/07/22	JPMorgan Chase Bank NA London	15,123,930	73,932,000	(174,573)	(0.01)
Bought SGD / Sold CNY, due 03/08/22	HSBC Bank PLC	15,323,806	73,932,000	(12,831)	(0.00)
Bought SGD / Sold GBP, due 06/07/22	Royal Bank of Canada	990,000	585,941	(245)	(0.00)
Bought SGD / Sold GBP, due 03/08/22	JPMorgan Chase Bank NA London	12,060,143	7,134,000	(2,264)	(0.00)
Bought SGD / Sold JPY, due 03/08/22	BNP Paribas SA	21,862,115	2,143,862,500	(98,508)	(0.01)
Bought SGD / Sold JPY, due 03/08/22	JPMorgan Chase Bank NA London	21,862,900	2,143,862,500	(97,945)	(0.01)
Bought SGD / Sold KRW, due 03/08/22	Royal Bank of Canada	3,676,640	3,447,164,000	(15,008)	(0.00)
Bought SGD / Sold MXN, due 03/08/22	BNP Paribas SA	888,759	12,968,000	(761)	(0.00)
Bought SGD / Sold MYR, due 06/07/22	Barclays Bank PLC	1,046,791	3,349,000	(7,741)	(0.00)
Bought SGD / Sold MYR, due 03/08/22	Goldman Sachs International	1,055,967	3,349,000	(1,735)	(0.00)
Bought SGD / Sold PEN, due 06/07/22	Merrill Lynch International	179,989	492,000	(103)	(0.00)
Bought SGD / Sold THB, due 03/08/22	Citibank NA	932,407	23,794,000	(3,767)	(0.00)
Bought SGD / Sold USD, due 06/07/22	Barclays Bank PLC	116,535	85,000	(1,264)	(0.00)
Bought SGD / Sold USD, due 06/07/22	Citibank NA	20,613,056	15,076,333	(264,926)	(0.02)
Bought SGD / Sold USD, due 06/07/22	Goldman Sachs International	20,610,113	15,076,333	(267,041)	(0.02)
Bought SGD / Sold USD, due 06/07/22	JPMorgan Chase Bank NA London	20,934,564	15,317,334	(274,909)	(0.02)
Bought SGD / Sold USD, due 06/07/22	Royal Bank of Canada	799,000	575,317	(1,200)	(0.00)
Bought SGD / Sold USD, due 03/08/22	Citibank NA	21,090,629	15,185,000	(30,080)	(0.00)
Bought SGD / Sold USD, due 03/08/22	Goldman Sachs International	21,090,670	15,185,000	(30,050)	(0.00)
Bought SGD / Sold USD, due 03/08/22	HSBC Bank PLC	21,089,368	15,185,000	(30,986)	(0.00)
Bought THB / Sold CHF, due 06/07/22	Citibank NA	287,000	7,814	(44)	(0.00)
Bought USD / Sold CNY, due 03/08/22	BNP Paribas SA	12,348,097	82,783,000	(17,423)	(0.00)
Bought USD / Sold CNY, due 03/08/22	Westpac Banking Corporation	325,462	2,184,000	(768)	(0.00)
Bought USD / Sold JPY, due 03/08/22	HSBC Bank PLC	17,545,278	2,389,316,000	(72,364)	(0.01)
Bought USD / Sold JPY, due 03/08/22	Westpac Banking Corporation	18,529,982	2,523,266,000	(75,342)	(0.01)

## Schedule of Investments *(continued)*

as at 30 June 2022 (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 USD / Sold KRW, due 03/08/22	Barclays Bank PLC	3,027,025	3,944,047,000	(11,891)	(0.00)
Bought USD / Sold THB, due 03/08/22	Royal Bank of Canada	849,390	30,130,000	(3,781)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(19,372,402)</b>	<b>(1.41)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>1,189,566</b>	<b>0.09</b>
Other Net Assets/(Liabilities)				24,729,575	1.80
<b>TOTAL NET ASSETS</b>				<b>1,375,965,829</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47%				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 48,271	Equity Release Funding No 3 PLC, 5.050%, 26/04/33	64,883	0.00	USD 164,384	Fannie Mae Pool, 3.000%, 01/09/29	163,116	0.00
<b>Total United Kingdom</b>				USD 177,061	Fannie Mae Pool, 3.500%, 01/10/29	177,702	0.00
United States				USD 141,382	Fannie Mae Pool, 2.500%, 01/02/30	139,184	0.00
USD 1,000,000	Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48	974,020	0.02	USD 268,078	Fannie Mae Pool, 3.000%, 01/04/30	266,117	0.01
USD 515,000	Comm Mortgage Trust, 3.644%, 10/12/47	507,866	0.01	USD 216,352	Fannie Mae Pool, 3.000%, 01/09/30	214,770	0.01
USD 2,000,000	Fannie Mae or Freddie Mac, 2.500%, 18/07/37	1,910,366	0.04	USD 240,677	Fannie Mae Pool, 2.500%, 01/02/31	236,260	0.01
USD 2,450,000	Fannie Mae or Freddie Mac, 2.000%, perpetual	2,285,904	0.05	USD 136,544	Fannie Mae Pool, 3.500%, 01/02/31	136,401	0.00
USD 344	Fannie Mae Pool, 5.500%, 01/10/22	344	0.00	USD 126	Fannie Mae Pool, 6.000%, 01/04/31	138	0.00
USD 20,828	Fannie Mae Pool, 4.000%, 01/01/25	21,063	0.00	USD 241,571	Fannie Mae Pool, 4.000%, 01/10/31	245,924	0.01
USD 65,319	Fannie Mae Pool, 3.500%, 01/04/26	65,250	0.00	USD 273	Fannie Mae Pool, 6.000%, 01/01/32	287	0.00
USD 83,264	Fannie Mae Pool, 3.000%, 01/12/26	83,135	0.00	USD 753,454	Fannie Mae Pool, 3.000%, 01/02/32	751,594	0.02
USD 13,224	Fannie Mae Pool, 3.500%, 01/12/26	13,210	0.00	USD 3,472,042	Fannie Mae Pool, 3.000%, 01/02/32	3,445,265	0.07
USD 112,002	Fannie Mae Pool, 3.500%, 01/01/27	111,880	0.00	USD 114,258	Fannie Mae Pool, 3.000%, 01/08/32	113,127	0.00
USD 3,354	Fannie Mae Pool, 3.000%, 01/05/27	3,292	0.00	USD 440	Fannie Mae Pool, 7.000%, 01/03/33	452	0.00
USD 22,021	Fannie Mae Pool, 3.000%, 01/10/27	21,991	0.00	USD 3,663	Fannie Mae Pool, 6.000%, 01/08/33	3,848	0.00
USD 5,339	Fannie Mae Pool, 3.000%, 01/10/27	5,332	0.00	USD 10,177	Fannie Mae Pool, 5.000%, 01/09/33	10,710	0.00
USD 60,903	Fannie Mae Pool, 3.000%, 01/12/27	60,819	0.00	USD 43,033	Fannie Mae Pool, 5.000%, 01/03/34	45,109	0.00
USD 5,977	Fannie Mae Pool, 3.000%, 01/12/27	5,969	0.00	USD 102,683	Fannie Mae Pool, 5.500%, 01/04/34	109,395	0.00
USD 87,824	Fannie Mae Pool, 2.500%, 01/05/28	85,285	0.00	USD 10,217	Fannie Mae Pool, 6.000%, 01/08/34	10,767	0.00
USD 365,170	Fannie Mae Pool, 2.500%, 01/07/28	360,324	0.01	USD 8,625	Fannie Mae Pool, 4.500%, 01/03/35	8,951	0.00
USD 166,052	Fannie Mae Pool, 2.500%, 01/08/28	163,848	0.00	USD 6,346	Fannie Mae Pool, 4.500%, 01/04/35	6,386	0.00
USD 243,672	Fannie Mae Pool, 2.500%, 01/08/28	240,439	0.01	USD 4,337	Fannie Mae Pool, 5.000%, 01/04/35	4,568	0.00
USD 165,068	Fannie Mae Pool, 2.500%, 01/08/28	162,877	0.00	USD 213,849	Fannie Mae Pool, 3.000%, 01/05/35	208,660	0.00
USD 82,227	Fannie Mae Pool, 2.500%, 01/09/28	81,136	0.00	USD 7,436	Fannie Mae Pool, 4.500%, 01/05/35	7,483	0.00
USD 5,574	Fannie Mae Pool, 6.500%, 01/10/28	5,853	0.00	USD 22,123	Fannie Mae Pool, 5.000%, 01/07/35	22,685	0.00
USD 123,690	Fannie Mae Pool, 3.000%, 01/11/28	123,464	0.00	USD 12,075	Fannie Mae Pool, 5.000%, 01/08/35	12,350	0.00
USD 186,637	Fannie Mae Pool, 3.000%, 01/06/29	185,198	0.00	USD 11,389	Fannie Mae Pool, 5.000%, 01/10/35	11,870	0.00
USD 62,034	Fannie Mae Pool, 3.000%, 01/08/29	61,555	0.00	USD 20,226	Fannie Mae Pool, 5.500%, 01/10/35	21,712	0.00
USD 171,530	Fannie Mae Pool, 3.000%, 01/08/29	170,207	0.00	USD 5,209	Fannie Mae Pool, 5.500%, 01/10/35	5,563	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 7,680	Fannie Mae Pool, 5.500%, 01/12/35	8,202	0.00	USD 27,034	Fannie Mae Pool, 5.500%, 01/07/38	29,051	0.00
USD 18,497	Fannie Mae Pool, 6.000%, 01/12/35	20,060	0.00	USD 29,752	Fannie Mae Pool, 4.500%, 01/11/38	30,740	0.00
USD 111,310	Fannie Mae Pool, 5.500%, 01/01/36	118,870	0.00	USD 37,571	Fannie Mae Pool, 5.500%, 01/11/38	40,108	0.00
USD 6,645	Fannie Mae Pool, 6.000%, 01/01/36	6,992	0.00	USD 97,011	Fannie Mae Pool, 6.000%, 01/12/38	106,414	0.00
USD 47,613	Fannie Mae Pool, 5.000%, 01/02/36	50,027	0.00	USD 95,371	Fannie Mae Pool, 4.500%, 01/01/39	98,547	0.00
USD 45,970	Fannie Mae Pool, 5.500%, 01/04/36	49,093	0.00	USD 9,315	Fannie Mae Pool, 4.000%, 01/02/39	9,413	0.00
USD 21,000	Fannie Mae Pool, 6.000%, 01/04/36	22,087	0.00	USD 7,316	Fannie Mae Pool, 4.500%, 01/02/39	7,560	0.00
USD 10,137	Fannie Mae Pool, 5.000%, 01/05/36	10,675	0.00	USD 2,572	Fannie Mae Pool, 5.000%, 01/03/39	2,631	0.00
USD 15,034	Fannie Mae Pool, 6.000%, 01/08/36	15,829	0.00	USD 48,600	Fannie Mae Pool, 4.500%, 01/04/39	50,082	0.00
USD 2,100	Fannie Mae Pool, 6.500%, 01/08/36	2,320	0.00	USD 41,525	Fannie Mae Pool, 4.000%, 01/05/39	41,945	0.00
USD 4,096	Fannie Mae Pool, 6.000%, 01/09/36	4,487	0.00	USD 33,940	Fannie Mae Pool, 4.500%, 01/05/39	34,217	0.00
USD 9,126	Fannie Mae Pool, 5.000%, 01/11/36	9,589	0.00	USD 18,771	Fannie Mae Pool, 5.000%, 01/06/39	19,775	0.00
USD 17,694	Fannie Mae Pool, 5.000%, 01/11/36	18,540	0.00	USD 56,333	Fannie Mae Pool, 5.000%, 01/07/39	59,291	0.00
USD 2,957	Fannie Mae Pool, 6.000%, 01/12/36	3,116	0.00	USD 19,790	Fannie Mae Pool, 4.500%, 01/08/39	20,394	0.00
USD 29,935	Fannie Mae Pool, 6.000%, 01/01/37	31,482	0.00	USD 110,501	Fannie Mae Pool, 4.000%, 01/09/39	111,660	0.00
USD 473,604	Fannie Mae Pool, 3.500%, 01/02/37	471,651	0.01	USD 29,123	Fannie Mae Pool, 4.500%, 01/09/39	29,858	0.00
USD 131,987	Fannie Mae Pool, 6.000%, 01/02/37	143,330	0.00	USD 1,393	Fannie Mae Pool, 4.000%, 01/12/39	1,411	0.00
USD 17,382	Fannie Mae Pool, 6.000%, 01/03/37	18,561	0.00	USD 45,541	Fannie Mae Pool, 4.500%, 01/01/40	46,929	0.00
USD 13,632	Fannie Mae Pool, 7.000%, 01/05/37	14,083	0.00	USD 177,369	Fannie Mae Pool, 6.000%, 01/04/40	193,675	0.00
USD 3,272	Fannie Mae Pool, 6.000%, 01/07/37	3,469	0.00	USD 26,096	Fannie Mae Pool, 5.500%, 01/05/40	27,865	0.00
USD 2,023	Fannie Mae Pool, 5.000%, 01/08/37	2,128	0.00	USD 29,415	Fannie Mae Pool, 4.500%, 01/06/40	30,310	0.00
USD 156,897	Fannie Mae Pool, 3.000%, 01/09/37	147,349	0.00	USD 1,547	Fannie Mae Pool, 4.000%, 01/08/40	1,566	0.00
USD 13,092	Fannie Mae Pool, 6.000%, 01/02/38	13,775	0.00	USD 15,246	Fannie Mae Pool, 4.000%, 01/09/40	15,436	0.00
USD 553,829	Fannie Mae Pool, 3.500%, 01/03/38	543,975	0.01	USD 34,345	Fannie Mae Pool, 4.500%, 01/09/40	35,489	0.00
USD 106	Fannie Mae Pool, 5.000%, 01/04/38	109	0.00	USD 69,399	Fannie Mae Pool, 4.000%, 01/10/40	70,266	0.00
USD 1,584	Fannie Mae Pool, 4.500%, 01/05/38	1,594	0.00	USD 1,357,926	Fannie Mae Pool, 4.500%, 01/11/40	1,399,249	0.03
USD 78,260	Fannie Mae Pool, 6.000%, 01/05/38	85,347	0.00	USD 330,163	Fannie Mae Pool, 4.000%, 01/12/40	333,602	0.01
USD 747,156	Fannie Mae Pool, 3.500%, 01/06/38	733,862	0.02	USD 87,646	Fannie Mae Pool, 4.000%, 01/01/41	88,559	0.00
USD 15,801	Fannie Mae Pool, 4.500%, 01/06/38	16,282	0.00	USD 67,840	Fannie Mae Pool, 4.000%, 01/02/41	68,546	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 265,803	Fannie Mae Pool, 4.000%, 01/03/41	268,550	0.01	USD 148,683	Fannie Mae Pool, 3.500%, 01/09/43	146,351	0.00
USD 12,975	Fannie Mae Pool, 4.500%, 01/04/41	13,368	0.00	USD 23,406	Fannie Mae Pool, 3.500%, 01/09/43	22,993	0.00
USD 132,596	Fannie Mae Pool, 4.500%, 01/05/41	136,631	0.00	USD 24,124	Fannie Mae Pool, 3.500%, 01/09/43	23,721	0.00
USD 27,424	Fannie Mae Pool, 3.500%, 01/07/41	26,940	0.00	USD 14,441	Fannie Mae Pool, 3.500%, 01/09/43	14,214	0.00
USD 27,514	Fannie Mae Pool, 4.000%, 01/09/41	27,800	0.00	USD 90,991	Fannie Mae Pool, 4.500%, 01/09/43	93,652	0.00
USD 476,855	Fannie Mae Pool, 4.500%, 01/01/42	491,287	0.01	USD 40,049	Fannie Mae Pool, 3.000%, 01/10/43	38,262	0.00
USD 77,210	Fannie Mae Pool, 3.500%, 01/02/42	75,995	0.00	USD 84,145	Fannie Mae Pool, 3.500%, 01/10/43	82,739	0.00
USD 263,750	Fannie Mae Pool, 4.000%, 01/03/42	266,475	0.01	USD 182,225	Fannie Mae Pool, 4.000%, 01/10/43	183,924	0.00
USD 23,479	Fannie Mae Pool, 4.000%, 01/04/42	23,548	0.00	USD 17,502	Fannie Mae Pool, 5.000%, 01/12/43	18,220	0.00
USD 263,185	Fannie Mae Pool, 5.000%, 01/06/42	277,264	0.01	USD 296,047	Fannie Mae Pool, 3.500%, 01/01/44	291,099	0.01
USD 192,447	Fannie Mae Pool, 3.500%, 01/09/42	189,158	0.00	USD 68,875	Fannie Mae Pool, 4.000%, 01/07/44	69,403	0.00
USD 71,852	Fannie Mae Pool, 3.500%, 01/09/42	70,624	0.00	USD 148,804	Fannie Mae Pool, 4.000%, 01/09/44	149,943	0.00
USD 218,410	Fannie Mae Pool, 3.500%, 01/10/42	214,678	0.01	USD 195,213	Fannie Mae Pool, 3.500%, 01/10/44	191,679	0.00
USD 426,726	Fannie Mae Pool, 3.000%, 01/01/43	408,177	0.01	USD 68,818	Fannie Mae Pool, 4.000%, 01/10/44	69,345	0.00
USD 200,508	Fannie Mae Pool, 3.500%, 01/01/43	197,081	0.00	USD 20,175	Fannie Mae Pool, 4.500%, 01/12/44	20,469	0.00
USD 51,198	Fannie Mae Pool, 3.000%, 01/05/43	48,973	0.00	USD 119,708	Fannie Mae Pool, 3.500%, 01/01/45	117,541	0.00
USD 152,527	Fannie Mae Pool, 3.000%, 01/05/43	145,720	0.00	USD 216,902	Fannie Mae Pool, 3.500%, 01/01/45	212,975	0.00
USD 224,475	Fannie Mae Pool, 3.000%, 01/06/43	214,457	0.01	USD 212,413	Fannie Mae Pool, 3.500%, 01/05/45	207,906	0.00
USD 501,329	Fannie Mae Pool, 3.000%, 01/07/43	478,956	0.01	USD 210,375	Fannie Mae Pool, 4.000%, 01/07/45	211,193	0.00
USD 191,652	Fannie Mae Pool, 3.000%, 01/07/43	183,099	0.00	USD 294,352	Fannie Mae Pool, 3.500%, 01/08/45	288,106	0.01
USD 372,002	Fannie Mae Pool, 3.500%, 01/07/43	365,784	0.01	USD 273,262	Fannie Mae Pool, 3.500%, 01/08/45	267,463	0.01
USD 69,592	Fannie Mae Pool, 3.500%, 01/07/43	68,496	0.00	USD 260,156	Fannie Mae Pool, 3.000%, 01/09/45	246,955	0.01
USD 63,901	Fannie Mae Pool, 3.000%, 01/08/43	61,049	0.00	USD 172,414	Fannie Mae Pool, 4.000%, 01/09/45	173,084	0.00
USD 570,713	Fannie Mae Pool, 3.000%, 01/08/43	545,244	0.01	USD 180,227	Fannie Mae Pool, 4.000%, 01/09/45	180,928	0.00
USD 159,098	Fannie Mae Pool, 3.000%, 01/08/43	151,998	0.00	USD 228,254	Fannie Mae Pool, 4.000%, 01/09/45	229,141	0.01
USD 127,260	Fannie Mae Pool, 3.000%, 01/08/43	121,581	0.00	USD 68,064	Fannie Mae Pool, 3.000%, 01/11/45	64,611	0.00
USD 302,640	Fannie Mae Pool, 3.000%, 01/08/43	289,134	0.01	USD 357,204	Fannie Mae Pool, 3.000%, 01/11/45	339,079	0.01
USD 64,496	Fannie Mae Pool, 3.000%, 01/09/43	61,545	0.00	USD 154,285	Fannie Mae Pool, 3.500%, 01/11/45	151,011	0.00
USD 389,198	Fannie Mae Pool, 3.500%, 01/09/43	382,753	0.01	USD 1,253,456	Fannie Mae Pool, 4.000%, 01/12/45	1,269,250	0.03



## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 166,274	Fannie Mae Pool, 3.500%, 01/04/46	162,561	0.00	USD 185,153	Fannie Mae Pool, 3.500%, 01/10/47	180,791	0.00
USD 444,856	Fannie Mae Pool, 4.000%, 01/04/46	449,004	0.01	USD 979,591	Fannie Mae Pool, 4.000%, 01/02/48	980,120	0.02
USD 132,699	Fannie Mae Pool, 3.500%, 01/05/46	129,736	0.00	USD 206,458	Fannie Mae Pool, 4.000%, 01/07/48	206,343	0.00
USD 429,868	Fannie Mae Pool, 3.000%, 01/08/46	407,496	0.01	USD 334,777	Fannie Mae Pool, 4.500%, 01/07/48	340,420	0.01
USD 131,740	Fannie Mae Pool, 4.000%, 01/08/46	131,899	0.00	USD 341,227	Fannie Mae Pool, 4.500%, 01/07/48	346,979	0.01
USD 456,538	Fannie Mae Pool, 3.000%, 01/09/46	432,777	0.01	USD 882,251	Fannie Mae Pool, 4.500%, 01/07/48	897,123	0.02
USD 290,000	Fannie Mae Pool, 3.000%, 01/10/46	274,907	0.01	USD 860,049	Fannie Mae Pool, 3.000%, 01/11/48	816,410	0.02
USD 85,206	Fannie Mae Pool, 3.000%, 01/11/46	80,772	0.00	USD 694,818	Fannie Mae Pool, 4.500%, 01/01/49	706,531	0.01
USD 328,485	Fannie Mae Pool, 3.000%, 01/12/46	311,389	0.01	USD 314,473	Fannie Mae Pool, 4.000%, 01/03/49	313,432	0.01
USD 205,568	Fannie Mae Pool, 4.000%, 01/12/46	205,816	0.00	USD 586,335	Fannie Mae Pool, 3.500%, 01/05/49	569,820	0.01
USD 126,904	Fannie Mae Pool, 3.000%, 01/01/47	120,300	0.00	USD 1,247,451	Fannie Mae Pool, 3.500%, 01/08/49	1,212,314	0.03
USD 364,820	Fannie Mae Pool, 3.000%, 01/01/47	345,833	0.01	USD 1,305,910	Fannie Mae Pool, 5.000%, 01/10/49	1,338,891	0.03
USD 2,017,412	Fannie Mae Pool, 3.000%, 01/01/47	1,912,415	0.04	USD 1,191,526	Fannie Mae Pool, 3.000%, 01/11/49	1,120,626	0.02
USD 2,047,924	Fannie Mae Pool, 3.000%, 01/02/47	1,941,340	0.04	USD 1,178,794	Fannie Mae Pool, 2.500%, perpetual	1,153,995	0.02
USD 3,040,889	Fannie Mae Pool, 3.500%, 01/02/47	2,990,066	0.06	USD 4,229,097	Fannie Mae Pool, 2.500%, perpetual	4,060,756	0.08
USD 188,428	Fannie Mae Pool, 4.000%, 01/02/47	189,161	0.00	USD 1,764,274	Fannie Mae Pool, 2.000%, perpetual	1,655,382	0.03
USD 110,296	Fannie Mae Pool, 3.500%, 01/03/47	107,833	0.00	USD 515,518	Fannie Mae Pool, 2.500%, perpetual	476,643	0.01
USD 442,117	Fannie Mae Pool, 3.500%, 01/04/47	431,702	0.01	USD 860,710	Fannie Mae Pool, 3.500%, perpetual	846,001	0.02
USD 97,148	Fannie Mae Pool, 4.000%, 01/04/47	97,201	0.00	USD 274,911	Fannie Mae Pool, 4.000%, perpetual	274,759	0.01
USD 291,354	Fannie Mae Pool, 4.500%, 01/04/47	296,677	0.01	USD 888,813	Fannie Mae Pool, 4.000%, perpetual	889,293	0.02
USD 302,796	Fannie Mae Pool, 3.500%, 01/05/47	296,035	0.01	USD 1,056,624	Fannie Mae Pool, 3.500%, perpetual	1,026,862	0.02
USD 780,275	Fannie Mae Pool, 4.500%, 01/05/47	804,343	0.02	USD 3,632,980	Fannie Mae Pool, 3.000%, perpetual	3,416,804	0.07
USD 237,526	Fannie Mae Pool, 3.500%, 01/06/47	231,931	0.01	USD 9,663,283	Fannie Mae Pool, 2.500%, perpetual	8,740,674	0.18
USD 315,703	Fannie Mae Pool, 4.000%, 01/07/47	315,873	0.01	USD 1,498,790	Fannie Mae Pool, 3.000%, perpetual	1,405,714	0.03
USD 386,308	Fannie Mae Pool, 4.000%, 01/08/47	386,517	0.01	USD 6,625,625	Fannie Mae Pool, 2.500%, perpetual	5,989,458	0.12
USD 385,940	Fannie Mae Pool, 3.000%, 01/09/47	364,404	0.01	USD 8,014,325	Fannie Mae Pool, 2.500%, perpetual	7,242,655	0.15
USD 252,992	Fannie Mae Pool, 3.500%, 01/09/47	247,032	0.01	USD 3,426,298	Fannie Mae Pool, 2.000%, perpetual	2,992,275	0.06
USD 46,433	Fannie Mae Pool, 4.000%, 01/09/47	46,458	0.00	USD 1,674,665	Fannie Mae-Aces, 2.723%, 25/10/24	1,643,248	0.03
USD 253,109	Fannie Mae Pool, 4.500%, 01/09/47	257,733	0.01	USD 945,082	FED Home Loan Pool G08534, 3.000%, 01/06/43	903,765	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% (continued)				Asset Backed Obligations - 11.47% (continued)			
United States (continued)				United States (continued)			
USD 229,004	FED Home Loan Pool G08762, 4.000%, 01/05/47	229,341	0.01	USD 2,437,624	Federal National Mortgage Association, 2.500%, perpetual	2,195,534	0.04
USD 670,324	FED Home Loan Pool G08779, 3.500%, 01/09/47	655,162	0.01	USD 3,224,140	Federal National Mortgage Association, 3.000%, perpetual	3,056,339	0.06
USD 283,083	FED Home Loan Pool Q50962, 3.500%, 01/09/47	276,680	0.01	USD 14,757,160	Federal National Mortgage Association, 2.500%, perpetual	13,298,733	0.27
USD 294,131	FED Home Loan Pool V84594, 4.000%, 01/09/48	294,244	0.01	USD 6,714,816	Federal National Mortgage Association, 2.500%, perpetual	6,044,107	0.12
USD 1,941,738	Federal National Mortgage Association, 2.500%, 01/12/33	1,906,105	0.04	USD 9,871,181	Federal National Mortgage Association, 3.000%, perpetual	9,210,602	0.19
USD 10,540,657	Federal National Mortgage Association, 1.500%, 01/03/37	9,594,120	0.20	USD 3,966,947	Federal National Mortgage Association, 3.000%, perpetual	3,696,715	0.08
USD 1,286,219	Federal National Mortgage Association, 4.000%, 01/03/46	1,291,218	0.03	USD 5,975,828	Federal National Mortgage Association, 3.500%, perpetual	5,750,974	0.12
USD 718,780	Federal National Mortgage Association, 5.000%, 01/08/49	736,932	0.02	USD 255,494	Federal National Mortgage Association Pool AS6730, 3.500%, 01/02/46	249,789	0.01
USD 2,294,833	Federal National Mortgage Association, 3.000%, 01/01/50	2,158,282	0.04	USD 544,584	Federal National Mortgage Association Pool BC0326, 3.500%, 01/12/45	533,029	0.01
USD 17,172,834	Federal National Mortgage Association, 2.000%, 01/10/51	14,922,655	0.30	USD 641,080	Federal National Mortgage Association Pool BD2446, 3.000%, 01/01/47	607,715	0.01
USD 2,025,000	Federal National Mortgage Association, 3.500%, 14/07/52	1,947,189	0.04	USD 7,000,000	Federal National Mortgage Association POOL FS2160, 3.500%, perpetual	6,743,247	0.14
USD 866,562	Federal National Mortgage Association, 2.500%, perpetual	848,332	0.02	USD 271,439	Federal National Mortgage Association Pool MA3182, 3.500%, 01/11/47	265,045	0.01
USD 8,593,882	Federal National Mortgage Association, 2.000%, perpetual	8,035,729	0.16	USD 755,528	Federal National Mortgage Association Pool Ma3333, 4.000%, 01/04/48	755,110	0.02
USD 1,477,382	Federal National Mortgage Association, 2.000%, perpetual	1,379,391	0.03	USD 293,108	Federal National Mortgage Association Pool MA3415, 4.000%, 01/07/48	292,946	0.01
USD 4,819,094	Federal National Mortgage Association, 2.000%, perpetual	4,306,242	0.09	USD 647,528	Federal National Mortgage Association Pool Ma3443, 4.000%, 01/08/48	647,169	0.01
USD 1,279,472	Federal National Mortgage Association, 4.000%, perpetual	1,289,267	0.03	USD 615,868	Federal National Mortgage Association Pool MA3693, 4.000%, 01/07/49	613,829	0.01
USD 1,292,981	Federal National Mortgage Association, 4.000%, perpetual	1,293,679	0.03	USD 5,844,854	Federal National Mortgage Association Pool Ma4511, 2.000%, perpetual	5,081,384	0.10
USD 4,482,359	Federal National Mortgage Association, 3.000%, perpetual	4,188,142	0.09	USD 3,019,964	Federal National Mortgage Association Pool BK8390, 2.000%, perpetual	2,637,413	0.05
USD 14,563,371	Federal National Mortgage Association, 2.000%, perpetual	12,718,567	0.26	USD 823,831	Federal National Mortgage Association Pool BQ8120, 2.000%, perpetual	770,325	0.02
USD 7,252,994	Federal National Mortgage Association, 2.500%, perpetual	6,550,709	0.13	USD 1,020,313	Federal National Mortgage Association Pool CA2631, 4.000%, perpetual	1,019,749	0.02
USD 7,624,933	Federal National Mortgage Association, 2.000%, perpetual	6,666,450	0.14	USD 1,765,840	Federal National Mortgage Association Pool FM5035, 4.000%, perpetual	1,764,863	0.04
USD 4,557,428	Federal National Mortgage Association, 2.500%, perpetual	4,109,049	0.08	USD 1,315,006	Federal National Mortgage Association Pool FM5467, 2.000%, perpetual	1,233,843	0.03
USD 2,713,350	Federal National Mortgage Association, 3.000%, perpetual	2,533,725	0.05				
USD 5,655,032	Federal National Mortgage Association, 2.500%, perpetual	5,096,914	0.10				
USD 7,890,926	Federal National Mortgage Association, 1.500%, perpetual	6,558,951	0.13				
USD 6,726,856	Federal National Mortgage Association, 2.500%, perpetual	6,062,955	0.12				
USD 11,558,689	Federal National Mortgage Association, 2.000%, perpetual	10,050,657	0.20				
USD 5,559,599	Federal National Mortgage Association, 3.000%, perpetual	5,187,249	0.11				
USD 428,382	Federal National Mortgage Association, 3.500%, perpetual	413,172	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% (continued)				Asset Backed Obligations - 11.47% (continued)			
United States (continued)				United States (continued)			
USD 3,091,588	Federal National Mortgage Association Pool FM5866, 3.500%, perpetual	3,018,762	0.06	USD 28,996	Freddie Mac Gold Pool, 3.000%, 01/01/27	28,977	0.00
USD 1,274,919	Federal National Mortgage Association Pool FM6246, 4.000%, perpetual	1,288,291	0.03	USD 13,733	Freddie Mac Gold Pool, 3.000%, 01/03/27	13,726	0.00
USD 3,305,292	Federal National Mortgage Association Pool FM6559, 2.000%, perpetual	2,886,597	0.06	USD 56,222	Freddie Mac Gold Pool, 3.000%, 01/03/27	55,309	0.00
USD 677,607	Federal National Mortgage Association Pool FM6571, 4.000%, perpetual	684,609	0.01	USD 139,158	Freddie Mac Gold Pool, 3.000%, 01/12/27	136,402	0.00
USD 5,022,336	Federal National Mortgage Association Pool MA4255, 2.000%, perpetual	4,386,135	0.09	USD 30,505	Freddie Mac Gold Pool, 2.500%, 01/08/28	29,618	0.00
USD 3,104,255	Federal National Mortgage Association Pool MA4261, 2.000%, perpetual	2,912,659	0.06	USD 350,825	Freddie Mac Gold Pool, 2.500%, 01/08/28	346,494	0.01
USD 7,508,944	Federal National Mortgage Association Pool MA4281, 2.000%, perpetual	6,533,929	0.13	USD 174,443	Freddie Mac Gold Pool, 2.500%, 01/09/28	172,289	0.00
USD 5,489,928	Federal National Mortgage Association Pool MA4305, 2.000%, perpetual	4,776,651	0.10	USD 74,575	Freddie Mac Gold Pool, 3.500%, 01/09/28	74,796	0.00
USD 19,660,524	Federal National Mortgage Association Pool MA4325, 2.000%, perpetual	17,104,613	0.35	USD 23,205	Freddie Mac Gold Pool, 3.000%, 01/01/29	22,935	0.00
USD 4,513,096	Federal National Mortgage Association Pool MA4364, 2.000%, perpetual	4,039,923	0.08	USD 13,804	Freddie Mac Gold Pool, 3.000%, 01/01/29	13,782	0.00
USD 4,899,205	Federal National Mortgage Association Pool MA4379, 2.500%, perpetual	4,417,960	0.09	USD 79,876	Freddie Mac Gold Pool, 3.000%, 01/02/29	79,803	0.00
USD 1,196	Freddie Mac Gold Pool, 4.000%, 01/05/23	1,207	0.00	USD 110,392	Freddie Mac Gold Pool, 3.000%, 01/03/29	110,220	0.00
USD 803	Freddie Mac Gold Pool, 5.000%, 01/05/23	826	0.00	USD 1,483	Freddie Mac Gold Pool, 5.000%, 01/04/29	1,524	0.00
USD 2,862	Freddie Mac Gold Pool, 4.500%, 01/03/24	2,930	0.00	USD 79,286	Freddie Mac Gold Pool, 3.500%, 01/09/29	79,522	0.00
USD 2,472	Freddie Mac Gold Pool, 4.000%, 01/06/24	2,502	0.00	USD 83,707	Freddie Mac Gold Pool, 2.500%, 01/10/29	82,483	0.00
USD 396	Freddie Mac Gold Pool, 4.000%, 01/08/24	400	0.00	USD 32,745	Freddie Mac Gold Pool, 3.500%, 01/12/29	32,792	0.00
USD 331	Freddie Mac Gold Pool, 4.500%, 01/09/24	339	0.00	USD 151,152	Freddie Mac Gold Pool, 3.500%, 01/02/30	151,905	0.00
USD 56,023	Freddie Mac Gold Pool, 4.000%, 01/07/25	56,704	0.00	USD 217,601	Freddie Mac Gold Pool, 2.500%, 01/01/31	213,809	0.00
USD 29,261	Freddie Mac Gold Pool, 4.000%, 01/09/25	29,617	0.00	USD 594	Freddie Mac Gold Pool, 6.500%, 01/01/32	641	0.00
USD 13,919	Freddie Mac Gold Pool, 4.000%, 01/04/26	14,088	0.00	USD 6,698	Freddie Mac Gold Pool, 5.500%, 01/02/32	6,983	0.00
USD 14,311	Freddie Mac Gold Pool, 4.000%, 01/04/26	14,473	0.00	USD 7,184	Freddie Mac Gold Pool, 6.500%, 01/03/32	7,701	0.00
USD 27,848	Freddie Mac Gold Pool, 4.000%, 01/04/26	28,164	0.00	USD 3,823	Freddie Mac Gold Pool, 6.500%, 01/08/32	4,018	0.00
USD 66,415	Freddie Mac Gold Pool, 4.500%, 01/05/26	68,004	0.00	USD 569,394	Freddie Mac Gold Pool, 3.500%, 01/06/33	570,167	0.01
USD 13,223	Freddie Mac Gold Pool, 3.000%, 01/09/26	13,215	0.00	USD 31,290	Freddie Mac Gold Pool, 5.500%, 01/06/33	33,367	0.00
				USD 2,479	Freddie Mac Gold Pool, 5.000%, 01/08/33	2,612	0.00
				USD 13,641	Freddie Mac Gold Pool, 5.500%, 01/08/33	14,547	0.00
				USD 312,933	Freddie Mac Gold Pool, 3.500%, 01/09/33	313,358	0.01
				USD 585	Freddie Mac Gold Pool, 5.500%, 01/09/33	624	0.00
				USD 6,371	Freddie Mac Gold Pool, 5.000%, 01/10/33	6,710	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 26,199	Freddie Mac Gold Pool, 5.000%, 01/11/33	27,526	0.00	USD 32,403	Freddie Mac Gold Pool, 5.500%, 01/01/38	34,630	0.00
USD 1,956	Freddie Mac Gold Pool, 5.500%, 01/11/33	2,037	0.00	USD 9,205	Freddie Mac Gold Pool, 5.000%, 01/02/38	9,699	0.00
USD 1,093	Freddie Mac Gold Pool, 5.500%, 01/02/34	1,139	0.00	USD 1,277	Freddie Mac Gold Pool, 5.000%, 01/04/38	1,345	0.00
USD 3,886	Freddie Mac Gold Pool, 5.500%, 01/03/34	4,134	0.00	USD 30,910	Freddie Mac Gold Pool, 4.500%, 01/06/38	31,857	0.00
USD 7,850	Freddie Mac Gold Pool, 5.000%, 01/05/34	8,246	0.00	USD 1,995	Freddie Mac Gold Pool, 5.500%, 01/07/38	2,132	0.00
USD 474	Freddie Mac Gold Pool, 5.000%, 01/12/34	500	0.00	USD 1,860	Freddie Mac Gold Pool, 4.500%, 01/09/38	1,923	0.00
USD 6,107	Freddie Mac Gold Pool, 5.500%, 01/12/34	6,521	0.00	USD 13,743	Freddie Mac Gold Pool, 5.500%, 01/11/38	14,341	0.00
USD 5,440	Freddie Mac Gold Pool, 5.500%, 01/02/35	5,842	0.00	USD 304,691	Freddie Mac Gold Pool, 5.500%, 01/11/38	325,624	0.01
USD 23,884	Freddie Mac Gold Pool, 6.000%, 01/05/35	25,878	0.00	USD 111,346	Freddie Mac Gold Pool, 5.000%, 01/01/39	117,315	0.00
USD 18,010	Freddie Mac Gold Pool, 5.500%, 01/07/35	19,256	0.00	USD 36,481	Freddie Mac Gold Pool, 4.500%, 01/02/39	37,620	0.00
USD 6,838	Freddie Mac Gold Pool, 5.000%, 01/09/35	7,193	0.00	USD 4,272	Freddie Mac Gold Pool, 4.500%, 01/02/39	4,419	0.00
USD 9,077	Freddie Mac Gold Pool, 5.000%, 01/10/35	9,549	0.00	USD 12,392	Freddie Mac Gold Pool, 4.500%, 01/02/39	12,751	0.00
USD 1,915	Freddie Mac Gold Pool, 5.500%, 01/12/35	1,995	0.00	USD 804	Freddie Mac Gold Pool, 4.500%, 01/03/39	825	0.00
USD 2,887	Freddie Mac Gold Pool, 6.000%, 01/01/36	3,044	0.00	USD 18,600	Freddie Mac Gold Pool, 5.000%, 01/03/39	19,597	0.00
USD 9,019	Freddie Mac Gold Pool, 5.500%, 01/02/36	9,643	0.00	USD 63,748	Freddie Mac Gold Pool, 4.500%, 01/04/39	65,943	0.00
USD 5,577	Freddie Mac Gold Pool, 5.500%, 01/04/36	5,996	0.00	USD 7,533	Freddie Mac Gold Pool, 4.000%, 01/05/39	7,618	0.00
USD 9,073	Freddie Mac Gold Pool, 4.500%, 01/05/36	9,351	0.00	USD 3,726	Freddie Mac Gold Pool, 4.500%, 01/06/39	3,824	0.00
USD 46,347	Freddie Mac Gold Pool, 5.000%, 01/03/37	47,509	0.00	USD 13,628	Freddie Mac Gold Pool, 4.500%, 01/06/39	14,057	0.00
USD 7,480	Freddie Mac Gold Pool, 5.500%, 01/03/37	7,994	0.00	USD 79,013	Freddie Mac Gold Pool, 4.000%, 01/07/39	79,891	0.00
USD 8,437	Freddie Mac Gold Pool, 4.500%, 01/04/37	8,595	0.00	USD 2,609	Freddie Mac Gold Pool, 6.000%, 01/07/39	2,863	0.00
USD 4,288	Freddie Mac Gold Pool, 5.500%, 01/04/37	4,542	0.00	USD 4,131	Freddie Mac Gold Pool, 4.500%, 01/09/39	4,176	0.00
USD 4,219	Freddie Mac Gold Pool, 5.500%, 01/04/37	4,509	0.00	USD 27,656	Freddie Mac Gold Pool, 4.500%, 01/10/39	28,608	0.00
USD 560,812	Freddie Mac Gold Pool, 4.000%, 01/05/37	571,485	0.01	USD 46,834	Freddie Mac Gold Pool, 4.500%, 01/10/39	48,306	0.00
USD 17,614	Freddie Mac Gold Pool, 5.000%, 01/06/37	18,536	0.00	USD 11,323	Freddie Mac Gold Pool, 4.500%, 01/12/39	11,678	0.00
USD 1,359	Freddie Mac Gold Pool, 5.000%, 01/07/37	1,434	0.00	USD 80,582	Freddie Mac Gold Pool, 4.500%, 01/01/40	83,361	0.00
USD 1,320	Freddie Mac Gold Pool, 5.500%, 01/07/37	1,406	0.00	USD 7,683	Freddie Mac Gold Pool, 4.500%, 01/02/40	7,925	0.00
USD 10,922	Freddie Mac Gold Pool, 7.000%, 01/08/37	11,856	0.00	USD 8,294	Freddie Mac Gold Pool, 4.500%, 01/04/40	8,555	0.00
USD 970	Freddie Mac Gold Pool, 5.500%, 01/11/37	1,036	0.00	USD 11,492	Freddie Mac Gold Pool, 6.000%, 01/04/40	12,634	0.00
USD 36,758	Freddie Mac Gold Pool, 6.000%, 01/12/37	40,329	0.00	USD 77,910	Freddie Mac Gold Pool, 5.500%, 01/05/40	83,793	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 63,941	Freddie Mac Gold Pool, 6.000%, 01/05/40	69,769	0.00	USD 616,184	Freddie Mac Gold Pool, 3.000%, 01/10/43	589,246	0.01
USD 103,121	Freddie Mac Gold Pool, 4.500%, 01/06/40	106,670	0.00	USD 26,734	Freddie Mac Gold Pool, 4.500%, 01/10/43	27,541	0.00
USD 27,932	Freddie Mac Gold Pool, 5.000%, 01/06/40	29,459	0.00	USD 18,991	Freddie Mac Gold Pool, 4.500%, 01/10/43	19,565	0.00
USD 58,973	Freddie Mac Gold Pool, 4.500%, 01/07/40	60,828	0.00	USD 4,128	Freddie Mac Gold Pool, 4.500%, 01/12/43	4,260	0.00
USD 921	Freddie Mac Gold Pool, 5.000%, 01/08/40	966	0.00	USD 6,419	Freddie Mac Gold Pool, 4.500%, 01/12/43	6,623	0.00
USD 61,889	Freddie Mac Gold Pool, 4.000%, 01/10/40	62,592	0.00	USD 85,007	Freddie Mac Gold Pool, 4.500%, 01/03/44	87,310	0.00
USD 59,610	Freddie Mac Gold Pool, 4.500%, 01/11/40	61,177	0.00	USD 56,438	Freddie Mac Gold Pool, 4.000%, 01/05/44	56,923	0.00
USD 7,534	Freddie Mac Gold Pool, 4.000%, 01/01/41	7,636	0.00	USD 215,752	Freddie Mac Gold Pool, 4.000%, 01/05/44	217,604	0.01
USD 64,396	Freddie Mac Gold Pool, 4.000%, 01/02/41	65,128	0.00	USD 101,671	Freddie Mac Gold Pool, 3.500%, 01/06/44	99,925	0.00
USD 63,496	Freddie Mac Gold Pool, 4.000%, 01/04/41	64,218	0.00	USD 116,851	Freddie Mac Gold Pool, 3.500%, 01/08/44	114,844	0.00
USD 206,096	Freddie Mac Gold Pool, 5.000%, 01/04/41	217,311	0.01	USD 161,299	Freddie Mac Gold Pool, 3.500%, 01/11/44	158,529	0.00
USD 24,301	Freddie Mac Gold Pool, 4.500%, 01/05/41	25,060	0.00	USD 187,269	Freddie Mac Gold Pool, 4.000%, 01/12/44	188,877	0.00
USD 132,653	Freddie Mac Gold Pool, 4.500%, 01/06/41	134,877	0.00	USD 128,925	Freddie Mac Gold Pool, 3.500%, 01/01/45	126,711	0.00
USD 72,748	Freddie Mac Gold Pool, 5.000%, 01/07/41	76,701	0.00	USD 199,777	Freddie Mac Gold Pool, 3.500%, 01/02/45	196,346	0.00
USD 22,034	Freddie Mac Gold Pool, 4.000%, 01/08/41	22,332	0.00	USD 188,252	Freddie Mac Gold Pool, 4.000%, 01/04/45	189,162	0.00
USD 96,300	Freddie Mac Gold Pool, 4.500%, 01/09/41	99,310	0.00	USD 263,510	Freddie Mac Gold Pool, 3.500%, 01/07/45	258,165	0.01
USD 197,957	Freddie Mac Gold Pool, 4.000%, 01/04/42	200,189	0.00	USD 320,365	Freddie Mac Gold Pool, 3.500%, 01/07/45	313,867	0.01
USD 25,328	Freddie Mac Gold Pool, 3.500%, 01/07/42	24,919	0.00	USD 69,211	Freddie Mac Gold Pool, 3.500%, 01/10/45	67,807	0.00
USD 256,366	Freddie Mac Gold Pool, 3.500%, 01/10/42	252,221	0.01	USD 235,170	Freddie Mac Gold Pool, 4.000%, 01/10/45	236,306	0.01
USD 175,395	Freddie Mac Gold Pool, 3.000%, 01/03/43	167,727	0.00	USD 257,885	Freddie Mac Gold Pool, 3.500%, 01/12/45	252,657	0.01
USD 15,341	Freddie Mac Gold Pool, 3.000%, 01/03/43	14,687	0.00	USD 173,256	Freddie Mac Gold Pool, 4.000%, 01/12/45	174,094	0.00
USD 229,661	Freddie Mac Gold Pool, 3.500%, 01/04/43	226,043	0.01	USD 168,652	Freddie Mac Gold Pool, 3.500%, 01/06/46	165,043	0.00
USD 727,718	Freddie Mac Gold Pool, 3.000%, 01/07/43	695,904	0.01	USD 472,687	Freddie Mac Gold Pool, 3.000%, 01/10/46	448,539	0.01
USD 20,762	Freddie Mac Gold Pool, 3.000%, 01/08/43	19,854	0.00	USD 407,723	Freddie Mac Gold Pool, 3.500%, 01/02/47	399,000	0.01
USD 141,639	Freddie Mac Gold Pool, 3.000%, 01/08/43	135,448	0.00	USD 226,779	Freddie Mac Gold Pool, 4.000%, 01/06/47	227,113	0.01
USD 197,128	Freddie Mac Gold Pool, 3.500%, 01/08/43	194,020	0.00	USD 74,082	Freddie Mac Gold Pool, 3.500%, 01/08/47	72,406	0.00
USD 181,635	Freddie Mac Gold Pool, 3.000%, 01/09/43	173,694	0.00	USD 185,925	Freddie Mac Gold Pool, 4.000%, 01/08/47	186,199	0.00
USD 110,130	Freddie Mac Gold Pool, 3.000%, 01/09/43	105,255	0.00	USD 258,442	Freddie Mac Gold Pool, 4.000%, 01/09/47	258,823	0.01
USD 243,912	Freddie Mac Gold Pool, 3.500%, 01/09/43	240,065	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% (continued)				Asset Backed Obligations - 11.47% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26	1,001,452	0.02	USD 5,560,261	Freddie Mac Pool, 2.500%, perpetual	5,010,621	0.10
USD 1,929,868	Freddie Mac Pool, 1.500%, 01/01/37	1,760,278	0.04	USD 4,848,013	Freddie Mac Pool, 2.500%, perpetual	4,368,029	0.09
USD 16,061,390	Freddie Mac Pool, 2.000%, 01/03/37	14,148,386	0.29	USD 2,500,000	Government National Mortgage Association II TBA 30 YR 3, 3.000%, 21/07/52	2,355,415	0.05
USD 262,796	Freddie Mac Pool, 3.000%, 01/07/37	252,688	0.01	USD 2,600,000	Ginnie Mae, 2.000%, perpetual	2,306,091	0.05
USD 3,192,593	Freddie Mac Pool, 3.500%, 01/06/47	3,124,864	0.06	USD 2,175,000	Ginnie Mae, 2.500%, perpetual	1,988,255	0.04
USD 1,124,971	Freddie Mac Pool, 3.000%, 01/10/49	1,058,041	0.02	USD 1,913	Ginnie Mae I Pool, 6.000%, 15/12/28	2,014	0.00
USD 880,605	Freddie Mac Pool, 3.000%, perpetual	873,019	0.02	USD 286	Ginnie Mae I Pool, 6.000%, 15/01/29	301	0.00
USD 4,111,325	Freddie Mac Pool, 2.000%, perpetual	3,844,298	0.08	USD 112	Ginnie Mae I Pool, 7.000%, 15/07/31	124	0.00
USD 1,966,532	Freddie Mac Pool, 2.500%, perpetual	1,882,859	0.04	USD 16,384	Ginnie Mae I Pool, 6.000%, 15/02/32	17,292	0.00
USD 3,829,979	Freddie Mac Pool, 1.500%, perpetual	3,493,414	0.07	USD 4,277	Ginnie Mae I Pool, 6.000%, 15/04/32	4,682	0.00
USD 3,305,461	Freddie Mac Pool, 3.000%, perpetual	3,139,489	0.06	USD 24,087	Ginnie Mae I Pool, 7.000%, 15/07/32	24,310	0.00
USD 1,157,407	Freddie Mac Pool, 2.500%, perpetual	1,063,335	0.02	USD 292	Ginnie Mae I Pool, 5.500%, 15/10/32	306	0.00
USD 881,020	Freddie Mac Pool, 3.000%, perpetual	836,386	0.02	USD 10,328	Ginnie Mae I Pool, 6.000%, 15/10/32	10,889	0.00
USD 1,308,546	Freddie Mac Pool, 3.500%, perpetual	1,271,691	0.03	USD 4,451	Ginnie Mae I Pool, 7.000%, 15/11/32	4,865	0.00
USD 2,138,760	Freddie Mac Pool, 3.000%, perpetual	2,007,160	0.04	USD 271	Ginnie Mae I Pool, 5.500%, 15/05/33	294	0.00
USD 1,742,205	Freddie Mac Pool, 2.500%, perpetual	1,575,917	0.03	USD 263	Ginnie Mae I Pool, 5.500%, 15/05/33	285	0.00
USD 1,990,313	Freddie Mac Pool, 2.500%, perpetual	1,798,732	0.04	USD 14,204	Ginnie Mae I Pool, 5.500%, 15/07/33	15,400	0.00
USD 3,427,253	Freddie Mac Pool, 2.000%, perpetual	2,993,111	0.06	USD 360	Ginnie Mae I Pool, 6.000%, 15/07/33	379	0.00
USD 2,493,004	Freddie Mac Pool, 2.000%, perpetual	2,177,206	0.04	USD 4,624	Ginnie Mae I Pool, 6.000%, 15/07/33	4,870	0.00
USD 3,904,082	Freddie Mac Pool, 2.000%, perpetual	3,409,538	0.07	USD 19,551	Ginnie Mae I Pool, 6.000%, 15/09/33	21,124	0.00
USD 6,394,923	Freddie Mac Pool, 1.500%, perpetual	5,319,153	0.11	USD 6,155	Ginnie Mae I Pool, 5.500%, 15/02/34	6,438	0.00
USD 7,978,578	Freddie Mac Pool, 2.500%, perpetual	7,189,343	0.15	USD 3,844	Ginnie Mae I Pool, 5.500%, 15/04/34	4,152	0.00
USD 1,587,934	Freddie Mac Pool, 3.000%, perpetual	1,483,719	0.03	USD 23,247	Ginnie Mae I Pool, 5.000%, 15/06/34	24,564	0.00
USD 5,475,698	Freddie Mac Pool, 2.500%, perpetual	4,936,115	0.10	USD 5,691	Ginnie Mae I Pool, 5.000%, 15/08/35	5,902	0.00
USD 4,723,886	Freddie Mac Pool, 2.000%, perpetual	4,108,300	0.08	USD 17,348	Ginnie Mae I Pool, 5.500%, 15/06/36	18,151	0.00
USD 4,581,495	Freddie Mac Pool, 2.500%, perpetual	4,129,317	0.08	USD 1,295	Ginnie Mae I Pool, 6.000%, 15/06/36	1,395	0.00
USD 1,976,128	Freddie Mac Pool, 1.500%, perpetual	1,642,890	0.03	USD 2,953	Ginnie Mae I Pool, 6.000%, 15/08/36	3,137	0.00
USD 8,123,882	Freddie Mac Pool, 2.000%, perpetual	7,063,971	0.14	USD 50,710	Ginnie Mae I Pool, 6.000%, 15/01/37	55,597	0.00
				USD 196	Ginnie Mae I Pool, 5.500%, 15/04/37	205	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 684	Ginnie Mae I Pool, 5.500%, 15/08/37	723	0.00	USD 11,427	Ginnie Mae I Pool, 4.500%, 15/07/40	11,912	0.00
USD 35,195	Ginnie Mae I Pool, 6.000%, 15/12/37	38,977	0.00	USD 22,778	Ginnie Mae I Pool, 4.500%, 15/07/40	23,467	0.00
USD 27,690	Ginnie Mae I Pool, 5.500%, 15/01/38	29,911	0.00	USD 298	Ginnie Mae I Pool, 4.500%, 15/07/40	308	0.00
USD 13,379	Ginnie Mae I Pool, 5.500%, 15/02/38	14,479	0.00	USD 74,352	Ginnie Mae I Pool, 4.500%, 15/07/40	77,343	0.00
USD 9,544	Ginnie Mae I Pool, 5.000%, 15/03/38	10,063	0.00	USD 35,546	Ginnie Mae I Pool, 4.500%, 15/07/40	36,903	0.00
USD 46,543	Ginnie Mae I Pool, 5.500%, 15/04/38	50,428	0.00	USD 40,308	Ginnie Mae I Pool, 4.500%, 15/07/40	42,109	0.00
USD 45,773	Ginnie Mae I Pool, 5.000%, 15/06/38	48,555	0.00	USD 26,447	Ginnie Mae I Pool, 4.000%, 15/08/40	26,847	0.00
USD 24,042	Ginnie Mae I Pool, 5.500%, 15/06/38	25,854	0.00	USD 22,494	Ginnie Mae I Pool, 4.000%, 15/01/41	22,853	0.00
USD 32,014	Ginnie Mae I Pool, 5.500%, 15/07/38	34,503	0.00	USD 51,279	Ginnie Mae I Pool, 4.500%, 15/01/41	52,793	0.00
USD 7,810	Ginnie Mae I Pool, 5.000%, 15/08/38	8,102	0.00	USD 102,163	Ginnie Mae I Pool, 6.000%, 15/03/41	111,902	0.00
USD 40,934	Ginnie Mae I Pool, 5.500%, 15/11/38	44,008	0.00	USD 64,576	Ginnie Mae I Pool, 4.500%, 15/06/41	67,054	0.00
USD 18,469	Ginnie Mae I Pool, 5.500%, 15/12/38	20,231	0.00	USD 23,567	Ginnie Mae I Pool, 4.500%, 15/07/41	24,567	0.00
USD 42,393	Ginnie Mae I Pool, 4.500%, 15/01/39	44,285	0.00	USD 17,899	Ginnie Mae I Pool, 4.500%, 15/07/41	18,651	0.00
USD 42,500	Ginnie Mae I Pool, 5.500%, 15/01/39	45,110	0.00	USD 76,569	Ginnie Mae I Pool, 4.500%, 15/07/41	79,948	0.00
USD 6,288	Ginnie Mae I Pool, 5.500%, 15/01/39	6,712	0.00	USD 34,855	Ginnie Mae I Pool, 4.500%, 15/10/41	35,787	0.00
USD 1,097	Ginnie Mae I Pool, 4.500%, 15/03/39	1,144	0.00	USD 150,894	Ginnie Mae I Pool, 3.500%, 15/02/42	149,230	0.00
USD 71,256	Ginnie Mae I Pool, 5.000%, 15/03/39	75,130	0.00	USD 333,197	Ginnie Mae I Pool, 3.000%, 15/05/42	321,726	0.01
USD 15,851	Ginnie Mae I Pool, 4.500%, 15/04/39	16,455	0.00	USD 42,667	Ginnie Mae I Pool, 3.500%, 15/06/42	42,196	0.00
USD 192,380	Ginnie Mae I Pool, 5.000%, 15/04/39	204,131	0.00	USD 27,129	Ginnie Mae I Pool, 3.500%, 15/07/42	26,830	0.00
USD 1,196	Ginnie Mae I Pool, 4.500%, 15/05/39	1,246	0.00	USD 33,929	Ginnie Mae I Pool, 3.500%, 15/04/43	33,521	0.00
USD 19,480	Ginnie Mae I Pool, 4.500%, 15/07/39	20,223	0.00	USD 126,149	Ginnie Mae I Pool, 3.000%, 15/07/43	120,506	0.00
USD 13,452	Ginnie Mae I Pool, 5.000%, 15/08/39	14,234	0.00	USD 196,341	Ginnie Mae I Pool, 4.000%, 15/07/44	198,965	0.00
USD 29,956	Ginnie Mae I Pool, 4.500%, 15/10/39	30,890	0.00	USD 102,218	Ginnie Mae I Pool, 4.000%, 15/05/45	103,456	0.00
USD 1,121	Ginnie Mae I Pool, 4.500%, 15/10/39	1,164	0.00	USD 230,900	Ginnie Mae II Pool, 4.000%, 20/01/41	235,262	0.01
USD 53,283	Ginnie Mae I Pool, 4.500%, 15/12/39	55,315	0.00	USD 41,347	Ginnie Mae II Pool, 4.500%, 20/04/41	43,061	0.00
USD 30,625	Ginnie Mae I Pool, 5.000%, 15/02/40	31,769	0.00	USD 29,713	Ginnie Mae II Pool, 5.000%, 20/06/41	31,600	0.00
USD 109,557	Ginnie Mae I Pool, 5.000%, 15/02/40	116,479	0.00	USD 63,833	Ginnie Mae II Pool, 4.000%, 20/11/41	64,997	0.00
USD 44,978	Ginnie Mae I Pool, 5.000%, 15/04/40	47,497	0.00	USD 79,176	Ginnie Mae II Pool, 4.000%, 20/04/42	80,509	0.00
USD 19,426	Ginnie Mae I Pool, 4.500%, 15/05/40	20,125	0.00	USD 1,102,114	Ginnie Mae II Pool, 3.500%, 20/05/42	1,090,138	0.02

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% <i>(continued)</i>				Asset Backed Obligations - 11.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 31,799	Ginnie Mae II Pool, 4.000%, 20/07/42	32,334	0.00	USD 134,293	Ginnie Mae II Pool, 3.500%, 20/12/44	132,521	0.00
USD 84,847	Ginnie Mae II Pool, 3.000%, 20/08/42	81,594	0.00	USD 177,202	Ginnie Mae II Pool, 4.000%, 20/12/44	179,823	0.00
USD 78,784	Ginnie Mae II Pool, 3.500%, 20/10/42	77,928	0.00	USD 47,586	Ginnie Mae II Pool, 4.500%, 20/12/44	49,114	0.00
USD 87,658	Ginnie Mae II Pool, 3.000%, 20/12/42	84,298	0.00	USD 64,265	Ginnie Mae II Pool, 4.000%, 20/02/45	65,216	0.00
USD 386,873	Ginnie Mae II Pool, 3.000%, 20/01/43	372,042	0.01	USD 127,130	Ginnie Mae II Pool, 3.500%, 20/03/45	125,218	0.00
USD 74,678	Ginnie Mae II Pool, 3.500%, 20/02/43	73,866	0.00	USD 336,202	Ginnie Mae II Pool, 3.500%, 20/04/45	331,146	0.01
USD 108,864	Ginnie Mae II Pool, 3.000%, 20/03/43	104,619	0.00	USD 195,590	Ginnie Mae II Pool, 3.000%, 20/06/45	188,018	0.00
USD 402,356	Ginnie Mae II Pool, 3.000%, 20/03/43	386,666	0.01	USD 270,486	Ginnie Mae II Pool, 3.500%, 20/06/45	266,418	0.01
USD 150,025	Ginnie Mae II Pool, 3.500%, 20/03/43	148,486	0.00	USD 348,336	Ginnie Mae II Pool, 3.000%, 20/07/45	334,850	0.01
USD 342,816	Ginnie Mae II Pool, 3.500%, 20/05/43	339,298	0.01	USD 2,278,004	Ginnie Mae II Pool, 3.500%, 20/06/46	2,241,477	0.05
USD 372,231	Ginnie Mae II Pool, 4.000%, 20/05/43	377,697	0.01	USD 242,251	Ginnie Mae II Pool, 3.000%, 20/10/46	232,229	0.01
USD 342,839	Ginnie Mae II Pool, 3.000%, 20/06/43	329,470	0.01	USD 820,240	Ginnie Mae II Pool, 3.500%, 20/10/46	807,088	0.02
USD 310,794	Ginnie Mae II Pool, 3.500%, 20/06/43	307,604	0.01	USD 492,817	Ginnie Mae II Pool, 3.000%, 20/11/46	472,429	0.01
USD 26,728	Ginnie Mae II Pool, 5.000%, 20/07/43	28,157	0.00	USD 171,774	Ginnie Mae II Pool, 3.000%, 20/01/47	164,668	0.00
USD 44,777	Ginnie Mae II Pool, 4.000%, 20/08/43	45,465	0.00	USD 395,922	Ginnie Mae II Pool, 3.500%, 20/01/47	389,573	0.01
USD 194,680	Ginnie Mae II Pool, 3.500%, 20/09/43	192,682	0.00	USD 418,247	Ginnie Mae II Pool, 4.500%, 20/02/47	432,560	0.01
USD 27,470	Ginnie Mae II Pool, 4.500%, 20/10/43	28,363	0.00	USD 179,919	Ginnie Mae II Pool, 4.000%, 20/03/47	181,666	0.00
USD 53,947	Ginnie Mae II Pool, 4.500%, 20/11/43	55,700	0.00	USD 287,419	Ginnie Mae II Pool, 3.500%, 20/07/47	282,199	0.01
USD 54,537	Ginnie Mae II Pool, 4.500%, 20/01/44	56,308	0.00	USD 1,372,200	Ginnie Mae II Pool, 3.000%, 20/08/47	1,313,758	0.03
USD 96,694	Ginnie Mae II Pool, 4.000%, 20/02/44	98,180	0.00	USD 371,736	Ginnie Mae II Pool, 3.500%, 20/08/47	364,985	0.01
USD 20,810	Ginnie Mae II Pool, 4.000%, 20/03/44	21,117	0.00	USD 351,839	Ginnie Mae II Pool, 3.000%, 20/09/47	336,854	0.01
USD 43,808	Ginnie Mae II Pool, 4.000%, 20/05/44	44,456	0.00	USD 92,673	Ginnie Mae II Pool, 3.500%, 20/09/47	90,990	0.00
USD 45,643	Ginnie Mae II Pool, 4.000%, 20/06/44	46,318	0.00	USD 214,497	Ginnie Mae II Pool, 3.000%, 20/10/47	205,361	0.00
USD 70,415	Ginnie Mae II Pool, 5.000%, 20/06/44	74,178	0.00	USD 309,137	Ginnie Mae II Pool, 4.500%, 20/12/47	317,898	0.01
USD 175,999	Ginnie Mae II Pool, 4.000%, 20/08/44	178,602	0.00	USD 415,898	Ginnie Mae II Pool, 3.500%, 20/01/48	408,345	0.01
USD 215,393	Ginnie Mae II Pool, 3.500%, 20/10/44	212,550	0.00	USD 727,409	Ginnie Mae II Pool, 4.000%, 20/09/48	732,391	0.02
USD 29,933	Ginnie Mae II Pool, 4.000%, 20/10/44	30,375	0.00	USD 884,602	Ginnie Mae II Pool, 4.500%, 20/12/48	903,315	0.02
USD 63,723	Ginnie Mae II Pool, 4.500%, 20/11/44	65,770	0.00	USD 763,869	Ginnie Mae II Pool, 3.500%, 20/08/49	747,317	0.02
USD 64,141	Ginnie Mae II Pool, 3.000%, 20/12/44	61,801	0.00	USD 464,494	Ginnie Mae II Pool, 3.500%, 20/09/49	454,305	0.01



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% (continued)				Asset Backed Obligations - 11.47% (continued)			
United States (continued)				United States (continued)			
USD 482,996	Ginnie Mae II Pool, 3.500%, 20/10/49	472,401	0.01	USD 329,586	Government National Mortgage Association II Pool MA3597, 3.500%, 20/04/46	324,301	0.01
USD 400,792	Ginnie Mae II Pool, 3.500%, 20/11/49	391,947	0.01	USD 3,495,253	Government National Mortgage Association II Pool MA4125, 2.500%, 20/12/46	3,217,150	0.07
USD 1,232,636	Ginnie Mae II Pool, 3.000%, 20/12/49	1,173,901	0.02	USD 224,143	Government National Mortgage Association II Pool MA4126, 3.000%, 20/12/46	214,870	0.01
USD 2,947,750	Ginnie Mae II Pool, 3.000%, perpetual	2,807,291	0.06	USD 360,359	Government National Mortgage Association II Pool MA4261, 3.000%, 20/02/47	345,451	0.01
USD 2,857,830	Ginnie Mae II Pool, 3.000%, perpetual	2,720,311	0.06	USD 296,839	Government National Mortgage Association II Pool MA4321, 3.500%, 20/03/47	291,448	0.01
USD 4,676,711	Ginnie Mae II Pool, 2.500%, perpetual	4,312,097	0.09	USD 206,916	Government National Mortgage Association II Pool MA4383, 4.000%, 20/04/47	208,678	0.00
USD 2,674,972	Ginnie Mae II Pool, 2.500%, perpetual	2,466,421	0.05	USD 253,075	Government National Mortgage Association II Pool MA4451, 3.500%, 20/05/47	248,479	0.01
USD 10,780,240	Government National Mortgage Association, 2.500%, 20/01/51	9,895,575	0.20	USD 75,312	Government National Mortgage Association II Pool MA4511, 4.000%, 20/06/47	75,978	0.00
USD 3,321,550	Government National Mortgage Association, 3.000%, 20/08/51	3,138,877	0.06	USD 164,465	Government National Mortgage Association II Pool MA4720, 4.000%, 20/09/47	165,690	0.00
USD 3,429,336	Government National Mortgage Association, 2.000%, 20/01/52	3,051,791	0.06	USD 712,928	Government National Mortgage Association II Pool Ma5528, 4.000%, 20/10/48	717,811	0.02
USD 4,324,285	Government National Mortgage Association, 3.500%, perpetual	4,259,244	0.09	USD 1,513,486	Government National Mortgage Association II Pool MA6474, 3.000%, 20/02/50	1,440,558	0.03
USD 450,299	Government National Mortgage Association, 2.000%, perpetual	402,672	0.01	USD 4,864,349	Government National Mortgage Association II Pool MA7135, 2.000%, 20/01/51	4,349,857	0.09
USD 1,043,759	Government National Mortgage Association, 3.000%, perpetual	993,704	0.02	USD 4,300,933	Government National Mortgage Association II Pool MA7311, 2.000%, perpetual	3,844,138	0.08
USD 2,665,147	Government National Mortgage Association, 2.500%, perpetual	2,447,026	0.05	USD 2,433,260	Government National Mortgage Association II Pool MA7366, 2.000%, perpetual	2,167,764	0.04
USD 5,180,575	Government National Mortgage Association, 2.000%, perpetual	4,610,232	0.09	USD 4,194,668	Government National Mortgage Association II Pool MA7417, 2.000%, perpetual	3,732,866	0.08
USD 5,014,992	Government National Mortgage Association, 2.500%, perpetual	4,601,458	0.09	USD 3,411,749	Government National Mortgage Association II Pool Ma7766, 2.000%, perpetual	3,036,140	0.06
USD 4,520,765	Government National Mortgage Association, 3.000%, perpetual	4,280,849	0.09	USD 250,000	GS Mortgage Securities Trust 2014-GC18, 4.074%, 10/01/47	249,777	0.01
USD 4,883,368	Government National Mortgage Association, 2.500%, perpetual	4,477,672	0.09	USD 700,000	JPMBB Commercial Mortgage Securities Trust 2014-C18, 4.439%, 15/02/47	687,881	0.01
USD 2,954,975	Government National Mortgage Association, 2.000%, perpetual	2,623,055	0.05	USD 1,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49	945,131	0.02
USD 2,487,783	Government National Mortgage Association, 2.000%, perpetual	2,208,341	0.05				
USD 2,500,000	Government National Mortgage Association, 3.500%, perpetual	2,431,265	0.05				
USD 301,181	Government National Mortgage Association II Pool MA2753, 3.000%, 20/04/45	289,520	0.01				
USD 213,055	Government National Mortgage Association II Pool MA3173, 3.500%, 20/10/45	209,850	0.00				
USD 152,988	Government National Mortgage Association II Pool MA3174, 4.000%, 20/10/45	154,709	0.00				
USD 187,948	Government National Mortgage Association II Pool MA3521, 3.500%, 20/03/46	184,935	0.00				
USD 2,028,419	Government National Mortgage Association II Pool Ma3522, 4.000%, 20/03/46	2,051,234	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 11.47% (continued)				Mortgage Backed Securities - 0.39% (continued)			
United States (continued)				United States (continued)			
USD 200,000	SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48	189,879	0.00	USD 138,537	Freddie Mac Multifamily Structured Pass Through Certificates, 2.903%, 25/06/29	134,156	0.00
USD 500,000	Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48	491,298	0.01	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.673%, 25/09/29	951,359	0.02
<b>Total United States</b>		<b>568,243,749</b>	<b>11.47</b>	USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.537%, 25/10/29	471,754	0.01
<b>Total Asset Backed Obligations</b>		<b>568,308,632</b>	<b>11.47</b>	USD 300,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34	288,792	0.01
Mortgage Backed Securities - 0.39%				United States			
USD 191,107	Bank, 4.231%, 15/09/60	190,637	0.00	USD 733,333	Freddie Mac Multifamily Structured Pass Through Certificates, 2.050%, perpetual	676,645	0.01
USD 350,000	Bank 2017-BNK7, 3.175%, 15/09/60	332,008	0.01	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.260%, perpetual	933,063	0.02
USD 100,000	Bank 2018-BNK13, 4.217%, 15/08/61	99,740	0.00	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.341%, perpetual	856,088	0.02
USD 200,000	Benchmark 2018-B4 Mortgage Trust, 4.121%, 15/07/51	198,714	0.00	USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.383%, perpetual	428,427	0.01
USD 200,000	Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51	198,788	0.00	USD 1,500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.406%, perpetual	1,283,336	0.03
USD 200,000	CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50	191,811	0.00	USD 880,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.347%, perpetual	796,363	0.02
USD 122,226	Citigroup Commercial Mortgage Trust 2014-GC25, 3.372%, 10/10/47	120,071	0.00	USD 250,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.250%, perpetual	223,953	0.00
USD 339,584	COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48	331,812	0.01	USD 320,000	GS Mortgage Securities Trust 2013-GC16, 5.161%, 10/11/46	316,387	0.01
USD 484,727	COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48	468,637	0.01	USD 186,000	GS Mortgage Securities Trust 2014-GC18, 5.226%, 10/01/47	138,068	0.00
USD 66,678	CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50	63,745	0.00	USD 56,319	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49	54,915	0.00
USD 400,000	CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51	397,351	0.01	USD 153,635	JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50	150,953	0.00
USD 265,000	Fannie Mae-Aces, 3.000%, 25/01/28	259,564	0.01	USD 160,544	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49	157,123	0.00
USD 396,514	Fannie Mae-Aces, 2.937%, 25/06/29	386,543	0.01	USD 300,000	Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50	289,388	0.01
USD 100,000	Fannie Mae-Aces, 3.773%, 25/08/30	100,149	0.00	USD 125,000	UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50	117,131	0.00
USD 132,864	Fannie Mae-Aces, 3.870%, 25/09/30	133,964	0.00	USD 300,000	UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51	300,689	0.01
USD 2,500,000	Fannie Mae-Aces, 1.292%, perpetual	2,067,664	0.04				
USD 1,000,000	Fannie Mae-Aces, 1.725%, perpetual	852,134	0.02				
USD 2,000,000	Fhlmc Multifamily Structured Pfhms K136 A2, 2.127%, perpetual	1,776,438	0.04				
USD 400,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26	396,821	0.01				
USD 200,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.862%, 25/05/26	195,021	0.00				
USD 365,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27	363,574	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 0.39% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				Australia (continued)			
USD 683,731	Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48	658,046	0.01	USD 300,000	Commonwealth Bank of Australia, 3.900%, 12/07/47	265,275	0.01
USD 750,000	Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50	719,680	0.02	EUR 100,000	Commonwealth Bank of Australia, 0.125%, perpetual	89,831	0.00
<b>Total United States</b>		<b>19,071,502</b>	<b>0.39</b>	EUR 100,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	98,048	0.00
<b>Total Mortgage Backed Securities</b>		<b>19,071,502</b>	<b>0.39</b>	USD 200,000	Macquarie Bank Ltd, 4.875%, 10/06/25	199,618	0.00
Corporate Bonds - 23.24%				AUD 500,000	Macquarie Bank Ltd, 1.700%, perpetual	319,613	0.01
Australia				USD 300,000	Macquarie Bank Ltd, 3.231%, perpetual	294,684	0.01
AUD 500,000	AGI Finance Pty Ltd, 1.815%, perpetual	269,504	0.01	USD 500,000	Macquarie Group Ltd, 1.340%, 12/01/27	440,685	0.01
EUR 100,000	APT Pipelines Ltd, 2.000%, 22/03/27	98,413	0.00	EUR 100,000	Macquarie Group Ltd, 0.625%, 03/02/27	92,418	0.00
EUR 100,000	APT Pipelines Ltd, 0.750%, 15/03/29	86,372	0.00	EUR 100,000	Macquarie Group Ltd, 0.943%, 19/01/29	87,361	0.00
GBP 100,000	APT Pipelines Ltd, 3.500%, 22/03/30	113,122	0.00	EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	80,773	0.00
EUR 100,000	APT Pipelines Ltd, 2.000%, 15/07/30	89,831	0.00	USD 300,000	Macquarie Group Ltd, 2.871%, 14/01/33	245,139	0.01
EUR 100,000	APT Pipelines Ltd, 1.250%, 15/03/33	78,118	0.00	EUR 300,000	National Australia Bank Ltd, 0.250%, 20/05/24	304,577	0.01
AUD 200,000	Aurizon Network Pty Ltd, 4.000%, 21/06/24	135,946	0.00	EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	101,433	0.00
AUD 500,000	Ausgrid Finance Pty Ltd, 1.814%, perpetual	293,187	0.01	EUR 100,000	National Australia Bank Ltd, 0.875%, 19/02/27	99,689	0.00
EUR 100,000	AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	94,963	0.00	EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	100,778	0.00
USD 100,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	99,660	0.00	EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	95,897	0.00
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	97,168	0.00	USD 500,000	National Australia Bank Ltd, 2.648%, 14/01/41	342,815	0.01
EUR 500,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	452,246	0.01	AUD 500,000	National Australia Bank Ltd, 1.650%, perpetual	321,504	0.01
EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	91,165	0.00	EUR 300,000	National Australia Bank Ltd, zero coupon, perpetual	273,038	0.01
GBP 100,000	BHP Billiton Finance Ltd, 4.300%, 25/09/42	118,578	0.00	EUR 500,000	National Australia Bank Ltd Ltd, 0.625%, 16/03/27	491,173	0.01
USD 100,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	102,899	0.00	EUR 100,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	89,355	0.00
EUR 500,000	COMMONWEALTH BANK AUST, 0.750%, 28/02/28	486,458	0.01	USD 500,000	National Australia Bank Ltd Ltd, 3.500%, perpetual	495,770	0.01
USD 1,000,000	Commonwealth Bank of Australia, 1.625%, 17/10/22	996,530	0.02	USD 500,000	NBN Co Ltd, 2.625%, 05/05/31	426,110	0.01
EUR 100,000	Commonwealth Bank of Australia, 0.375%, 11/04/24	102,802	0.00	EUR 100,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	79,639	0.00
USD 300,000	Commonwealth Bank of Australia, 2.296%, 14/03/25	289,203	0.01	USD 300,000	QBE Insurance Group Ltd, 5.250%, perpetual	280,524	0.01
USD 300,000	Commonwealth Bank of Australia, 1.125%, 15/06/26	268,437	0.01	USD 50,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	52,080	0.00
GBP 100,000	Commonwealth Bank of Australia, 3.000%, 04/09/26	122,890	0.00	USD 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25	97,235	0.00
EUR 100,000	Commonwealth Bank of Australia, 1.625%, 10/02/31	98,721	0.00	EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	264,532	0.01
USD 500,000	Commonwealth Bank of Australia, 3.743%, 12/09/39	408,795	0.01	EUR 100,000	Stockland Trust, 1.625%, 27/04/26	97,942	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Australia (continued)				Austria			
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	97,680	0.00	EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.100%, 12/05/31	345,868	0.01
EUR 100,000	Telstra Corp Ltd, 2.500%, 15/09/23	105,897	0.00	EUR 200,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34	168,596	0.00
EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	95,588	0.00	EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 25/03/41	70,084	0.00
EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	90,824	0.00	EUR 100,000	Erste Group Bank AG, 0.250%, 26/06/24	102,253	0.00
EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	104,701	0.00	EUR 300,000	Erste Group Bank AG, 0.050%, 16/09/25	288,961	0.01
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	103,194	0.00	EUR 100,000	Erste Group Bank AG, 0.625%, 18/01/27	99,107	0.00
EUR 100,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	102,283	0.00	EUR 100,000	Erste Group Bank AG, 0.125%, 17/05/28	87,769	0.00
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	82,698	0.00	EUR 200,000	Erste Group Bank AG, 0.250%, 14/09/29	164,082	0.00
EUR 100,000	Westpac Banking Corp, 0.750%, 17/10/23	103,393	0.00	EUR 200,000	Erste Group Bank AG, 0.875%, 15/05/34	174,732	0.00
USD 1,000,000	Westpac Banking Corp, 3.150%, 16/01/24	998,290	0.02	EUR 300,000	ERSTE GROUP BANK AG, 0.500%, 12/01/37	233,313	0.01
USD 250,000	Westpac Banking Corp, 3.300%, 26/02/24	249,288	0.01	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	100,859	0.00
EUR 200,000	Westpac Banking Corp, 0.500%, 16/01/25	203,670	0.01	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	94,994	0.00
GBP 100,000	Westpac Banking Corp, 2.125%, 02/05/25	116,422	0.00	EUR 300,000	Hypo Vorarlberg Bank AG, 0.625%, perpetual	299,628	0.01
USD 100,000	Westpac Banking Corp, 2.700%, 19/08/26	95,006	0.00	EUR 100,000	KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	84,043	0.00
EUR 100,000	Westpac Banking Corp, 1.450%, 17/07/28	95,920	0.00	EUR 200,000	OeBB-Infrastruktur AG, 2.250%, 04/07/23	212,086	0.01
EUR 100,000	Westpac Banking Corp, zero coupon, 22/09/28	91,607	0.00	EUR 100,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	103,532	0.00
EUR 100,000	Westpac Banking Corp, 0.766%, 13/05/31	91,531	0.00	EUR 300,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	310,596	0.01
EUR 100,000	Westpac Banking Corp, 1.375%, 17/05/32	94,867	0.00	EUR 150,000	OeBB-Infrastruktur AG, 3.375%, 18/05/32	172,891	0.00
USD 30,000	Westpac Banking Corp, 4.110%, 24/07/34	27,446	0.00	USD 100,000	Oesterreichische Kontrollbank AG, 3.125%, 07/11/23	100,110	0.00
USD 40,000	Westpac Banking Corp, 2.668%, 15/11/35	32,099	0.00	GBP 200,000	Oesterreichische Kontrollbank AG, 1.250%, 15/12/23	238,960	0.01
USD 275,000	Westpac Banking Corp, 4.421%, 24/07/39	246,331	0.01	EUR 100,000	Oesterreichische Kontrollbank AG, 0.250%, 26/09/24	101,949	0.00
USD 500,000	Westpac Banking Corp, 1.019%, perpetual	470,265	0.01	CHF 150,000	Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	163,338	0.00
USD 300,000	Westpac Banking Corp, 1.953%, perpetual	261,642	0.01	USD 1,000,000	Oesterreichische Kontrollbank AG, 2.875%, perpetual	992,440	0.02
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,846	0.00	USD 590,000	Oesterreichische Kontrollbank AG, 0.375%, perpetual	540,434	0.01
USD 30,000	Westpac Banking Corp, 2.963%, perpetual	21,746	0.00	EUR 55,000	OMV AG, zero coupon, 16/06/23	56,831	0.00
USD 500,000	Westpac Banking Corp, 3.133%, perpetual	367,845	0.01				
AUD 400,000	Woolworths Group Ltd, 1.850%, perpetual	255,781	0.01				
<b>Total Australia</b>		<b>15,912,404</b>	<b>0.32</b>				

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Austria (continued)				Belgium (continued)			
EUR 100,000	OMV AG, 1.500%, 09/04/24	104,366	0.00	EUR 100,000	Argenta Spaarbank, 1.000%, 29/01/27	92,449	0.00
EUR 100,000	OMV AG, zero coupon, 03/07/25	98,250	0.00	EUR 100,000	Argenta Spaarbank NV, 1.000%, 13/10/26	94,382	0.00
EUR 100,000	OMV AG, 2.000%, 09/04/28	101,306	0.00	EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	89,031	0.00
EUR 100,000	OMV AG, 1.875%, 04/12/28	99,689	0.00	EUR 100,000	Argenta Spaarbank NV, 0.500%, 08/10/41	72,128	0.00
EUR 460,000	OMV AG, 0.750%, 16/06/30	411,156	0.01	EUR 100,000	Belfius Bank SA, 0.625%, 30/08/23	103,593	0.00
EUR 100,000	OMV AG, 2.375%, 09/04/32	98,913	0.00	EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	101,271	0.00
EUR 100,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	96,813	0.00	EUR 200,000	Belfius Bank SA, 0.375%, 02/09/25	193,467	0.01
EUR 100,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	90,950	0.00	EUR 100,000	BNP Paribas Fortis SA, 0.500%, 23/09/24	102,408	0.00
EUR 100,000	Raiffeisen Bank International AG, 0.050%, 01/09/27	86,324	0.00	EUR 100,000	bpost SA, 1.250%, 11/07/26	100,552	0.00
EUR 100,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	82,678	0.00	EUR 100,000	Elia System Operator SA/NV, 1.375%, 27/05/24	103,495	0.00
EUR 200,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29	193,460	0.01	EUR 100,000	Elia System Operator SA/NV, 1.375%, 14/01/26	99,900	0.00
EUR 100,000	Raiffeisen-Landesbank Steiermark AG, 0.500%, 27/05/41	71,785	0.00	EUR 100,000	Euroclear Bank SA, 0.500%, 10/07/23	103,791	0.00
USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	197,332	0.01	EUR 100,000	FLUVIUS System Operator CVBA, 2.875%, 07/05/29	99,431	0.00
USD 200,000	Suzano Austria GmbH, 5.000%, 15/01/30	181,804	0.01	EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	79,083	0.00
EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	101,613	0.00	EUR 200,000	ING Belgium SA, 0.625%, 30/05/25	203,553	0.01
EUR 100,000	UniCredit Bank Austria AG, 0.750%, 25/02/25	102,391	0.00	EUR 500,000	ING Belgium SA, 1.500%, perpetual	503,457	0.01
EUR 300,000	UniCredit Bank Austria AG, 0.625%, perpetual	302,225	0.01	EUR 200,000	KBC Bank NV, zero coupon, 03/12/25	197,935	0.01
EUR 300,000	UNIQA Insurance Group AG, 1.375%, perpetual	266,772	0.01	EUR 200,000	KBC Bank NV, 0.750%, 08/03/26	202,341	0.01
<b>Total Austria</b>		<b>7,995,283</b>	<b>0.16</b>	<b>Total Belgium</b>		<b>5,173,557</b>	<b>0.10</b>
Belgium				Bermuda			
EUR 100,000	Anheuser-Busch InBev SA, 2.875%, 25/09/24	106,502	0.00	USD 20,000	Aircastle Ltd, 4.125%, 01/05/24	19,449	0.00
GBP 100,000	Anheuser-Busch InBev SA, 4.000%, 24/09/25	123,722	0.01	USD 265,000	Aircastle Ltd, 4.250%, 15/06/26	244,100	0.01
EUR 100,000	Anheuser-Busch InBev SA, 2.700%, 31/03/26	105,668	0.00	USD 140,000	Arch Capital Group Ltd, 3.635%, 30/06/50	108,501	0.00
EUR 100,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	97,266	0.00	USD 100,000	Athene Holding Ltd, 6.150%, 03/04/30	99,849	0.00
EUR 400,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	405,141	0.01	USD 200,000	Kunlun Energy Co Ltd, 3.750%, 13/05/25	198,992	0.00
EUR 50,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	50,297	0.00	USD 100,000	Ooredoo International Finance Ltd, 3.875%, 31/01/28	98,533	0.00
GBP 100,000	Anheuser-Busch InBev SA, 2.250%, 24/05/29	109,604	0.00				
EUR 100,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	94,053	0.00				
EUR 100,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	93,111	0.00				
EUR 300,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	304,351	0.01				
EUR 100,000	Anheuser-Busch InBev SA, 2.000%, 23/01/35	86,928	0.00				
EUR 250,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	232,207	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Bermuda (continued)				British Virgin Islands (continued)			
USD 300,000	Qatar Reinsurance Co Ltd, 4.950%, perpetual	299,445	0.01	USD 200,000	State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	198,214	0.00
USD 500,000	Tengjizhevroil Finance Co International Ltd, 3.250%, 15/08/30	374,680	0.01	EUR 200,000	State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30	190,188	0.00
<b>Total Bermuda</b>		<b>1,443,549</b>	<b>0.03</b>	USD 500,000	TSMC Global Ltd, 1.250%, perpetual	454,690	0.01
British Virgin Islands				USD 400,000	Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25	383,012	0.01
USD 300,000	Amipeace Ltd, 1.750%, perpetual	277,455	0.01	<b>Total British Virgin Islands</b>		<b>9,066,853</b>	<b>0.18</b>
USD 300,000	CCCI Treasure Ltd, 3.425%, perpetual	289,851	0.01	Canada			
USD 300,000	Charming Light Investments Ltd, 4.375%, 21/12/27	292,071	0.01	CAD 400,000	407 International Inc, 2.590%, perpetual	260,305	0.01
USD 200,000	China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	199,286	0.00	USD 100,000	Alimentation Couche-Tard Inc, 3.550%, 26/07/27	93,371	0.00
USD 200,000	China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	197,188	0.00	CAD 300,000	Allied Properties Real Estate Investment Trust, 3.131%, perpetual	206,766	0.00
USD 500,000	China Great Wall International Holdings V Ltd, 2.875%, perpetual	453,660	0.01	CAD 200,000	AltaLink LP, 1.509%, perpetual	124,123	0.00
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holdings Ltd, 2.600%, 10/12/24	292,542	0.01	CAD 300,000	Bank of Montreal, 2.890%, 20/06/23	230,762	0.00
USD 200,000	China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	197,064	0.00	EUR 100,000	Bank of Montreal, 0.250%, 10/01/24	103,065	0.00
USD 500,000	Chinalco Capital Holdings Ltd, 2.125%, perpetual	463,185	0.01	USD 200,000	Bank of Montreal, 2.500%, 28/06/24	195,366	0.00
USD 500,000	CICC Hong Kong Finance 2016 MTN Ltd, 1.625%, 26/01/24	484,495	0.01	EUR 600,000	Bank of Montreal, 0.125%, 26/01/27	579,447	0.01
USD 200,000	CNOOC Finance 2011 Ltd, 5.750%, 26/01/41	210,112	0.00	USD 500,000	Bank of Montreal, 2.650%, 08/03/27	463,760	0.01
USD 300,000	CNOOC Finance 2013 Ltd, 2.875%, 30/09/29	278,397	0.01	USD 300,000	Bank of Montreal, 3.803%, 15/12/32	278,565	0.01
USD 500,000	CSI MTN Ltd, 3.375%, perpetual	490,795	0.01	USD 300,000	Bank of Montreal, 2.150%, perpetual	293,577	0.01
USD 300,000	CSSC Capital 2015 Ltd, 2.500%, 13/02/25	288,195	0.01	USD 500,000	Bank of Montreal, 3.700%, perpetual	495,715	0.01
USD 200,000	HKT Capital No 2 Ltd, 3.625%, 02/04/25	197,706	0.00	USD 800,000	Bank of Montreal, 1.250%, perpetual	709,048	0.01
USD 200,000	Huarong Finance 2017 Co Ltd, 4.750%, 27/04/27	179,774	0.00	USD 500,000	Bank of Montreal, 0.949%, perpetual	445,295	0.01
USD 500,000	Inventive Global Investments Ltd, 1.500%, perpetual	489,395	0.01	EUR 100,000	Bank of Montreal, 2.750%, perpetual	103,193	0.00
USD 500,000	JMH Co Ltd, 2.500%, 09/04/31	425,290	0.01	USD 200,000	Bank Of Montreal, 3.300%, 05/02/24	199,550	0.00
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	203,164	0.00	EUR 400,000	Bank Of Montreal, 0.050%, perpetual	362,361	0.01
USD 500,000	Rongshi International Finance Ltd, 1.875%, perpetual	462,055	0.01	GBP 200,000	Bank of Nova Scotia, 1.375%, 05/12/23	236,048	0.00
USD 500,000	SF Holdings Investment 2021 Ltd, 3.000%, perpetual	453,565	0.01	EUR 200,000	Bank of Nova Scotia, 0.250%, 11/01/24	206,125	0.00
USD 200,000	Sino-Ocean Land Treasure IV Ltd, 4.750%, 14/01/30	86,214	0.00	USD 300,000	Bank of Nova Scotia, 3.400%, 11/02/24	299,061	0.01
USD 500,000	SPIC MTN Co Ltd, 1.625%, 27/07/25	466,775	0.01	EUR 100,000	Bank of Nova Scotia, 0.500%, 22/01/25	101,878	0.00
EUR 300,000	State Grid Overseas Inv, 0.419%, perpetual	260,207	0.01	EUR 600,000	Bank of Nova Scotia, 0.010%, 18/03/25	589,186	0.02
USD 200,000	State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24	202,308	0.00	USD 1,500,000	Bank of Nova Scotia, 3.450%, 11/04/25	1,479,840	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Canada (continued)				Canada (continued)			
USD 600,000	Bank of Nova Scotia, 1.300%, 15/09/26	532,428	0.01	CAD 400,000	Canadian Imperial Bank of Commerce, 2.010%, perpetual	284,423	0.01
CAD 500,000	Bank of Nova Scotia, 1.850%, 02/11/26	346,413	0.01	CAD 500,000	Canadian Imperial Bank of Commerce, 1.960%, perpetual	346,420	0.01
EUR 100,000	Bank of Nova Scotia, 0.250%, 01/11/28	86,273	0.00	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	17,116	0.00
USD 1,500,000	Bank of Nova Scotia, 4.588%, 04/05/37	1,379,085	0.03	USD 200,000	Canadian National Railway Co, 3.650%, 03/02/48	168,322	0.00
USD 585,000	Bank of Nova Scotia, 0.700%, perpetual	554,598	0.01	USD 100,000	Canadian National Railway Co, 2.450%, 01/05/50	67,132	0.00
USD 500,000	Bank of Nova Scotia, 0.650%, perpetual	468,990	0.01	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	96,983	0.00
GBP 100,000	Bank of Nova Scotia, 1.250%, perpetual	110,922	0.00	USD 70,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	59,252	0.00
CAD 800,000	Bank of Nova Scotia, 2.950%, perpetual	575,718	0.01	USD 20,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	19,851	0.00
CAD 500,000	Bank of Nova Scotia, 1.400%, perpetual	327,904	0.01	USD 30,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	31,204	0.00
EUR 100,000	Bank of Nova Scotia, 0.010%, perpetual	89,491	0.00	USD 500,000	Canadian Pacific Railway Co, 1.350%, perpetual	471,440	0.01
CAD 500,000	BCI QuadReal Realty, 1.073%, perpetual	345,785	0.01	USD 500,000	Canadian Pacific Railway Co, 1.750%, perpetual	452,705	0.01
USD 300,000	Bell Canada Inc, 4.464%, 01/04/48	274,767	0.01	USD 500,000	Canadian Pacific Railway Co, 2.450%, perpetual	428,965	0.01
CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 2.200%, 29/05/28	336,292	0.01	USD 1,000,000	Canadian Pacific Railway Co, 3.000%, perpetual	785,930	0.02
USD 50,000	Brookfield Finance Inc, 4.850%, 29/03/29	49,409	0.00	CAD 300,000	Choice Properties Real Estate Investment Trust, 2.848%, perpetual	211,676	0.00
USD 100,000	Brookfield Finance Inc, 4.700%, 20/09/47	87,815	0.00	USD 200,000	CI Financial Corp, 4.100%, 15/06/51	133,204	0.00
USD 150,000	Brookfield Finance Inc, 3.500%, perpetual	108,946	0.00	CAD 500,000	CU Inc, 3.174%, perpetual	287,441	0.01
USD 200,000	Brookfield Finance Inc, 3.625%, perpetual	146,126	0.00	USD 200,000	Enbridge Inc, 3.500%, 10/06/24	197,746	0.00
CAD 500,000	Brookfield Infrastructure Finance ULC, 3.410%, perpetual	345,122	0.01	USD 200,000	Enbridge Inc, 3.700%, 15/07/27	191,784	0.00
CAD 100,000	Brookfield Renewable Partners ULC, 3.330%, perpetual	54,380	0.00	CAD 500,000	Enbridge Inc, 3.100%, perpetual	310,942	0.01
CAD 200,000	Bruce Power LP, 4.000%, perpetual	144,527	0.00	CAD 400,000	Enbridge Pipelines Inc, 4.200%, perpetual	240,171	0.01
USD 100,000	Canadian Imperial Bank of Commerce, 0.500%, 14/12/23	95,795	0.00	CAD 300,000	Fairfax Financial Holdings Ltd, 3.950%, perpetual	202,892	0.00
EUR 200,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	202,943	0.00	USD 300,000	Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25	283,176	0.01
USD 20,000	Canadian Imperial Bank of Commerce, 0.950%, 23/10/25	18,132	0.00	EUR 300,000	Federation des Caisses Desjardins du Quebec, 0.010%, perpetual	297,618	0.01
EUR 700,000	Canadian Imperial Bank of Commerce, 0.375%, 10/03/26	696,571	0.01	CAD 200,000	Federation des Caisses Desjardins du Quebec, 1.093%, perpetual	137,576	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 1.700%, 15/07/26	69,379	0.00	CAD 300,000	Federation des Caisses Desjardins du Quebec, 1.992%, perpetual	206,982	0.00
EUR 200,000	Canadian Imperial Bank of Commerce, 0.250%, perpetual	207,116	0.00	CAD 50,000	First Capital Real Estate Investment Trust, 3.900%, 30/10/23	38,173	0.00
USD 600,000	Canadian Imperial Bank of Commerce, 1.250%, perpetual	535,464	0.01	USD 300,000	Fortis Inc, 3.055%, 04/10/26	281,748	0.01
EUR 100,000	Canadian Imperial Bank of Commerce, 0.010%, perpetual	96,887	0.00	CAD 400,000	General Motors Financial of Canada Ltd, 1.750%, perpetual	274,687	0.01
CAD 700,000	Canadian Imperial Bank of Commerce, 2.250%, perpetual	489,346	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Canada (continued)				Canada (continued)			
CAD 500,000	Greater Toronto Airports Authority, 3.150%, perpetual	291,810	0.01	USD 50,000	Rogers Communications Inc, 5.000%, 15/03/44	46,455	0.00
CAD 400,000	Great-West Lifeco Inc, 2.981%, perpetual	211,617	0.00	USD 75,000	Rogers Communications Inc, 4.350%, 01/05/49	63,709	0.00
EUR 100,000	Hsbc Bank Canada, zero coupon, perpetual	96,954	0.00	USD 350,000	Rogers Communications Inc, 3.700%, 15/11/49	266,605	0.01
USD 500,000	HSBC Bank Canada, 0.950%, perpetual	490,060	0.01	USD 500,000	Rogers Communications Inc, 5.250%, 15/03/82	439,795	0.01
CAD 500,000	HSBC Bank Canada, 1.782%, perpetual	350,184	0.01	CAD 700,000	Rogers Communications Inc, 4.250%, perpetual	498,620	0.01
EUR 400,000	HSBC Bank Canada, 1.500%, perpetual	408,119	0.01	USD 250,000	Royal Bank of Canada, 3.700%, 05/10/23	251,582	0.01
CAD 700,000	Hydro One Inc, 2.230%, perpetual	449,515	0.01	EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	100,406	0.00
CAD 200,000	Hydro One Inc, 2.710%, perpetual	105,689	0.00	CAD 200,000	Royal Bank of Canada, 4.930%, 16/07/25	158,819	0.00
CAD 300,000	Inter Pipeline Ltd, 4.232%, perpetual	221,648	0.00	USD 700,000	Royal Bank of Canada, 0.875%, 20/01/26	627,634	0.01
USD 300,000	Kinross Gold Corp, 4.500%, 15/07/27	292,290	0.01	CAD 400,000	Royal Bank of Canada, 1.589%, 04/05/26	278,578	0.01
CAD 500,000	Loblaw Cos Ltd, 2.284%, perpetual	319,884	0.01	EUR 200,000	Royal Bank of Canada, 0.050%, 19/06/26	195,242	0.00
EUR 100,000	Magna International Inc, 1.900%, 24/11/23	104,461	0.00	EUR 300,000	Royal Bank of Canada, 0.010%, 21/01/27	288,318	0.01
USD 50,000	Magna International Inc, 4.150%, 01/10/25	50,148	0.00	EUR 500,000	Royal Bank of Canada, 0.125%, 26/04/27	480,097	0.01
USD 140,000	Manulife Financial Corp, 2.484%, 19/05/27	127,931	0.00	EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	97,489	0.00
USD 300,000	MEGlobal Canada ULC, 5.000%, 18/05/25	302,775	0.01	CAD 200,000	Royal Bank of Canada, 2.140%, 03/11/31	137,370	0.00
CAD 200,000	Metro Inc, 5.030%, 01/12/44	146,618	0.00	CAD 100,000	Royal Bank of Canada, 2.940%, 03/05/32	70,248	0.00
EUR 400,000	National Bank of Canada, 0.375%, perpetual	412,911	0.01	USD 70,000	Royal Bank of Canada, 0.500%, perpetual	67,696	0.00
CAD 500,000	National Bank of Canada, 2.237%, perpetual	351,498	0.01	USD 500,000	Royal Bank of Canada, 0.425%, perpetual	478,835	0.01
USD 45,000	Nexen Inc, 7.500%, 30/07/39	54,880	0.00	USD 500,000	Royal Bank of Canada, 0.650%, perpetual	469,315	0.01
CAD 400,000	North West Redwater Partnership / NWR Financing Co Ltd, 2.800%, perpetual	262,953	0.01	USD 300,000	Royal Bank of Canada, 0.750%, perpetual	279,909	0.01
CAD 500,000	Pembina Pipeline Corp, 3.530%, 10/12/31	329,676	0.01	USD 1,000,000	Royal Bank of Canada, 1.200%, perpetual	898,410	0.02
USD 500,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	451,755	0.01	USD 500,000	Royal Bank of Canada, 1.400%, perpetual	444,020	0.01
CAD 262,626	Plenary Properties LTAP LP, 6.288%, 31/01/44	223,760	0.00	USD 1,500,000	Royal Bank of Canada, 3.625%, perpetual	1,457,310	0.03
USD 200,000	Rio Tinto Alcan Inc, 7.250%, 15/03/31	238,300	0.01	EUR 100,000	Royal Bank of Canada, 0.010%, perpetual	91,881	0.00
USD 15,000	Rio Tinto Alcan Inc, 6.125%, 15/12/33	17,044	0.00	EUR 300,000	Royal Bank of Canada, 0.010%, perpetual	257,171	0.01
USD 35,000	Rogers Communications Inc, 3.625%, 15/12/25	34,274	0.00	USD 500,000	Royal Bank of Canada, 2.300%, perpetual	416,440	0.01
USD 100,000	Rogers Communications Inc, 2.900%, 15/11/26	94,443	0.00	USD 1,000,000	Royal Bank of Canada, 3.875%, perpetual	951,380	0.02
USD 500,000	Rogers Communications Inc, 3.200%, 15/03/27	474,580	0.01	CAD 200,000	Royal Bank of Canada, 1.670%, perpetual	128,703	0.00
USD 300,000	Rogers Communications Inc, 3.800%, 15/03/32	274,746	0.01	CAD 400,000	Saputo Inc, 1.415%, perpetual	272,978	0.01
USD 500,000	Rogers Communications Inc, 4.500%, 15/03/42	445,025	0.01				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Canada (continued)				Canada (continued)			
CAD 50,000	Scotiabank Capital Trust, 5.650%, 31/12/56	42,345	0.00	USD 200,000	Total Capital Canada Ltd, 2.750%, 15/07/23	198,516	0.00
CAD 100,000	Shaw Communications Inc, 6.750%, 09/11/39	82,914	0.00	CAD 500,000	Toyota Credit Canada Inc, 2.640%, 27/03/24	377,821	0.01
CAD 500,000	Sun Life Financial Inc, 2.460%, perpetual	351,374	0.01	USD 300,000	TransCanada PipeLines Ltd, 4.100%, 15/04/30	286,728	0.01
CAD 500,000	Sun Life Financial Inc, 2.060%, perpetual	305,275	0.01	CAD 500,000	TransCanada PipeLines Ltd, 2.970%, 09/06/31	323,869	0.01
USD 50,000	Telus Corp, 4.600%, 16/11/48	46,625	0.00	USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	15,681	0.00
USD 100,000	Telus Corp, 4.300%, 15/06/49	89,504	0.00	USD 30,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	32,619	0.00
USD 150,000	Thomson Reuters Corp, 4.300%, 23/11/23	151,167	0.00	USD 300,000	TransCanada PipeLines Ltd, 4.750%, 15/05/38	285,213	0.01
EUR 100,000	Toronto-Dominion Bank, 0.625%, 20/07/23	103,800	0.00	USD 15,000	TransCanada PipeLines Ltd, 7.250%, 15/08/38	17,772	0.00
EUR 100,000	Toronto-Dominion Bank, zero coupon, 09/02/24	102,557	0.00	USD 200,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	247,202	0.01
EUR 300,000	Toronto-Dominion Bank, 0.250%, 26/03/24	308,096	0.01	USD 325,000	TransCanada PipeLines Ltd, 4.875%, 15/05/48	311,480	0.01
EUR 500,000	Toronto-Dominion Bank, 0.375%, 25/04/24	508,266	0.01	USD 100,000	Waste Connections Inc, 3.500%, 01/05/29	94,073	0.00
USD 200,000	Toronto-Dominion Bank, 2.650%, 12/06/24	196,254	0.00				
CAD 600,000	Toronto-Dominion Bank, 2.496%, 02/12/24	446,110	0.01	<b>Total Canada</b>		<b>52,045,559</b>	<b>1.05</b>
USD 1,000,000	Toronto-Dominion Bank, 1.250%, 13/12/24	916,375	0.02	<b>Cayman Islands</b>			
EUR 200,000	Toronto-Dominion Bank, 0.625%, 06/06/25	203,229	0.00	USD 200,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	198,806	0.00
USD 250,000	Toronto-Dominion Bank, 1.150%, 12/06/25	230,867	0.00	USD 200,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	187,178	0.00
EUR 100,000	Toronto-Dominion Bank, 0.500%, 18/01/27	93,587	0.00	USD 500,000	Alibaba Group Holding Ltd, 3.150%, 09/02/51	342,115	0.01
EUR 700,000	Toronto-Dominion Bank, 0.864%, 24/03/27	697,815	0.01	USD 500,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	345,875	0.01
USD 100,000	Toronto-Dominion Bank, 3.625%, 15/09/31	96,235	0.00	USD 200,000	Baidu Inc, 3.875%, 29/09/23	200,660	0.00
USD 500,000	Toronto-Dominion Bank, 4.456%, 08/06/32	495,200	0.01	USD 200,000	Baidu Inc, 4.375%, 14/05/24	201,472	0.00
USD 200,000	Toronto-Dominion Bank, 0.450%, perpetual	193,612	0.00	USD 500,000	CCBL Cayman 1 Corp Ltd, 1.990%, perpetual	471,290	0.01
USD 300,000	Toronto-Dominion Bank, 2.350%, perpetual	293,841	0.01	USD 100,000	CDBL Funding 2, 3.000%, 01/08/22	99,962	0.00
USD 500,000	Toronto-Dominion Bank, 3.766%, perpetual	497,385	0.01	USD 200,000	China Resources Land Ltd, 3.750%, perpetual	195,294	0.00
USD 200,000	Toronto-Dominion Bank, 0.750%, perpetual	180,550	0.00	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	202,420	0.01
CAD 100,000	Toronto-Dominion Bank, 1.128%, perpetual	69,353	0.00	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	186,644	0.00
USD 500,000	Toronto-Dominion Bank, 0.750%, perpetual	446,910	0.01	USD 200,000	CK Hutchison International 19 II Ltd, 3.375%, 06/09/49	161,790	0.00
USD 1,000,000	Toronto-Dominion Bank, 1.200%, perpetual	894,960	0.02	USD 400,000	CK Hutchison International 20 Ltd, 3.375%, 08/05/50	322,404	0.01
USD 500,000	Toronto-Dominion Bank, 2.800%, perpetual	468,080	0.01	USD 500,000	CK Hutchison International 21 Ltd, 3.125%, perpetual	405,115	0.01
CAD 200,000	Toronto-Dominion Bank, 1.888%, perpetual	133,146	0.00	USD 300,000	Country Garden Holdings Co Ltd, 5.125%, 14/01/27	132,330	0.00
				USD 300,000	KSA Sukuk Ltd, 2.969%, 29/10/29	279,486	0.01
				USD 1,000,000	KSA Sukuk Ltd, 2.250%, 17/05/31	863,350	0.02
				USD 97,384	Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	95,743	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Cayman Islands (continued)				Chile (continued)			
USD 300,000	Longfor Group Holdings Ltd, 3.850%, 13/01/32	209,184	0.01	USD 300,000	Inversiones CMPC SA, 3.000%, 06/04/31	240,237	0.00
USD 200,000	Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24	200,396	0.00	USD 500,000	Telefonica Moviles Chile SA, 3.537%, 18/11/31	419,410	0.01
USD 250,000	Park Aerospace Holdings Ltd, 5.500%, 15/02/24	251,542	0.01	<b>Total Chile</b>		<b>4,152,068</b>	<b>0.08</b>
USD 300,000	QNB Finance Ltd, 3.500%, 28/03/24	298,239	0.01	China			
USD 500,000	QNB Finance Ltd, 1.375%, 26/01/26	454,255	0.01	USD 500,000	Bank of China Ltd, 0.875%, 14/01/24	481,770	0.01
USD 300,000	Rakfunding Cayman Ltd, 4.125%, 09/04/24	299,121	0.01	USD 200,000	Bank of China Ltd, 5.000%, 13/11/24	205,042	0.00
USD 300,000	Samba Funding Ltd, 2.750%, 02/10/24	290,718	0.01	USD 200,000	Bank of China Ltd, 3.875%, 30/06/25	202,366	0.00
USD 200,000	Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	200,614	0.00	USD 300,000	China Minmetals Corp, 3.750%, perpetual	300,171	0.01
USD 500,000	Sharjah Sukuk Program Ltd, 3.854%, 03/04/26	495,600	0.01	USD 250,000	Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	247,925	0.01
GBP 50,000	Southern Water Services Finance Ltd, 6.640%, 31/03/26	67,543	0.00	USD 500,000	Industrial & Commercial Bank of China Ltd, 1.625%, perpetual	462,515	0.01
GBP 100,000	Southern Water Services Finance Ltd, 2.375%, 28/05/28	113,022	0.00	USD 500,000	Industrial & Commercial Bank of China Ltd/Hong Kong, 1.000%, perpetual	488,470	0.01
GBP 100,000	Southern Water Services Finance Ltd, 3.000%, 28/05/37	102,621	0.00	USD 500,000	Industrial & Commercial Bank of China Ltd/Singapore, 1.200%, 09/09/25	466,535	0.01
USD 400,000	Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30	355,068	0.01	USD 500,000	New Development Bank, 0.625%, perpetual	469,500	0.01
USD 200,000	Tencent Holdings Ltd, 3.800%, 11/02/25	198,730	0.00	<b>Total China</b>		<b>3,324,294</b>	<b>0.07</b>
USD 300,000	Tencent Holdings Ltd, 3.925%, 19/01/38	255,006	0.01	Denmark			
USD 500,000	Tencent Holdings Ltd, 3.680%, perpetual	401,640	0.01	EUR 200,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	204,323	0.01
GBP 150,000	Thames Water Utilities Finance PLC, 4.625%, 04/06/46	181,222	0.00	EUR 100,000	Carlsberg Breweries A/S, 0.500%, 06/09/23	103,253	0.00
<b>Total Cayman Islands</b>		<b>9,266,455</b>	<b>0.19</b>	EUR 100,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	92,785	0.00
Chile				EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	89,570	0.00
USD 300,000	Banco del Estado de Chile, 2.704%, 09/01/25	284,805	0.01	USD 500,000	Danske Bank A/S, 1.549%, perpetual	438,750	0.01
USD 300,000	Banco Santander Chile, 2.700%, 10/01/25	286,674	0.01	EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	94,011	0.00
USD 574,984	Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	650,910	0.01	EUR 100,000	Jyske Bank A/S, 0.625%, 20/06/24	103,175	0.00
USD 250,000	Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	248,710	0.01	EUR 100,000	Jyske Bank A/S, 0.050%, 02/09/26	95,544	0.00
USD 300,000	Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50	244,527	0.00	EUR 100,000	Jyske Bank A/S, 0.250%, 17/02/28	92,953	0.00
USD 200,000	Cencosud SA, 4.375%, 17/07/27	188,574	0.00	EUR 200,000	Jyske Realkredit A/S, 0.250%, 01/07/23	207,888	0.01
USD 800,000	Colbun SA, 3.150%, 19/01/32	642,496	0.01	DKK 2,500,000	Nykredit Realkredit A/S, 1.000%, 01/07/24	348,148	0.01
USD 250,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	245,750	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	98,841	0.00
USD 400,000	Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	340,256	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	93,242	0.00
USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	166,844	0.00	EUR 100,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	97,312	0.00
USD 100,000	Enel Americas SA, 4.000%, 25/10/26	97,143	0.00	EUR 400,000	Nykredit Realkredit AS, 0.375%, 17/01/28	350,226	0.01
USD 100,000	Enel Chile SA, 4.875%, 12/06/28	95,732	0.00	EUR 100,000	Orsted A/S, 2.250%, 14/06/28	102,668	0.00
				GBP 300,000	Orsted A/S, 2.500%, 16/05/33	271,695	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Denmark (continued)				Finland (continued)			
GBP 50,000	Orsted A/S, 5.750%, 09/04/40	72,291	0.00	EUR 600,000	OP Mortgage Bank, 0.050%, 21/04/28	543,150	0.02
EUR 400,000	Orsted A/S, 1.500%, 18/02/21	306,630	0.01	EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	326,302	0.01
EUR 100,000	Orsted A/S, 2.875%, perpetual	101,807	0.00	EUR 100,000	Sampo OYJ, 2.250%, 27/09/30	98,878	0.00
EUR 100,000	Sydbank A/S, 1.375%, 18/09/23	104,070	0.00	EUR 100,000	SATO Oyj, 1.375%, 24/02/28	83,211	0.00
EUR 100,000	Sydbank A/S, 0.500%, 10/11/26	95,758	0.00	EUR 300,000	SBB Treasury Oyj, 1.125%, 26/11/29	186,230	0.01
<b>Total Denmark</b>		<b>3,564,940</b>	<b>0.07</b>	<b>Total Finland</b>		<b>5,438,692</b>	<b>0.11</b>
Finland				France			
EUR 100,000	Balder Finland Oyj, 1.000%, 18/01/27	76,033	0.00	EUR 100,000	Aeroports de Paris, 1.500%, 07/04/25	102,575	0.00
EUR 100,000	Balder Finland Oyj, 1.375%, 24/05/30	61,203	0.00	EUR 100,000	Aeroports de Paris, 2.750%, 05/06/28	102,585	0.00
EUR 100,000	Balder Finland Oyj, 2.000%, 18/01/31	61,990	0.00	EUR 400,000	Aeroports de Paris, 1.125%, 18/06/34	315,625	0.01
EUR 110,000	Elisa Oyj, 0.250%, 15/09/27	101,962	0.00	EUR 200,000	Air Liquide Finance SA, 1.875%, 05/06/24	209,728	0.01
EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	89,935	0.00	EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	190,113	0.01
EUR 300,000	Kojamo Oyj, 0.875%, 28/05/29	209,618	0.01	EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	88,231	0.00
EUR 100,000	Nordea Bank Abp, 0.375%, 28/05/26	96,861	0.00	EUR 100,000	Air Liquide Finance SA, 0.375%, 20/09/33	79,416	0.00
USD 600,000	Nordea Bank Abp, 1.500%, 30/09/26	533,406	0.01	EUR 100,000	Alstom SA, 0.250%, 14/10/26	93,986	0.00
EUR 500,000	Nordea Bank Abp, 0.500%, 14/05/27	428,170	0.01	EUR 100,000	Alstom SA, 0.125%, 27/07/27	90,181	0.00
EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	96,306	0.00	EUR 100,000	Alstom SA, 0.500%, 27/07/30	82,219	0.00
EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	99,241	0.00	EUR 66,000	Altarea SCA, 1.875%, 17/01/28	54,668	0.00
USD 500,000	Nordea Bank Abp, 0.625%, perpetual	471,325	0.01	EUR 200,000	APRR SA, 1.125%, 09/01/26	200,938	0.01
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 23/05/25	101,920	0.00	EUR 200,000	APRR SA, 1.250%, 18/01/28	193,678	0.01
EUR 400,000	Nordea Mortgage Bank Plc, 0.250%, 18/03/26	397,166	0.01	EUR 100,000	APRR SA, 0.125%, 18/01/29	87,732	0.00
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 17/03/27	99,075	0.00	EUR 100,000	Arkea Home Loans SFH SA, 0.375%, 04/03/24	103,047	0.00
GBP 100,000	Nordic Investment Bank, 1.125%, perpetual	117,033	0.01	EUR 100,000	Arkea Home Loans SFH SA, 0.750%, 05/10/27	98,583	0.00
EUR 100,000	OP Corporate Bank plc, 0.375%, 29/08/23	103,336	0.00	EUR 400,000	Arkea Home Loans SFH SA, 0.010%, 04/10/30	349,799	0.01
EUR 100,000	OP Corporate Bank plc, 0.125%, 01/07/24	101,160	0.00	EUR 200,000	Arkea Public Sector Scf, 0.125%, 15/01/30	180,259	0.00
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	99,245	0.00	EUR 100,000	Arkema SA, 1.500%, 20/01/25	102,349	0.00
EUR 100,000	OP Corporate Bank plc, 0.250%, 24/03/26	94,273	0.00	EUR 300,000	Arkema SA, 1.500%, 31/12/99	268,189	0.01
EUR 100,000	OP Corporate Bank plc, 0.600%, 18/01/27	93,035	0.00	EUR 200,000	Auchan Holding SA, 2.625%, 30/01/24	206,619	0.01
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	90,191	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	98,533	0.00
EUR 200,000	OP Corporate Bank plc, 0.375%, 16/06/28	172,043	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	94,111	0.00
EUR 100,000	OP Corporate Bank plc, 1.625%, 09/06/30	97,214	0.00	EUR 300,000	AXA Bank Europe SCF, 0.010%, 22/01/27	288,924	0.01
EUR 200,000	OP Mortgage Bank, 0.250%, 13/03/24	205,692	0.00	EUR 500,000	AXA Bank Europe SCF, 0.625%, 16/02/28	485,998	0.01
EUR 100,000	OP Mortgage Bank, 1.000%, 28/11/24	103,488	0.01	USD 25,000	AXA SA, 8.600%, 15/12/30	29,608	0.00
				EUR 200,000	AXA SA, 1.375%, 07/10/41	160,104	0.00
				EUR 100,000	AXA SA, 5.125%, 04/07/43	107,594	0.00
				EUR 400,000	AXA SA, 3.250%, 28/05/49	385,587	0.01
				GBP 100,000	AXA SA, 5.625%, 16/01/54	115,031	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
USD 150,000	AXA SA, 6.379%, perpetual	171,055	0.00	EUR 400,000	BNP Paribas SA, 1.125%, 28/08/24	407,115	0.01
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	207,938	0.01	USD 200,000	BNP Paribas SA, 4.705%, 10/01/25	200,024	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	106,431	0.00	EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	101,894	0.00
GBP 100,000	Banque Federative du Credit Mutuel SA, 2.250%, 18/12/23	119,114	0.00	USD 500,000	BNP Paribas SA, 2.219%, 09/06/26	463,985	0.01
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	203,888	0.01	EUR 200,000	BNP Paribas SA, 1.125%, 11/06/26	194,123	0.01
EUR 1,100,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	1,063,943	0.02	EUR 100,000	BNP Paribas SA, 2.250%, 11/01/27	97,163	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	99,372	0.00	USD 150,000	BNP Paribas SA, 4.625%, 13/03/27	147,386	0.00
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	194,567	0.01	EUR 600,000	BNP Paribas SA, 0.250%, 13/04/27	559,788	0.01
GBP 100,000	Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26	110,898	0.00	EUR 300,000	BNP Paribas SA, 0.375%, 14/10/27	277,438	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	96,316	0.00	GBP 100,000	BNP Paribas SA, 1.875%, 14/12/27	107,438	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	98,439	0.00	EUR 500,000	BNP Paribas SA, 0.500%, 19/02/28	445,938	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	97,318	0.00	EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	180,360	0.00
EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 19/11/27	171,504	0.00	EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	90,187	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	94,624	0.00	USD 500,000	BNP Paribas SA, 2.159%, 15/09/29	418,810	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	95,733	0.00	USD 200,000	BNP Paribas SA, 5.198%, 10/01/30	200,130	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	86,185	0.00	EUR 200,000	BNP Paribas SA, 0.875%, 11/07/30	168,830	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	97,925	0.00	GBP 300,000	BNP Paribas SA, 2.000%, 24/05/31	317,154	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	84,609	0.00	EUR 100,000	BNP Paribas SA, 0.625%, 03/12/32	76,562	0.00
EUR 200,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	158,813	0.00	USD 300,000	BNP Paribas SA, 4.375%, 01/03/33	278,628	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	101,381	0.00	USD 1,000,000	BNP Paribas SA, 1.323%, perpetual	883,100	0.02
GBP 100,000	Banque Federative du Credit Mutuel SA, 0.875%, perpetual	104,335	0.00	GBP 100,000	BNP Paribas SA, 2.875%, perpetual	110,935	0.00
USD 500,000	BNP Paribas SA, 2.871%, 19/04/32	415,335	0.01	GBP 200,000	BNP Paribas SA, 1.250%, perpetual	185,617	0.00
EUR 200,000	BNP Paribas Cardif SA, 1.000%, 29/11/24	199,882	0.01	EUR 300,000	Bouygues SA, 1.125%, 24/07/28	286,618	0.01
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24	204,896	0.01	EUR 100,000	Bouygues SA, 3.250%, 30/06/37	95,656	0.00
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24	206,359	0.01	EUR 400,000	BPCE SA, 0.625%, 26/09/23	414,345	0.01
EUR 400,000	BNP Paribas SA, 1.125%, 22/11/23	414,027	0.01	EUR 100,000	BPCE SA, 0.875%, 31/01/24	102,720	0.00
USD 200,000	BNP Paribas SA, 3.800%, 10/01/24	198,860	0.01	USD 150,000	BPCE SA, 4.000%, 15/04/24	149,559	0.00
EUR 100,000	BNP Paribas SA, 1.000%, 17/04/24	102,571	0.00	EUR 200,000	BPCE SA, 1.000%, 15/07/24	205,063	0.01
EUR 100,000	BNP Paribas SA, 1.000%, 27/06/24	101,950	0.00	EUR 100,000	BPCE SA, 3.000%, 19/07/24	106,716	0.00
				USD 300,000	BPCE SA, 2.375%, 14/01/25	284,436	0.01
				EUR 100,000	BPCE SA, 1.000%, 01/04/25	99,758	0.00
				EUR 200,000	BPCE SA, 0.625%, 28/04/25	186,561	0.00
				EUR 200,000	BPCE SA, 0.250%, 15/01/26	177,304	0.00
				EUR 100,000	BPCE SA, 0.375%, 02/02/26	96,658	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
France (continued)				France (continued)			
EUR 100,000	BPCE SA, 0.010%, 14/01/27	92,447	0.00	EUR 200,000	Cie de Financement Foncier SA, 0.375%, 09/04/27	195,227	0.01
EUR 200,000	BPCE SA, 1.750%, 26/04/27	184,977	0.00	EUR 500,000	Cie de Financement Foncier SA, 0.010%, 25/10/27	472,430	0.01
USD 250,000	BPCE SA, 3.500%, 23/10/27	231,842	0.01	EUR 100,000	Cie de Financement Foncier SA, 0.600%, 25/10/41	74,253	0.00
EUR 100,000	BPCE SA, 0.500%, 14/01/28	91,678	0.00	EUR 500,000	Cie de Financement Foncier SA, 0.010%, perpetual	454,990	0.01
USD 300,000	BPCE SA, 2.700%, 01/10/29	261,741	0.01	EUR 300,000	Cie de Financement Foncier SA, zero coupon, perpetual	224,657	0.01
EUR 200,000	BPCE SA, 0.750%, 03/03/31	163,149	0.00	EUR 200,000	Cie de Saint-Gobain, 0.625%, 15/03/24	204,850	0.01
EUR 100,000	BPCE SA, 1.000%, 14/01/32	81,492	0.00	EUR 100,000	Cie de Saint-Gobain, 1.000%, 17/03/25	101,093	0.00
EUR 100,000	BPCE SA, 2.375%, 26/04/32	95,054	0.00	EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	99,332	0.00
USD 500,000	BPCE SA, 3.116%, 19/10/32	402,475	0.01	EUR 500,000	Cie de Saint-Gobain, 2.375%, 04/10/27	512,333	0.01
GBP 500,000	BPCE SA, 2.500%, 30/11/32	517,775	0.01	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	199,259	0.01
GBP 100,000	BPCE SA, 1.375%, perpetual	109,149	0.00	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	95,889	0.00
USD 300,000	BPCE SA, 3.582%, perpetual	222,741	0.01	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	87,860	0.00
EUR 300,000	BPCE SFH SA, 0.375%, 21/02/24	309,464	0.01	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	200,754	0.01
EUR 100,000	BPCE SFH SA, 1.000%, 24/02/25	103,189	0.00	EUR 100,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	88,443	0.00
EUR 400,000	BPCE SFH SA, 0.125%, 31/03/25	402,573	0.01	EUR 100,000	CNP Assurances, 4.250%, 05/06/45	105,068	0.00
EUR 1,000,000	BPCE SFH SA, 0.010%, 08/11/26	942,630	0.02	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	86,102	0.00
EUR 200,000	BPCE SFH SA, 0.750%, 27/11/26	199,992	0.01	EUR 400,000	CNP Assurances, 2.500%, 30/06/51	347,370	0.01
EUR 100,000	BPCE SFH SA, 0.375%, 18/03/41	71,023	0.00	EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	201,602	0.01
EUR 500,000	BPCE SFH SA, 0.375%, perpetual	436,695	0.01	EUR 100,000	Council Of Europe, 0.375%, 27/03/25	101,753	0.00
EUR 400,000	Caisse Centrale du Credit Immobilier de France SA, zero coupon, 17/01/24	412,426	0.01	EUR 200,000	Covivio, 1.625%, 23/06/30	173,260	0.00
EUR 100,000	Caisse de Refinancement de l'Habitat SA, 3.900%, 20/10/23	108,385	0.00	EUR 200,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	157,926	0.00
EUR 120,000	Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24	130,393	0.00	EUR 200,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	183,154	0.00
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 27/11/26	381,652	0.02	EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	101,820	0.00
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.125%, 30/04/27	385,478	0.01	EUR 100,000	Credit Agricole Home Loan SFH SA, 0.625%, 11/09/23	104,145	0.00
EUR 300,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 08/10/29	270,065	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24	204,367	0.01
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	110,084	0.00	EUR 300,000	Credit Agricole Home Loan SFH SA, 0.125%, 16/12/24	303,652	0.01
EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	339,161	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	203,231	0.01
EUR 300,000	Capgemini SE, 0.625%, 23/06/25	297,683	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	198,633	0.01
EUR 400,000	Capgemini SE, 1.625%, 15/04/26	404,468	0.01	EUR 100,000	Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	96,210	0.00
EUR 100,000	Capgemini SE, 2.000%, 15/04/29	97,952	0.00				
EUR 100,000	Capgemini SE, 2.375%, 15/04/32	95,941	0.00				
EUR 100,000	Carmila SA, 2.125%, 07/03/28	85,013	0.00				
EUR 100,000	Carrefour SA, 0.875%, 12/06/23	103,980	0.00				
EUR 100,000	Carrefour SA, 1.750%, 04/05/26	99,650	0.00				
EUR 500,000	Carrefour SA, 1.875%, 30/10/26	493,635	0.01				
EUR 100,000	Carrefour SA, 1.000%, 17/05/27	93,690	0.00				
EUR 300,000	Cie de Financement Foncier SA, 0.050%, 16/04/24	306,854	0.01				
EUR 200,000	Cie de Financement Foncier SA, 0.500%, 04/09/24	205,080	0.01				
EUR 150,000	Cie de Financement Foncier SA, 4.000%, 24/10/25	168,739	0.00				
EUR 200,000	Cie de Financement Foncier SA, 0.225%, 14/09/26	196,179	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34	87,593	0.00	EUR 100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	99,281	0.00
EUR 200,000	Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	178,525	0.00	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	92,208	0.00
EUR 500,000	Credit Agricole Home Loan SFH SA, 0.010%, perpetual	467,996	0.01	EUR 100,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	86,432	0.00
EUR 500,000	Credit Agricole Home Loan SFH SA, 0.375%, perpetual	424,521	0.01	EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	78,078	0.00
EUR 200,000	Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	198,943	0.01	EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.250%, 30/04/24	307,707	0.01
EUR 200,000	Credit Agricole SA, 0.750%, 05/12/23	206,976	0.01	EUR 500,000	Credit Mutuel Home Loan SFH SA, 0.125%, 09/04/25	502,825	0.01
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	101,095	0.00	EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.010%, perpetual	257,733	0.01
EUR 200,000	Credit Agricole SA, 1.000%, 18/09/25	199,644	0.00	USD 100,000	Danone SA, 2.589%, 02/11/23	98,723	0.00
EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	194,216	0.00	EUR 300,000	Danone SA, 1.250%, 30/05/24	310,878	0.01
EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	98,718	0.00	EUR 100,000	Danone SA, 1.208%, 03/11/28	95,668	0.00
USD 250,000	Credit Agricole SA, 4.125%, 10/01/27	243,587	0.01	EUR 100,000	Danone SA, 0.395%, 10/06/29	88,764	0.00
USD 500,000	Credit Agricole SA, 1.247%, 26/01/27	440,825	0.01	EUR 500,000	Danone SA, 0.520%, 09/11/30	432,821	0.01
EUR 200,000	Credit Agricole SA, 1.375%, 03/05/27	196,218	0.01	EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	100,223	0.00
EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	176,022	0.00	EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	95,468	0.00
EUR 100,000	Credit Agricole SA, 0.625%, 12/01/28	92,678	0.00	EUR 300,000	Dexia Credit Local SA, 0.250%, 01/06/23	312,380	0.01
EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	87,646	0.00	EUR 200,000	Dexia Credit Local SA, 0.625%, 03/02/24	207,457	0.01
EUR 200,000	Credit Agricole SA, 1.125%, 24/02/29	174,051	0.00	EUR 200,000	Dexia Credit Local SA, zero coupon, 29/05/24	204,101	0.01
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	186,391	0.00	EUR 200,000	Dexia Credit Local SA, 0.500%, 17/01/25	204,298	0.01
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	90,954	0.00	GBP 200,000	Dexia Credit Local SA, 2.125%, 12/02/25	239,451	0.01
EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	173,198	0.00	EUR 300,000	Dexia Credit Local SA, 0.010%, 22/01/27	289,874	0.01
EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	195,050	0.01	USD 500,000	Dexia Credit Local SA, 0.500%, perpetual	474,755	0.01
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	80,472	0.00	USD 500,000	Dexia Credit Local SA, 1.125%, perpetual	460,795	0.01
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	91,275	0.00	GBP 300,000	Dexia Credit Local SA, 0.250%, perpetual	327,577	0.01
USD 500,000	Credit Agricole SA, 2.811%, perpetual	345,265	0.01	EUR 200,000	Dexia Credit Local SA, zero coupon, perpetual	188,359	0.01
EUR 200,000	Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24	210,654	0.01	EUR 100,000	Edenred, 1.875%, 06/03/26	102,250	0.00
EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26	100,754	0.00	EUR 100,000	Edenred, 1.375%, 18/06/29	92,944	0.00
EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 05/10/23	103,448	0.00	EUR 100,000	Electricite de France SA, 4.625%, 11/09/24	110,622	0.00
EUR 200,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	204,344	0.01	EUR 400,000	Electricite de France SA, 1.000%, 13/10/26	395,502	0.01
EUR 100,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	95,275	0.00	EUR 200,000	Electricite de France SA, 4.125%, 25/03/27	223,319	0.01
				EUR 300,000	Electricite de France SA, 2.000%, 02/10/30	280,838	0.01
				EUR 500,000	Electricite de France SA, 1.000%, 29/11/33	394,150	0.01
				USD 150,000	Electricite de France SA, 6.950%, 26/01/39	164,181	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
France (continued)				France (continued)			
USD 125,000	Electricite de France SA, 5.600%, 27/01/40	120,254	0.00	EUR 100,000	Icade Sante SAS, 1.625%, 28/02/28	94,123	0.00
GBP 500,000	Electricite de France SA, 5.500%, 17/10/41	633,882	0.01	EUR 100,000	Icade Sante SAS, 0.875%, 04/11/29	86,214	0.00
USD 200,000	Electricite de France SA, 4.875%, 22/01/44	171,646	0.00	EUR 100,000	Icade Sante SAS, 1.375%, 17/09/30	84,331	0.00
USD 500,000	Electricite de France SA, 5.000%, 21/09/48	426,875	0.01	EUR 100,000	Imerys SA, 1.500%, 15/01/27	95,607	0.00
EUR 100,000	Electricite de France SA, 2.000%, 09/12/49	65,559	0.00	EUR 300,000	Imerys SA, 1.000%, 15/07/31	226,432	0.01
GBP 200,000	Electricite de France SA, 6.000%, 23/01/14	257,101	0.01	EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	92,359	0.00
EUR 28,000	Engie Alliance GIE, 5.750%, 24/06/23	30,585	0.00	EUR 100,000	JCDecaux SA, 2.000%, 24/10/24	103,598	0.00
EUR 100,000	Engie SA, 0.875%, 27/03/24	103,470	0.00	EUR 400,000	JCDecaux SA, 1.625%, 07/02/30	342,184	0.01
EUR 100,000	Engie SA, zero coupon, 04/03/27	92,471	0.00	EUR 100,000	Kering SA, 1.250%, 10/05/26	100,900	0.00
EUR 200,000	Engie SA, 0.375%, 11/06/27	186,228	0.00	EUR 200,000	Klepierre SA, 2.000%, 12/05/29	181,490	0.00
EUR 100,000	Engie SA, 0.375%, 21/06/27	93,719	0.00	EUR 100,000	Klepierre SA, 0.625%, 01/07/30	78,115	0.00
EUR 100,000	Engie SA, 1.500%, 27/03/28	97,809	0.00	EUR 100,000	Klepierre SA, 1.625%, 13/12/32	80,495	0.00
EUR 300,000	Engie SA, 1.750%, 27/03/28	295,990	0.01	EUR 300,000	La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	296,322	0.01
EUR 100,000	Engie SA, 1.375%, 28/02/29	94,934	0.00	EUR 500,000	La Banque Postale Home Loan SFH SA, 0.250%, 12/02/35	393,978	0.01
EUR 400,000	Engie SA, 2.125%, 30/03/32	378,766	0.01	EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	97,095	0.00
EUR 100,000	Engie SA, 1.500%, 13/03/35	81,221	0.00	EUR 100,000	La Banque Postale SA, 1.375%, 24/04/29	91,214	0.00
EUR 100,000	Engie SA, 1.000%, 26/10/36	70,914	0.00	EUR 100,000	La Banque Postale SA, 1.000%, perpetual	94,353	0.00
EUR 100,000	Engie SA, 1.375%, 21/06/39	69,767	0.00	EUR 100,000	La Banque Postale SA, 0.750%, perpetual	80,405	0.00
GBP 100,000	Engie SA, 5.000%, 01/10/60	130,751	0.00	EUR 100,000	La Banque Postale SAM, 2.125%, 23/06/31	83,534	0.00
EUR 100,000	Essilorluxottica, 0.750%, 27/11/31	88,047	0.00	EUR 59,000	La Poste SA, 4.375%, 26/06/23	63,774	0.00
EUR 500,000	EssilorLuxottica SA, 0.250%, 05/01/24	514,022	0.01	EUR 200,000	La Poste SA, 0.625%, 21/10/26	167,971	0.00
EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	99,375	0.00	EUR 200,000	La Poste SA, 0.375%, 17/09/27	187,943	0.00
EUR 100,000	EssilorLuxottica SA, 0.375%, 05/01/26	98,719	0.00	EUR 100,000	La Poste SA, 1.375%, 21/04/32	92,264	0.00
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	94,457	0.00	EUR 500,000	La Poste SA, zero coupon, perpetual	431,729	0.01
EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	93,699	0.00	EUR 100,000	Legrand SA, 0.625%, 24/06/28	92,820	0.00
EUR 100,000	Eutelsat SA, 2.000%, 02/10/25	101,107	0.00	EUR 200,000	Legrand SA, 0.750%, 20/05/30	179,761	0.00
EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	286,565	0.01	EUR 100,000	Legrand SA, 1.875%, 06/07/32	93,923	0.00
EUR 100,000	Gecina SA, 1.375%, 30/06/27	96,379	0.00	EUR 85,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	87,904	0.00
EUR 600,000	Gecina SA, 0.875%, 25/01/33	458,262	0.01	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	101,667	0.00
EUR 100,000	Gecina SA, 1.625%, 29/05/34	82,967	0.00	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	292,568	0.01
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	93,988	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	93,025	0.00
EUR 200,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	173,009	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	87,065	0.00
EUR 300,000	HSBC France SA, 0.250%, 17/05/24	304,596	0.01	EUR 100,000	Orange SA, 0.750%, 11/09/23	103,978	0.00
EUR 100,000	HSBC France SA, 0.100%, 03/09/27	91,428	0.00	EUR 100,000	Orange SA, 1.000%, 12/05/25	101,118	0.00
EUR 100,000	HSBC SFH France SA, 2.000%, 16/10/23	105,832	0.00	EUR 100,000	Orange SA, zero coupon, 29/06/26	94,981	0.00
				EUR 200,000	Orange SA, zero coupon, 04/09/26	188,994	0.01
				EUR 100,000	Orange SA, 1.500%, 09/09/27	99,165	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Orange SA, 1.375%, 20/03/28	97,250	0.00	USD 100,000	Sanofi, 3.625%, 19/06/28	98,629	0.00
EUR 100,000	Orange SA, 2.000%, 15/01/29	99,985	0.00	EUR 100,000	Sanofi, 0.875%, 21/03/29	94,788	0.00
EUR 100,000	Orange SA, 0.125%, 16/09/29	86,907	0.00	EUR 500,000	Sanofi, 1.250%, 06/04/29	486,343	0.01
EUR 100,000	Orange SA, 1.375%, 16/01/30	94,742	0.00	EUR 100,000	Sanofi, 1.375%, 21/03/30	96,124	0.00
USD 25,000	Orange SA, 9.000%, 01/03/31	32,264	0.00	EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	99,894	0.00
GBP 400,000	Orange SA, 3.250%, 15/01/32	459,805	0.01	EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	101,337	0.00
EUR 300,000	Orange SA, 1.625%, 07/04/32	277,423	0.01	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	98,529	0.00
EUR 43,000	Orange SA, 8.125%, 28/01/33	63,688	0.00	EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	393,277	0.01
EUR 400,000	Orange SA, 0.625%, 16/12/33	315,726	0.01	EUR 100,000	Schneider Electric SE, 1.500%, 15/01/28	99,401	0.00
EUR 300,000	Orange SA, 0.750%, 29/06/34	234,580	0.01	EUR 400,000	SCOR SE, 1.375%, 17/09/51	320,092	0.01
USD 50,000	Orange SA, 5.375%, 13/01/42	51,601	0.00	EUR 100,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	100,091	0.00
EUR 100,000	Orange SA, 5.250%, perpetual	105,311	0.00	EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	85,930	0.00
EUR 100,000	Orange SA, 1.750%, perpetual	83,670	0.00	USD 200,000	Societe Generale SA, 5.000%, 17/01/24	201,216	0.01
EUR 100,000	Orange SA, 2.375%, perpetual	97,599	0.00	USD 200,000	Societe Generale SA, 3.875%, 28/03/24	198,062	0.01
EUR 100,000	Pernod Ricard SA, zero coupon, 24/10/23	102,789	0.00	EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	100,689	0.00
EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	101,398	0.00	EUR 100,000	Societe Generale SA, 2.625%, 27/02/25	101,795	0.00
EUR 400,000	Pernod Ricard SA, 0.125%, 04/10/29	341,557	0.01	EUR 300,000	Societe Generale SA, 0.125%, 24/02/26	281,152	0.00
EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	96,005	0.00	EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	198,010	0.01
EUR 200,000	Peugeot SA, 2.000%, 20/03/25	201,851	0.01	USD 100,000	Societe Generale SA, 4.250%, 19/08/26	96,210	0.00
EUR 100,000	Peugeot SA, 1.125%, 18/09/29	86,926	0.00	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	92,396	0.00
EUR 100,000	RCI Banque SA, 1.375%, 08/03/24	102,093	0.00	EUR 400,000	Societe Generale SA, 0.250%, 08/07/27	366,355	0.01
EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	102,545	0.00	EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	92,248	0.00
EUR 500,000	RCI Banque SA, 0.500%, 14/07/25	470,918	0.01	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	185,994	0.00
EUR 100,000	RCI Banque SA, 1.750%, 10/04/26	94,996	0.00	EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	182,243	0.00
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	53,968	0.00	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	91,257	0.00
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, zero coupon, 09/09/27	91,610	0.00	EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	100,546	0.00
EUR 200,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	208,674	0.01	EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	86,136	0.00
EUR 500,000	RTE Reseau de Transport d'Electricite SADIR, 0.625%, 08/07/32	421,583	0.01	EUR 100,000	Societe Generale SA, 0.875%, 24/09/29	84,575	0.00
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 0.750%, 12/01/34	81,650	0.00	GBP 300,000	Societe Generale SA, 1.250%, perpetual	307,415	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	88,750	0.00	EUR 300,000	Societe Generale SFH SA, 0.250%, 23/01/24	309,188	0.01
EUR 100,000	RTE Reseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	59,580	0.00	EUR 500,000	Societe Generale SFH SA, 0.010%, 02/12/26	483,902	0.01
EUR 300,000	Sanofi, 2.500%, 14/11/23	318,424	0.01				
EUR 100,000	Sanofi, 0.625%, 05/04/24	103,140	0.00				
EUR 300,000	Sanofi, 1.000%, 01/04/25	307,698	0.01				
EUR 100,000	Sanofi, 1.000%, 21/03/26	100,949	0.00				
EUR 100,000	Sanofi, 1.125%, 05/04/28	98,462	0.00				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
France (continued)				France (continued)			
EUR 100,000	Societe Generale SFH SA, 0.750%, 19/01/28	98,145	0.00	EUR 100,000	TotalEnergies SE, 1.625%, 31/12/99	83,319	0.00
EUR 400,000	Societe Generale SFH SA, 0.750%, perpetual	398,747	0.01	EUR 100,000	TotalEnergies SE, 2.125%, 31/12/99	72,205	0.00
EUR 100,000	Societe Generale SFH SA, 0.010%, perpetual	89,719	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	103,866	0.00
EUR 100,000	Sodexo SA, 0.750%, 27/04/25	99,861	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	100,189	0.00
EUR 100,000	Sodexo SA, 1.125%, 22/05/25	101,228	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	95,633	0.00
EUR 100,000	Sodexo SA, 1.000%, 27/04/29	90,305	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	95,315	0.00
EUR 100,000	Suez, 5.500%, 22/07/24	112,267	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28	82,546	0.00
EUR 200,000	Suez, 1.000%, 03/04/25	202,332	0.01	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	84,447	0.00
EUR 100,000	Suez, 1.625%, 17/09/30	94,251	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	88,403	0.00
EUR 100,000	Suez, 1.250%, 14/05/35	79,929	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	80,964	0.00
EUR 100,000	Suez SA, zero coupon, 09/06/26	94,888	0.00	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	444,801	0.01
EUR 64,000	Teleperformance, 1.875%, 02/07/25	65,665	0.00	EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	70,270	0.00
EUR 200,000	Teleperformance, 0.250%, 26/11/27	179,518	0.00	EUR 100,000	Veolia Environnement SA, 0.892%, 14/01/24	103,666	0.00
EUR 100,000	Teleperformance, 3.750%, 24/06/29	106,220	0.00	EUR 100,000	Veolia Environnement SA, zero coupon, 14/01/27	93,586	0.00
EUR 100,000	Terega SA, 0.875%, 17/09/30	78,534	0.00	EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	383,408	0.01
EUR 100,000	Tikehau Capital SCA, 2.250%, 14/10/26	96,258	0.00	EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	97,190	0.00
EUR 200,000	Total Capital International SA, 0.250%, 12/07/23	207,361	0.01	EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	85,399	0.00
USD 100,000	Total Capital International SA, 3.700%, 15/01/24	100,293	0.00	GBP 100,000	Vinci SA, 2.250%, 15/03/27	116,143	0.00
EUR 100,000	Total Capital International SA, 0.625%, 04/10/24	102,117	0.00	EUR 400,000	Vinci SA, zero coupon, 27/11/28	352,350	0.01
EUR 300,000	Total Capital International SA, 1.023%, 04/03/27	294,854	0.01	EUR 200,000	Vinci SA, 1.625%, 18/01/29	192,083	0.01
EUR 500,000	Total Capital International SA, 1.491%, 08/04/27	502,056	0.01	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	99,296	0.00
EUR 200,000	Total Capital International SA, 0.696%, 31/05/28	188,396	0.01	EUR 300,000	Vivendi SA, 1.125%, 11/12/28	277,808	0.01
USD 300,000	Total Capital International SA, 3.455%, 19/02/29	285,900	0.01	EUR 100,000	Wendel SA, 1.375%, 26/04/26	98,793	0.00
EUR 300,000	Total Capital International SA, 1.491%, 04/09/30	283,714	0.01	EUR 100,000	Worldline SA, 0.875%, 30/06/27	94,163	0.00
EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	89,102	0.00	EUR 100,000	WPP Finance SA, 2.375%, 19/05/27	101,296	0.00
GBP 100,000	Total Capital International SA, 1.405%, 03/09/31	102,882	0.00				
EUR 200,000	Total Capital International SA, 1.994%, 08/04/32	192,118	0.01	<b>Total France</b>		<b>77,962,764</b>	<b>1.57</b>
EUR 100,000	Total Capital International SA, 1.618%, 18/05/40	77,681	0.00	<b>Germany</b>			
USD 200,000	Total Capital International SA, 3.127%, 29/05/50	153,108	0.00	EUR 100,000	Aareal Bank AG, 0.050%, 02/09/26	89,223	0.00
USD 200,000	Total Capital International SA, 3.386%, 29/06/60	153,330	0.00	EUR 400,000	Aareal Bank AG, 0.010%, perpetual	390,095	0.01
USD 300,000	Total Capital International SA, 2.986%, perpetual	237,081	0.01	EUR 100,000	adidas AG, zero coupon, 09/09/24	100,482	0.00
USD 50,000	Total Capital SA, 3.883%, 11/10/28	49,283	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	96,464	0.00
EUR 100,000	Total SA, 3.369%, perpetual	96,218	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.625%, 25/11/28	89,420	0.00
				EUR 100,000	Allianz SE, 3.099%, 06/07/47	100,994	0.00
				EUR 100,000	Allianz SE, 4.252%, 05/07/52	100,124	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Germany (continued)				Germany (continued)			
EUR 300,000	BASF SE, 0.875%, 22/05/25	302,852	0.01	EUR 200,000	Covestro AG, 0.875%, 03/02/26	190,623	0.00
EUR 100,000	BASF SE, 0.750%, 17/03/26	97,903	0.00	EUR 300,000	Daimler AG, 1.625%, 22/08/23	314,250	0.01
EUR 400,000	BASF SE, 0.250%, 05/06/27	370,273	0.01	EUR 400,000	Daimler AG, 2.625%, 07/04/25	423,110	0.01
EUR 100,000	BASF SE, 1.500%, 17/03/31	87,968	0.00	EUR 100,000	Daimler AG, 1.500%, 09/03/26	101,517	0.00
EUR 100,000	BASF SE, 3.750%, 29/06/32	102,276	0.00	EUR 400,000	Daimler AG, 2.000%, 22/08/26	411,769	0.01
EUR 100,000	BASF SE, 3.125%, perpetual	103,478	0.00	EUR 100,000	Daimler AG, 0.375%, 08/11/26	95,719	0.00
EUR 100,000	Bausparkasse Schwaebisch Hall AG, 0.200%, perpetual	87,002	0.00	EUR 65,000	Daimler AG, 0.750%, 08/02/30	57,762	0.00
EUR 200,000	Bayerische Landesbank, 0.750%, 20/01/26	202,828	0.01	EUR 50,000	Daimler AG, 2.375%, 22/05/30	50,054	0.00
EUR 200,000	Bayerische Landesbank, 0.750%, 05/02/29	193,431	0.00	EUR 145,000	Daimler AG, 0.750%, 10/09/30	122,332	0.00
EUR 100,000	Bayerische Landesbank, 0.125%, perpetual	91,042	0.00	EUR 100,000	Daimler AG, 1.125%, 06/11/31	86,165	0.00
EUR 300,000	Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	295,501	0.01	EUR 100,000	Daimler AG, 1.125%, 08/08/34	80,116	0.00
EUR 300,000	Berlin Hyp AG, 0.625%, 22/10/25	303,950	0.01	EUR 300,000	Deutsche Apotheker-und Aertztebank eG, 0.050%, 13/11/29	270,877	0.01
EUR 400,000	Berlin Hyp AG, 0.375%, 25/01/27	344,023	0.01	CHF 200,000	Deutsche Bahn Finance GMBH, 1.500%, 26/08/24	211,624	0.01
EUR 100,000	Berlin Hyp AG, 1.125%, 25/10/27	94,190	0.00	GBP 100,000	Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	116,854	0.00
EUR 400,000	Berlin Hyp AG, 0.010%, perpetual	377,148	0.01	EUR 200,000	Deutsche Bahn Finance GMBH, 0.500%, 09/04/27	195,796	0.00
EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	199,769	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.000%, 17/12/27	98,685	0.00
EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	92,334	0.00	EUR 400,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	390,563	0.01
EUR 60,000	Commerzbank AG, 0.500%, 28/08/23	61,936	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.375%, 23/06/29	91,593	0.00
EUR 300,000	Commerzbank AG, 0.250%, 13/09/23	311,069	0.01	EUR 100,000	Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	96,648	0.00
EUR 200,000	Commerzbank AG, 1.250%, 23/10/23	206,280	0.01	EUR 200,000	Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	186,356	0.00
EUR 400,000	Commerzbank AG, 0.125%, 09/01/24	411,677	0.01	EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 16/07/35	78,708	0.00
EUR 45,000	Commerzbank AG, 0.625%, 28/08/24	45,415	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	74,412	0.00
EUR 100,000	Commerzbank AG, 0.250%, 16/09/24	98,426	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	72,532	0.00
EUR 100,000	Commerzbank AG, 0.625%, 28/05/25	101,862	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 1.375%, perpetual	87,796	0.00
EUR 455,000	Commerzbank AG, 0.100%, 11/09/25	437,716	0.01	EUR 60,000	Deutsche Bahn Finance GMBH, 1.125%, perpetual	38,322	0.00
EUR 100,000	Commerzbank AG, 1.125%, 22/06/26	94,845	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 30/08/23	104,036	0.00
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	92,236	0.00	EUR 100,000	Deutsche Bank AG, 0.050%, 20/11/24	100,760	0.00
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	102,218	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 17/03/25	99,780	0.00
EUR 23,000	Commerzbank AG, 1.500%, 28/08/28	22,286	0.00	EUR 200,000	Deutsche Bank AG, 1.000%, 19/11/25	197,274	0.00
EUR 200,000	Commerzbank AG, 1.250%, 09/01/34	185,028	0.00	EUR 300,000	Deutsche Bank AG, 0.500%, 22/01/26	301,152	0.01
GBP 100,000	Commerzbank AG, 1.500%, perpetual	114,900	0.00	EUR 100,000	Deutsche Bank AG, 2.625%, 12/02/26	100,480	0.00
EUR 300,000	Commerzbank AG, 0.250%, perpetual	259,963	0.01	USD 650,000	Deutsche Bank AG, 1.686%, 19/03/26	583,031	0.01
EUR 100,000	Continental AG, zero coupon, 12/09/23	102,421	0.00	EUR 315,000	Deutsche Bank AG, 1.375%, 10/06/26	297,549	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Germany (continued)				Germany (continued)			
EUR 300,000	Deutsche Bank AG, 1.625%, 20/01/27	280,766	0.01	EUR 500,000	Dz Hyp AG, 0.010%, perpetual	485,674	0.01
EUR 100,000	Deutsche Bank AG, 1.750%, 17/01/28	91,104	0.00	EUR 600,000	DZ HYP AG, 0.010%, 29/01/24	616,312	0.01
EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	94,381	0.00	EUR 300,000	DZ HYP AG, 0.125%, 01/03/24	308,124	0.01
EUR 200,000	Deutsche Bank AG, 0.125%, 21/01/30	180,476	0.00	EUR 200,000	DZ HYP AG, 0.050%, 06/12/24	202,211	0.01
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	86,067	0.00	EUR 100,000	DZ HYP AG, 0.750%, 02/02/26	101,319	0.00
USD 300,000	Deutsche Bank AG, 1.447%, perpetual	280,593	0.01	EUR 100,000	DZ HYP AG, 0.875%, 18/01/30	95,803	0.00
USD 270,000	Deutsche Bank AG/New York NY, 2.129%, 24/11/26	240,003	0.01	EUR 100,000	E.ON SE, zero coupon, 18/12/23	102,365	0.00
EUR 100,000	Deutsche Boerse AG, zero coupon, 22/02/26	97,187	0.00	EUR 100,000	E.ON SE, 0.875%, 22/05/24	102,853	0.00
EUR 100,000	Deutsche Boerse AG, 0.125%, 22/02/31	84,783	0.00	EUR 610,000	E.ON SE, 0.875%, 08/01/25	600,032	0.01
EUR 200,000	Deutsche Hypothekbank AG, 0.125%, 23/11/23	206,307	0.01	EUR 55,000	E.ON SE, 0.125%, 18/01/26	52,741	0.00
EUR 300,000	Deutsche Hypothekbank AG, 0.010%, 18/02/27	288,952	0.01	EUR 100,000	E.ON SE, 0.375%, 29/09/27	92,080	0.00
EUR 70,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	67,572	0.00	EUR 100,000	E.ON SE, 0.750%, 20/02/28	92,835	0.00
EUR 100,000	Deutsche Kreditbank AG, 0.500%, 19/03/27	98,514	0.00	EUR 100,000	E.ON SE, 0.100%, 19/12/28	85,783	0.00
EUR 200,000	Deutsche Kreditbank AG, 0.010%, 07/11/29	180,397	0.00	EUR 30,000	E.ON SE, 0.350%, 28/02/30	25,389	0.00
EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	98,928	0.00	EUR 50,000	E.ON SE, 1.625%, 29/03/31	45,786	0.00
EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	471,900	0.01	EUR 100,000	E.ON SE, 0.600%, 01/10/32	80,125	0.00
EUR 200,000	Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	196,474	0.00	EUR 100,000	Eurogrid GmbH, 1.625%, 03/11/23	104,247	0.00
EUR 50,000	Deutsche Post AG, 2.750%, 09/10/23	53,228	0.00	EUR 400,000	Eurogrid GmbH, 0.741%, 21/04/33	310,365	0.01
EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	98,504	0.00	EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	97,116	0.00
EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	98,649	0.00	USD 200,000	FMS Wertmanagement, 2.750%, 30/01/24	199,004	0.00
EUR 100,000	Deutsche Post AG, 0.750%, 20/05/29	92,797	0.00	EUR 100,000	FMS Wertmanagement, 0.375%, 29/04/30	92,340	0.00
EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	87,705	0.00	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23	102,399	0.00
EUR 555,000	Deutsche Telekom AG, 0.875%, 25/03/26	555,008	0.01	EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	101,072	0.00
EUR 400,000	Deutsche Telekom AG, 0.500%, 05/07/27	381,573	0.01	EUR 50,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	46,784	0.00
EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	47,945	0.00	EUR 135,000	Fresenius SE & Co KGaA, 0.375%, 28/09/26	126,206	0.00
GBP 200,000	Deutsche Telekom AG, 3.125%, 06/02/34	217,994	0.01	EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	89,964	0.00
EUR 100,000	Deutsche Telekom AG, 1.375%, 05/07/34	85,486	0.00	EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	72,549	0.00
USD 500,000	Deutsche Telekom AG, 3.625%, 21/01/50	393,270	0.01	EUR 300,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	282,679	0.01
EUR 400,000	Deutsche Wohnen SE, 1.500%, 30/04/30	349,594	0.01	EUR 100,000	Hamburg Commercial Bank AG, 0.100%, perpetual	92,747	0.00
				EUR 200,000	Hannover Rueck SE, 1.125%, 09/10/39	166,155	0.00
				EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	78,628	0.00
				EUR 100,000	HeidelbergCement AG, 2.250%, 03/06/24	103,951	0.00
				EUR 30,000	HeidelbergCement AG, 1.500%, 07/02/25	30,279	0.00
				GBP 100,000	Henkel AG & Co KGaA, 1.250%, 30/09/26	112,914	0.00
				EUR 100,000	Infineon Technologies AG, 1.125%, 24/06/26	98,731	0.00
				EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	189,026	0.00
				EUR 100,000	ING-DiBa AG, 1.000%, 23/05/39	81,995	0.00
				EUR 400,000	ING-DiBa AG, 0.010%, perpetual	370,658	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 500,000	Investitionsbank Berlin, 0.250%, 03/02/32	438,786	0.01	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 07/12/27	221,341	0.01
EUR 300,000	Investitionsbank Berlin, 0.050%, 02/03/35	235,424	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	595,147	0.01
EUR 550,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 07/06/23	573,261	0.01	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28	496,516	0.01
EUR 700,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/23	728,580	0.02	GBP 30,000	Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	44,163	0.00
EUR 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/23	103,849	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	196,620	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 07/11/23	519,139	0.01	USD 200,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29	182,200	0.00
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 29/12/23	238,945	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	93,209	0.00
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 15/01/24	310,599	0.01	EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.000%, 10/01/31	355,512	0.01
USD 105,000	Kreditanstalt fuer Wiederaufbau, 2.625%, 28/02/24	104,297	0.00	EUR 700,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 07/06/32	689,084	0.01
EUR 3,950,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 02/04/24	3,840,786	0.08	EUR 250,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	237,939	0.01
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 30/05/24	102,967	0.00	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	282,428	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24	211,436	0.01	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34	160,874	0.00
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 18/07/24	235,734	0.01	USD 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	63,382	0.00
USD 500,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 05/08/24	483,355	0.01	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	150,772	0.00
EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24	307,657	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	90,963	0.00
USD 300,000	Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24	296,106	0.01	EUR 150,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	132,246	0.00
GBP 300,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 09/12/24	355,358	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39	82,732	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 15/01/25	206,901	0.01	USD 750,000	Kreditanstalt fuer Wiederaufbau, 0.250%, perpetual	724,013	0.02
EUR 700,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	716,344	0.02	USD 665,000	Kreditanstalt fuer Wiederaufbau, 0.250%, perpetual	634,749	0.01
USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	194,082	0.00	AUD 400,000	Kreditanstalt fuer Wiederaufbau, 1.500%, perpetual	263,571	0.01
EUR 1,300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/06/25	1,249,141	0.03	USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 0.500%, perpetual	945,610	0.02
USD 625,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 18/07/25	575,531	0.01	EUR 1,400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	1,428,795	0.03
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	202,851	0.01	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, perpetual	608,207	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	201,858	0.01	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.125%, perpetual	116,977	0.00
GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 31/07/26	115,986	0.00	USD 225,000	Kreditanstalt fuer Wiederaufbau, 0.625%, perpetual	206,024	0.01
GBP 600,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26	683,922	0.01	EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	989,633	0.02
EUR 400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/09/26	394,118	0.01	USD 800,000	Kreditanstalt fuer Wiederaufbau, 1.000%, perpetual	732,792	0.02
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	200,785	0.01	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.125%, perpetual	218,795	0.01
EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	395,494	0.01	USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.000%, perpetual	993,270	0.02

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	470,238	0.01	AUD 200,000	Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	128,322	0.00
EUR 600,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	554,626	0.01	EUR 400,000	Landwirtschaftliche Rentenbank, zero coupon, 22/09/27	383,881	0.01
EUR 800,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	699,356	0.02	EUR 500,000	Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	486,338	0.01
USD 1,000,000	L Bank Bw Foerderbank, 1.375%, perpetual	893,770	0.02	EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 28/02/29	192,051	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.125%, 27/06/23	103,864	0.00	EUR 400,000	Landwirtschaftliche Rentenbank, 0.050%, 18/12/29	364,762	0.01
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	94,562	0.00	EUR 100,000	Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	82,480	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	92,197	0.00	EUR 200,000	Landwirtschaftliche Rentenbank, zero coupon, perpetual	188,461	0.00
EUR 300,000	Landesbank Baden-Wuerttemberg, 0.010%, 16/07/27	286,581	0.01	USD 200,000	Landwirtschaftliche Rentenbank, 0.875%, perpetual	167,260	0.00
EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, perpetual	84,296	0.00	EUR 300,000	Landwirtschaftliche Rentenbank, 0.050%, perpetual	265,633	0.01
EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, perpetual	157,334	0.00	EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	70,257	0.00
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 08/02/24	309,708	0.01	EUR 400,000	LEG Immobilien SE, 0.875%, 17/01/29	289,164	0.01
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	395,745	0.01	EUR 100,000	LEG Immobilien SE, 0.750%, 30/06/31	74,200	0.00
EUR 300,000	Landesbank Hessen-Thueringen Girozentrale, 0.875%, 20/03/28	296,605	0.01	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	71,643	0.00
EUR 400,000	Landesbank Hessen-Thueringen Girozentrale, 0.500%, perpetual	402,147	0.01	EUR 100,000	Merck Financial Services GmbH, 0.005%, 15/12/23	102,758	0.00
USD 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.500%, perpetual	456,070	0.01	EUR 500,000	Merck Financial Services GmbH, 0.500%, 16/07/28	464,911	0.01
EUR 100,000	Landwirtschaftliche Rentenbank, 0.050%, 12/06/23	104,009	0.00	EUR 200,000	Merck KGaA, 1.625%, 09/09/80	181,655	0.00
GBP 100,000	Landwirtschaftliche Rentenbank, 1.125%, 15/12/23	119,272	0.00	EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 07/06/23	104,327	0.00
EUR 200,000	Landwirtschaftliche Rentenbank, 0.375%, 22/01/24	207,074	0.01	EUR 300,000	Muenchener Hypothekenbank eG, 0.250%, 13/12/23	309,809	0.01
USD 100,000	Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	97,444	0.00	EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 22/04/26	100,091	0.00
EUR 500,000	Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	511,643	0.01	EUR 100,000	Muenchener Hypothekenbank eG, 0.625%, 23/10/26	99,792	0.00
USD 300,000	Landwirtschaftliche Rentenbank, 0.500%, 27/05/25	278,427	0.01	EUR 100,000	Muenchener Hypothekenbank eG, 2.500%, 04/07/28	107,813	0.00
USD 100,000	Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	97,855	0.00	EUR 100,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	85,766	0.00
GBP 200,000	Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	234,797	0.01	EUR 100,000	Muenchener Hypothekenbnk, zero coupon, perpetual	66,365	0.00
EUR 100,000	Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	100,395	0.00	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	80,044	0.00
USD 250,000	Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	236,743	0.01	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	75,153	0.00
				EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	194,445	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28	98,202	0.00	EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	315,037	0.01
EUR 300,000	Norddeutsche Landesbank-Girozentrale, 0.010%, perpetual	291,881	0.01	EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	58,028	0.00
EUR 100,000	NRW Bank, 0.250%, 10/03/25	101,376	0.00	EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	196,262	0.00
EUR 200,000	NRW Bank, 0.875%, 10/11/25	204,787	0.01	EUR 70,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	63,040	0.00
EUR 700,000	NRW Bank, 0.250%, 16/03/27	686,172	0.01	EUR 100,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	79,816	0.00
EUR 200,000	NRW Bank, 0.500%, 13/09/27	196,524	0.00	EUR 300,000	Volkswagen Financial Services AG, 0.250%, perpetual	294,177	0.01
EUR 800,000	NRW Bank, 0.625%, 04/01/28	786,914	0.02	EUR 400,000	Volkswagen Financial Services AG, 0.875%, perpetual	360,229	0.01
USD 1,000,000	NRW Bank, 0.750%, perpetual	948,600	0.02	EUR 400,000	Volkswagen Leasing GmbH, zero coupon, 12/07/23	411,719	0.01
GBP 200,000	NRW Bank, 0.375%, perpetual	230,627	0.01	EUR 50,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	50,406	0.00
USD 500,000	NRW Bank, 0.875%, perpetual	458,855	0.01	EUR 55,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	52,231	0.00
EUR 200,000	NRW Bank, zero coupon, perpetual	175,056	0.00	EUR 200,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	196,490	0.00
EUR 400,000	NRW Bank, 0.500%, perpetual	297,293	0.01	EUR 100,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	93,125	0.00
EUR 100,000	Robert Bosch GmbH, 1.750%, 08/07/24	104,325	0.00	EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	29,430	0.00
EUR 100,000	SAP SE, 1.000%, 01/04/25	102,434	0.00	EUR 400,000	Volkswagen Leasing GmbH, zero coupon, perpetual	398,003	0.01
EUR 600,000	SAP SE, 0.375%, 18/05/29	544,044	0.01	EUR 500,000	Vonovia SE, 1.375%, 28/01/26	484,446	0.01
EUR 100,000	SAP SE, 1.375%, 13/03/30	95,577	0.00	EUR 100,000	Vonovia SE, 0.375%, 16/06/27	87,792	0.00
EUR 300,000	SAP SE, 1.625%, 10/03/31	287,741	0.01	EUR 100,000	Vonovia SE, 1.875%, 28/06/28	91,389	0.00
EUR 100,000	TLG Immobilien AG, 1.500%, 28/05/26	90,638	0.00	EUR 500,000	Vonovia SE, 0.250%, 01/09/28	405,729	0.01
EUR 300,000	UniCredit Bank AG, 0.125%, 26/10/23	309,944	0.01	EUR 100,000	Vonovia SE, 0.625%, 24/03/31	75,667	0.00
EUR 300,000	UniCredit Bank AG, 0.010%, 19/11/27	284,241	0.01	EUR 300,000	Vonovia SE, 1.000%, 16/06/33	209,602	0.01
EUR 100,000	UniCredit Bank AG, 0.250%, 15/01/32	86,723	0.00	<b>Total Germany</b>		<b>74,919,016</b>	<b>1.51</b>
EUR 500,000	UniCredit Bank AG, 0.010%, perpetual	486,647	0.01	<b>Guernsey</b>			
EUR 400,000	UniCredit Bank AG, 0.010%, perpetual	346,629	0.01	USD 150,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	145,401	0.01
EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	102,855	0.00	USD 50,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	42,788	0.00
EUR 500,000	Vier Gas Transport GmbH, 0.125%, 10/09/29	406,048	0.01	EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	83,884	0.00
EUR 100,000	Volkswagen Bank GmbH, 0.750%, 15/06/23	103,732	0.00	<b>Total Guernsey</b>		<b>272,073</b>	<b>0.01</b>
EUR 200,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	207,819	0.01	<b>Hong Kong</b>			
EUR 100,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	102,380	0.00	USD 200,000	AIA Group Ltd, 3.600%, 09/04/29	192,728	0.00
EUR 65,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	64,232	0.00	USD 200,000	AIA Group Ltd, 4.875%, 11/03/44	201,784	0.00
EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	101,261	0.00	USD 100,000	Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	99,974	0.00
EUR 100,000	Volkswagen Financial Services AG, 1.375%, 16/10/23	103,934	0.00	USD 300,000	Bocom Leasing Management Hong Kong Co Ltd, 1.750%, perpetual	294,048	0.01
EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	102,426	0.00	USD 300,000	CITIC Ltd, 3.700%, 14/06/26	295,839	0.01
EUR 40,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	38,795	0.00	USD 100,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	97,498	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Hong Kong (continued)				Ireland (continued)			
USD 300,000	CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	303,408	0.01	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	119,537	0.00
USD 300,000	Far East Horizon Ltd, 3.375%, 18/02/25	277,380	0.00	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, perpetual	138,887	0.00
USD 300,000	Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	295,596	0.01	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, perpetual	118,317	0.00
USD 500,000	ICBCIL Finance Co Ltd, 1.250%, 02/08/24	474,505	0.01	USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, perpetual	215,784	0.01
USD 500,000	Yan Gang Ltd, 1.900%, 23/03/26	459,895	0.01	USD 150,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25	143,747	0.00
<b>Total Hong Kong</b>		<b>2,992,655</b>	<b>0.06</b>	USD 500,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25	484,350	0.01
Hungary				USD 100,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27	90,527	0.00
EUR 300,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	257,519	0.00	USD 200,000	AIB Group PLC, 4.263%, 10/04/25	196,688	0.01
<b>Total Hungary</b>		<b>257,519</b>	<b>0.00</b>	EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	203,066	0.01
India				EUR 100,000	AIB Group PLC, 0.500%, 17/11/27	90,504	0.00
USD 200,000	Axis Bank Ltd, 3.000%, 08/08/22	199,884	0.01	USD 500,000	Aptiv PLC, 3.100%, 01/12/51	322,615	0.01
USD 200,000	Bharti Airtel Ltd, 4.375%, 10/06/25	199,084	0.00	EUR 100,000	Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	106,364	0.00
USD 100,000	Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	95,925	0.00	EUR 100,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	103,701	0.00
USD 200,000	Indian Oil Corp Ltd, 4.750%, 16/01/24	201,750	0.01	EUR 100,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	98,702	0.00
USD 200,000	REC Ltd, 3.500%, 12/12/24	195,684	0.00	USD 500,000	Bank of Ireland Group PLC, 2.029%, 30/09/27	435,560	0.01
USD 200,000	REC Ltd, 3.875%, 07/07/27	188,932	0.00	EUR 400,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	387,682	0.01
USD 300,000	Reliance Industries Ltd, 3.667%, 30/11/27	290,673	0.01	EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	79,497	0.00
<b>Total India</b>		<b>1,371,932</b>	<b>0.03</b>	EUR 100,000	CRH Finance DAC, 1.375%, 18/10/28	95,582	0.00
Indonesia				EUR 300,000	CRH SMW Finance DAC, 1.250%, 05/11/26	293,860	0.01
USD 100,000	Pertamina Persero PT, 5.625%, 20/05/43	92,494	0.00	EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	94,900	0.00
USD 200,000	Pertamina Persero PT, 6.450%, 30/05/44	203,338	0.01	EUR 100,000	Dell Bank International DAC, 1.625%, perpetual	103,489	0.00
<b>Total Indonesia</b>		<b>295,832</b>	<b>0.01</b>	EUR 100,000	DXC Capital Funding DAC, 0.450%, 15/09/27	87,712	0.00
Ireland				EUR 100,000	DXC Capital Funding DAC, 0.950%, 15/09/31	78,321	0.00
EUR 100,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	103,952	0.00	EUR 300,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	283,065	0.01
EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	100,482	0.00	EUR 200,000	ESB Finance DAC, 1.750%, 07/02/29	198,650	0.01
EUR 100,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	93,709	0.00	EUR 100,000	ESB Finance DAC, 1.000%, 19/07/34	82,652	0.00
USD 450,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.150%, 29/10/23	429,530	0.01	GBP 200,000	ESB Finance DAC, 1.875%, 21/07/35	193,297	0.01
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.650%, 29/10/24	138,671	0.00				
USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 30/01/26	261,576	0.01				
USD 650,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	565,858	0.01				
USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	420,640	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Ireland (continued)				Ireland (continued)			
EUR 25,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	25,917	0.00	EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	85,393	0.00
EUR 100,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	95,134	0.00	USD 300,000	Zurich Finance Ireland Designated Activity Co, 3.000%, 19/04/51	238,809	0.01
EUR 50,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	50,092	0.00	<b>Total Ireland</b>		<b>10,673,484</b>	<b>0.22</b>
EUR 100,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	85,545	0.00	Israel			
EUR 100,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	77,990	0.00	USD 300,000	Israel Chemicals Ltd, 6.375%, 31/05/38	294,441	0.01
GBP 100,000	Freshwater Finance PLC, 5.182%, 20/04/35	131,763	0.00	<b>Total Israel</b>		<b>294,441</b>	<b>0.01</b>
USD 382,000	GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	357,525	0.01	Italy			
EUR 100,000	Glencore Capital Finance DAC, 1.125%, 10/03/28	86,016	0.00	EUR 100,000	Zi Rete Gas SpA, 2.195%, 11/09/25	101,920	0.00
EUR 300,000	Glencore Capital Finance DAC, 0.750%, perpetual	238,911	0.01	EUR 100,000	Zi Rete Gas SpA, 1.608%, 31/10/27	96,580	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/23	103,812	0.00	EUR 100,000	A2A SpA, 1.500%, 16/03/28	93,582	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	88,496	0.00	EUR 200,000	A2A SpA, 1.000%, 16/07/29	175,978	0.00
USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	81,480	0.00	EUR 100,000	A2A SpA, 0.625%, 15/07/31	77,348	0.00
USD 145,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 2.000%, 16/09/31	115,230	0.00	EUR 100,000	A2A SpA, 1.000%, perpetual	74,453	0.00
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32	76,882	0.00	EUR 100,000	ACEA SpA, 0.000%, 28/09/25	96,643	0.00
EUR 100,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	85,939	0.00	EUR 200,000	ACEA SpA, 1.500%, 08/06/27	194,723	0.01
EUR 400,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	326,519	0.01	EUR 200,000	ACEA SpA, 0.250%, 28/07/30	158,967	0.00
EUR 100,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	103,673	0.00	EUR 300,000	AMCO - Asset Management Co SpA, 2.250%, 17/07/27	300,171	0.01
EUR 100,000	Linde PLC, 1.000%, 31/03/27	97,856	0.00	EUR 50,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	55,528	0.00
EUR 100,000	Linde PLC, 1.375%, 31/03/31	92,011	0.00	EUR 200,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	165,281	0.00
EUR 100,000	Linde PLC, 1.625%, 31/03/35	86,676	0.00	EUR 200,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	147,385	0.00
EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	199,928	0.01	EUR 100,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	105,241	0.00
EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	185,952	0.00	EUR 500,000	ASTM SpA, 1.000%, 25/11/26	459,611	0.01
USD 40,000	Shire Acquisitions Investments Ireland DAC, 2.875%, 23/09/23	39,558	0.00	EUR 100,000	Banca Carige SpA, 0.625%, perpetual	94,569	0.00
USD 90,000	Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	86,420	0.00	EUR 100,000	Banco BPM SpA, 0.625%, 08/06/23	104,239	0.00
EUR 300,000	Smurfit Kappa Treasury ULC, 1.500%, 15/09/27	279,687	0.01	EUR 200,000	Banco BPM SpA, 1.000%, 23/01/25	205,458	0.01
USD 200,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	188,796	0.01	EUR 100,000	Credit Agricole Italia SpA, 0.250%, 30/09/24	101,565	0.00
				EUR 300,000	Credit Agricole Italia SpA, 0.250%, 17/01/28	282,209	0.01
				EUR 200,000	Credit Agricole Italia SpA, 1.625%, 21/03/29	200,902	0.01
				EUR 100,000	Enel SpA, 5.250%, 20/05/24	111,229	0.00
				EUR 50,000	Enel SpA, 5.625%, 21/06/27	58,351	0.00
				EUR 100,000	Enel SpA, 1.375%, 31/12/99	79,372	0.00
				EUR 100,000	Enel SpA, 1.875%, 31/12/99	69,778	0.00
				EUR 100,000	Enel SpA, 2.500%, 31/12/99	100,663	0.00
				EUR 300,000	Eni SpA, 0.625%, 23/01/30	258,702	0.01
				EUR 100,000	Eni SpA, 0.625%, 19/09/24	101,556	0.00
				EUR 100,000	Eni SpA, 1.000%, 14/03/25	101,506	0.00
				EUR 300,000	Eni SpA, 1.500%, 02/02/26	304,514	0.01
				EUR 300,000	Eni SpA, 1.250%, 18/05/26	299,732	0.01
				EUR 300,000	Eni SpA, 0.375%, 14/06/28	272,009	0.01



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
USD 200,000	Eni SpA, 4.250%, 09/05/29	193,888	0.01	EUR 100,000	Snam SpA, 1.250%, 20/06/34	76,624	0.00
EUR 100,000	Eni SpA, 0.625%, 23/01/30	86,234	0.00	EUR 100,000	Snam SpA, 1.000%, 12/09/34	72,934	0.00
EUR 100,000	Eni SpA, 1.000%, 11/10/34	78,749	0.00	EUR 100,000	Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	88,940	0.00
EUR 100,000	ERG SpA, 0.500%, 11/09/27	91,664	0.00	EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	55,898	0.00
EUR 100,000	FCA Bank SpA, 0.500%, 18/09/23	103,148	0.00	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	196,607	0.01
EUR 200,000	FCA Bank SpA, 0.125%, 16/11/23	204,488	0.01	EUR 500,000	Terna SPA, 0.375%, 23/06/29	437,620	0.01
EUR 200,000	Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	204,260	0.01	EUR 100,000	UniCredit SpA, 3.000%, 31/01/24	107,334	0.00
EUR 200,000	Hera SpA, 0.875%, 14/10/26	191,416	0.01	EUR 100,000	UniCredit SpA, 0.325%, 19/01/26	93,045	0.00
EUR 100,000	Hera SpA, 1.000%, perpetual	72,850	0.00	EUR 400,000	UniCredit SpA, 1.200%, 20/01/26	388,983	0.01
EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	105,014	0.00	EUR 200,000	UniCredit SpA, 0.375%, 31/10/26	195,451	0.01
EUR 400,000	Intesa Sanpaolo SpA, 0.500%, 05/03/24	412,819	0.01	EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	91,256	0.00
EUR 300,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	305,901	0.01	EUR 200,000	UniCredit SpA, 0.800%, 05/07/29	171,625	0.00
EUR 200,000	Intesa Sanpaolo SpA, 1.125%, 14/07/25	205,761	0.01	EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	77,203	0.00
EUR 100,000	Intesa Sanpaolo SpA, 3.250%, 10/02/26	109,876	0.00	EUR 100,000	UniCredit SpA, 1.625%, 18/01/32	80,260	0.00
EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	93,985	0.00	EUR 100,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	103,644	0.00
EUR 100,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	88,625	0.00	EUR 100,000	Unione di Banche Italiane SpA, 0.500%, 15/07/24	102,519	0.00
EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	90,490	0.00	EUR 200,000	Unione di Banche Italiane SpA, 1.250%, 07/02/25	207,440	0.01
EUR 500,000	Intesa Sanpaolo SpA, 0.750%, perpetual	501,560	0.01	EUR 100,000	Unione di Banche Italiane SpA, 1.125%, 04/10/27	100,205	0.00
EUR 100,000	Iren SpA, 1.950%, 19/09/25	102,269	0.00	<b>Total Italy</b>		<b>12,902,080</b>	<b>0.26</b>
EUR 100,000	Iren SpA, 1.500%, 24/10/27	95,226	0.00	Japan			
EUR 100,000	Iren SpA, 1.000%, 01/07/30	83,595	0.00	EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	100,668	0.00
EUR 100,000	Italgas SpA, 0.250%, 24/06/25	98,098	0.00	EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	93,066	0.00
EUR 300,000	Italgas SpA, zero coupon, 16/02/28	261,208	0.01	EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	89,943	0.00
EUR 100,000	Italgas SpA, 1.000%, 11/12/31	81,773	0.00	EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	92,808	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	101,696	0.00	GBP 100,000	East Japan Railway Co, 5.250%, 22/04/33	137,681	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	102,973	0.00	EUR 100,000	East Japan Railway Co, 0.773%, 15/09/34	78,753	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	87,619	0.00	EUR 100,000	East Japan Railway Co, 1.104%, 15/09/39	73,128	0.00
EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	97,346	0.00	USD 500,000	Honda Motor Co Ltd, 2.534%, 10/03/27	468,415	0.01
EUR 400,000	Mediobanca Banca di Credito Finanziario SpA, 0.010%, 03/02/31	339,052	0.01	USD 500,000	Honda Motor Co Ltd, 2.967%, perpetual	448,705	0.01
EUR 100,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	95,608	0.00	USD 500,000	JERA CO INC, 3.665%, perpetual	478,175	0.01
EUR 100,000	Snam SpA, zero coupon, 15/08/25	96,795	0.00	USD 200,000	Mitsubishi Corp, 3.375%, 23/07/24	198,528	0.01
EUR 100,000	Snam SpA, 1.375%, 25/10/27	97,300	0.00	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	199,812	0.01
EUR 100,000	Snam SpA, 0.750%, 17/06/30	83,567	0.00	EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	205,132	0.01
EUR 300,000	Snam SpA, 0.625%, 30/06/31	239,874	0.01	EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	100,484	0.00
				USD 400,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	379,984	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Japan (continued)				Japan (continued)			
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	196,416	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	76,006	0.00
USD 100,000	Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	93,556	0.00	USD 500,000	Mizuho Financial Group Inc, 2.651%, perpetual	474,785	0.01
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	94,605	0.00	USD 200,000	Nippon Life Insurance Co, 4.700%, 20/01/46	195,090	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	192,990	0.00	USD 200,000	Nippon Life Insurance Co, 4.000%, 19/09/47	187,240	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.048%, 17/07/30	408,170	0.01	USD 300,000	Nippon Life Insurance Co, 2.750%, perpetual	242,886	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	407,190	0.01	USD 500,000	Nissan Motor Co Ltd, 3.043%, 15/09/23	492,400	0.01
USD 335,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	310,321	0.01	EUR 100,000	Nissan Motor Co Ltd, 2.652%, 17/03/26	97,738	0.00
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.412%, perpetual	459,725	0.01	EUR 100,000	Nissan Motor Co Ltd, 3.201%, 17/09/28	93,000	0.00
USD 300,000	Mitsubishi UFJ Financial Group Inc, 0.962%, perpetual	278,139	0.01	USD 300,000	Nomura Holdings Inc, 2.648%, 16/01/25	284,031	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.538%, perpetual	441,665	0.01	USD 500,000	Nomura Holdings Inc, 1.851%, perpetual	459,010	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.640%, perpetual	440,915	0.01	USD 500,000	Nomura Holdings Inc, 1.653%, perpetual	438,530	0.01
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 3.556%, perpetual	209,084	0.01	USD 500,000	Nomura Holdings Inc, 2.679%, perpetual	409,505	0.01
USD 500,000	Mitsubishi UFJ Financial Group Inc, 4.315%, perpetual	480,800	0.01	USD 500,000	Norinchukin Bank, 1.284%, perpetual	444,755	0.01
USD 500,000	Mizuho Financial Group Inc, 1.241%, 10/07/24	485,985	0.01	EUR 500,000	NTT Finance Corp, zero coupon, 03/03/25	495,402	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	99,602	0.00	USD 500,000	NTT Finance Corp, 1.162%, 03/04/26	450,060	0.01
USD 200,000	Mizuho Financial Group Inc, 3.922%, 11/09/24	199,568	0.01	USD 500,000	Olympus Corp, 2.143%, perpetual	456,915	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	101,265	0.00	USD 100,000	ORIX Corp, 3.250%, 04/12/24	98,327	0.00
USD 200,000	Mizuho Financial Group Inc, 2.839%, 16/07/25	193,492	0.00	USD 50,000	ORIX Corp, 3.700%, 18/07/27	48,522	0.00
EUR 300,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	288,789	0.01	USD 200,000	Sumitomo Life Insurance Co, 4.000%, 14/09/77	187,404	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	93,243	0.00	USD 250,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	250,782	0.01
USD 200,000	Mizuho Financial Group Inc, 2.226%, 25/05/26	187,138	0.00	EUR 300,000	Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29	274,017	0.01
USD 100,000	Mizuho Financial Group Inc, 2.839%, 13/09/26	92,910	0.00	EUR 120,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	121,545	0.00
EUR 100,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	96,655	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	194,816	0.00
USD 200,000	Mizuho Financial Group Inc, 4.018%, 05/03/28	191,338	0.00	USD 100,000	Sumitomo Mitsui Financial Group Inc, 2.448%, 27/09/24	96,457	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	85,850	0.00	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	101,258	0.00
EUR 100,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	83,177	0.00	USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25	287,013	0.01
EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	80,854	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	184,200	0.00
USD 500,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	406,500	0.01	USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	98,203	0.00
EUR 100,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	88,042	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	187,068	0.00
				USD 500,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	442,270	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Japan (continued)				Jersey (continued)			
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	94,504	0.00	GBP 300,000	Gatwick Funding Ltd, 2.500%, 15/04/30	317,933	0.01
USD 300,000	Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	287,787	0.01	EUR 100,000	Glencore Finance Europe Ltd, 1.875%, 13/09/23	102,950	0.00
USD 50,000	Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	47,288	0.00	EUR 100,000	Glencore Finance Europe Ltd, 0.625%, 11/09/24	97,903	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	178,196	0.00	GBP 100,000	Heathrow Funding Ltd, 7.125%, 14/02/24	126,423	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	83,570	0.00	GBP 75,000	Heathrow Funding Ltd, 6.750%, 03/12/26	101,172	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	164,674	0.00	GBP 200,000	Heathrow Funding Ltd, 2.625%, 16/03/28	215,822	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	160,282	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 12/07/32	86,574	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.222%, perpetual	161,786	0.00	EUR 100,000	Heathrow Funding Ltd, 1.875%, 14/03/34	83,549	0.00
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.930%, perpetual	220,221	0.01	GBP 200,000	Heathrow Funding Ltd, 2.750%, 09/08/49	167,832	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 3.050%, perpetual	383,705	0.01	USD 200,000	IDB Trust Services Ltd, 3.389%, 26/09/23	199,894	0.01
EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	102,800	0.00	EUR 300,000	IDB Trust Services Ltd, 0.037%, perpetual	300,023	0.01
USD 250,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	254,965	0.01	<b>Total Jersey</b>		<b>3,874,214</b>	<b>0.08</b>
EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	271,617	0.01	<b>Kazakhstan</b>			
USD 400,000	Takeda Pharmaceutical Co Ltd, 2.050%, 31/03/30	334,552	0.01	USD 300,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	250,695	0.00
EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	102,158	0.00	<b>Total Kazakhstan</b>		<b>250,695</b>	<b>0.00</b>
USD 600,000	Toyota Motor Corp, 0.681%, 25/03/24	572,658	0.01	<b>Korea</b>			
USD 200,000	Toyota Motor Corp, 2.358%, 02/07/24	196,132	0.01	USD 300,000	Hanwha Life Insurance Co Ltd, 4.700%, perpetual	298,716	0.01
USD 100,000	Toyota Motor Corp, 3.669%, 20/07/28	98,025	0.00	EUR 100,000	Kookmin Bank, 0.048%, perpetual	96,508	0.00
USD 600,000	Toyota Motor Corp, 1.339%, perpetual	546,552	0.01	USD 200,000	Kookmin Bank, 4.350%, perpetual	192,592	0.00
USD 600,000	Toyota Motor Corp, 2.362%, perpetual	526,854	0.01	USD 200,000	Kyobo Life Insurance Co Ltd, 3.950%, perpetual	199,196	0.00
<b>Total Japan</b>		<b>22,590,827</b>	<b>0.46</b>	USD 300,000	Mirae Asset Daewoo Co Ltd, 2.125%, 30/07/23	294,456	0.01
<b>Jersey</b>				USD 500,000	NongHyup Bank, 1.250%, 20/07/25	462,740	0.01
GBP 100,000	AA Bond Co Ltd, 4.875%, 31/07/24	120,827	0.00	USD 300,000	SK Broadband Co Ltd, 3.875%, perpetual	301,335	0.01
GBP 100,000	AA Bond Co Ltd, 5.500%, 31/07/27	118,511	0.00	USD 500,000	SK Hynix Inc, 1.500%, 19/01/26	449,350	0.01
EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	200,752	0.01	<b>Total Korea</b>		<b>2,294,893</b>	<b>0.05</b>
USD 200,000	Aptiv PLC, 5.400%, 15/03/49	183,160	0.00	<b>Liechtenstein</b>			
USD 1,000,000	Aptiv PLC / Aptiv Corp, 2.396%, perpetual	955,130	0.02	EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	81,038	0.00
GBP 100,000	CPUK Finance Ltd, 3.588%, 28/08/25	119,989	0.00	<b>Total Liechtenstein</b>		<b>81,038</b>	<b>0.00</b>
USD 288,258	Galaxy Pipeline Assets Bidco Ltd, 2.160%, 31/03/34	245,106	0.01	<b>Lithuania</b>			
GBP 100,000	Gatwick Funding Ltd, 6.125%, 02/03/26	130,664	0.00	USD 200,000	NXP BV / NXP Funding LLC, 5.350%, perpetual	204,310	0.01
				USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25	38,077	0.00
				USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.400%, 01/06/27	39,550	0.00
				USD 85,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	75,721	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Lithuania <i>(continued)</i>				Luxembourg <i>(continued)</i>			
USD 600,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	493,392	0.01	EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	91,823	0.00
USD 500,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.650%, 15/02/32	410,930	0.01	USD 30,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	26,868	0.00
USD 560,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.250%, 11/05/41	422,811	0.01	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	84,542	0.00
USD 65,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, perpetual	60,470	0.00	EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	72,532	0.00
USD 50,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, perpetual	48,863	0.00	USD 350,000	DH Europe Finance II Sarl, 3.250%, 15/11/39	290,357	0.01
<b>Total Lithuania</b>		<b>1,794,124</b>	<b>0.04</b>	USD 350,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	282,891	0.01
<b>Luxembourg</b>				EUR 100,000	DH Europe Finance Sarl, 1.200%, 30/06/27	97,423	0.00
USD 300,000	ArcelorMittal SA, 6.750%, 01/03/41	296,313	0.01	EUR 900,000	Euro Stability Mechanism, zero coupon, perpetual	778,345	0.02
EUR 100,000	Aroundtown SA, 0.625%, 09/07/25	92,029	0.00	EUR 200,000	Eurofins Scientific SE, 2.125%, 25/07/24	207,568	0.01
EUR 100,000	Aroundtown SA, zero coupon, 16/07/26	84,900	0.00	EUR 200,000	European Financial Stability Facility, zero coupon, 17/07/23	207,700	0.01
EUR 100,000	Aroundtown SA, 1.450%, 09/07/28	81,314	0.00	EUR 300,000	European Financial Stability Facility, 0.125%, 17/10/23	311,035	0.01
GBP 300,000	Aroundtown SA, 3.625%, 10/04/31	306,176	0.01	EUR 300,000	European Financial Stability Facility, 0.200%, 17/01/24	310,210	0.01
EUR 500,000	Aroundtown SA, 1.625%, perpetual	321,465	0.01	EUR 300,000	European Financial Stability Facility, 2.125%, 19/02/24	317,621	0.01
EUR 100,000	Aroundtown SA, 2.125%, perpetual	74,273	0.00	EUR 300,000	European Financial Stability Facility, 1.750%, 27/06/24	319,550	0.01
EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	98,268	0.00	EUR 300,000	European Financial Stability Facility, 0.375%, 11/10/24	205,402	0.01
EUR 500,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	437,929	0.01	EUR 500,000	European Financial Stability Facility, 0.400%, 17/02/25	511,445	0.01
EUR 100,000	Bevco Lux Sarl, 1.500%, 16/09/27	94,481	0.00	EUR 200,000	European Financial Stability Facility, 0.200%, 28/04/25	202,849	0.01
EUR 100,000	Blackstone PP Eur Hold, 0.500%, 12/09/23	101,653	0.00	EUR 2,000,000	European Financial Stability Facility, zero coupon, 15/10/25	1,985,958	0.04
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	101,575	0.00	EUR 200,000	European Financial Stability Facility, 0.400%, 26/01/26	201,822	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, 20/10/26	88,738	0.00	EUR 100,000	European Financial Stability Facility, 0.400%, 31/05/26	100,375	0.00
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	86,996	0.00	EUR 500,000	European Financial Stability Facility, 0.625%, 16/10/26	503,541	0.01
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	94,307	0.00	EUR 200,000	European Financial Stability Facility, 0.750%, 03/05/27	200,921	0.01
GBP 100,000	Blackstone Property Partners Europe Holdings Sarl, 4.875%, perpetual	113,535	0.00	EUR 200,000	European Financial Stability Facility, 0.875%, 26/07/27	201,433	0.01
EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.375%, 17/10/23	102,634	0.00	EUR 600,000	European Financial Stability Facility, 0.950%, 14/02/28	601,627	0.01
EUR 200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	179,253	0.00	EUR 400,000	European Financial Stability Facility, 0.050%, 17/10/29	365,999	0.01
GBP 200,000	CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34	182,262	0.00	EUR 100,000	European Financial Stability Facility, 2.750%, 03/12/29	110,645	0.00
EUR 400,000	CNH Industrial Finance Europe SA, zero coupon, 01/04/24	405,112	0.01	EUR 100,000	European Financial Stability Facility, 3.875%, 30/03/32	120,376	0.00
EUR 200,000	CPI Property Group SA, 1.625%, 23/04/27	167,069	0.00	EUR 100,000	European Financial Stability Facility, 1.250%, 24/05/33	94,704	0.00
USD 50,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	47,988	0.00	EUR 150,000	European Financial Stability Facility, 3.000%, 04/09/34	168,082	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 700,000	European Financial Stability Facility, 0.875%, 10/04/35	610,231	0.01	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	93,522	0.00
EUR 300,000	European Financial Stability Facility, 1.450%, 05/09/40	266,508	0.01	EUR 100,000	Holcim Finance Luxembourg SA, 0.125%, 19/07/27	90,198	0.00
EUR 800,000	European Financial Stability Facility, 1.700%, 13/02/43	736,791	0.02	EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	98,517	0.00
EUR 100,000	European Financial Stability Facility, 2.350%, 29/07/44	103,047	0.00	EUR 400,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	324,152	0.01
EUR 200,000	European Financial Stability Facility, 1.200%, 17/02/45	164,750	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 0.625%, 19/01/33	73,774	0.00
EUR 300,000	European Financial Stability Facility, 1.375%, 31/05/47	253,276	0.01	EUR 300,000	John Deere Cash Management SA, 2.200%, 02/04/32	298,521	0.01
EUR 300,000	European Financial Stability Facility, 1.800%, 10/07/48	278,075	0.01	EUR 100,000	Logicor Financing Sarl, 0.750%, 15/07/24	99,157	0.00
EUR 300,000	European Financial Stability Facility, 1.750%, 17/07/53	268,842	0.01	EUR 100,000	Logicor Financing Sarl, 1.500%, 13/07/26	93,797	0.00
EUR 200,000	European Financial Stability Facility, 2.000%, 28/02/56	189,231	0.00	EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	90,319	0.00
EUR 1,000,000	European Financial Stability Facility, 0.875%, perpetual	988,964	0.02	GBP 200,000	Logicor Financing Sarl, 2.750%, 15/01/30	208,961	0.01
EUR 1,200,000	European Financial Stability Facility, zero coupon, perpetual	1,057,376	0.02	EUR 100,000	Logicor Financing Sarl, 1.625%, 17/01/30	82,089	0.00
EUR 400,000	European Financial Stability Facility, 0.700%, perpetual	274,790	0.01	EUR 100,000	Logicor Financing Sarl, 0.875%, 14/01/31	73,179	0.00
EUR 200,000	European Financial Stability Facility, 0.050%, perpetual	105,427	0.00	EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	73,511	0.00
EUR 100,000	European Financial Stability Facility, 0.700%, perpetual	66,231	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	98,243	0.00
EUR 600,000	European Investment Bank, zero coupon, 28/03/28	569,329	0.01	EUR 400,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	362,713	0.01
EUR 1,000,000	EUROPEAN INVESTMENT BANK, 0.375%, 15/09/27	983,246	0.02	EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	94,664	0.00
EUR 700,000	EUROPEAN INVESTMENT BANK, 0.250%, 20/01/32	616,766	0.01	EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	89,079	0.00
USD 1,000,000	EUROPEAN INVESTMENT BANK, 2.750%, perpetual	989,440	0.02	EUR 300,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	252,721	0.01
EUR 200,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	164,654	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	77,027	0.00
USD 50,000	Genpact Luxembourg Sarl, 3.375%, 01/12/24	49,149	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	73,545	0.00
EUR 100,000	Grand City Properties SA, 1.375%, 03/08/26	92,511	0.00	EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	71,030	0.00
EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	80,357	0.00	EUR 60,000	Nestle Finance International Ltd, zero coupon, 12/11/24	60,422	0.00
EUR 100,000	Grand City Properties SA, 2.500%, perpetual	82,325	0.00	EUR 100,000	Nestle Finance International Ltd, zero coupon, 12/11/24	100,703	0.00
EUR 300,000	HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24	312,186	0.01	EUR 100,000	Nestle Finance International Ltd, 0.000%, 14/06/26	96,400	0.00
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	94,987	0.00	EUR 575,000	Nestle Finance International Ltd, 0.875%, 29/03/27	544,815	0.01
EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	93,048	0.00	EUR 250,000	Nestle Finance International Ltd, 0.125%, 12/11/27	234,084	0.01
EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	103,794	0.00	EUR 100,000	Nestle Finance International Ltd, 0.250%, 14/06/29	90,697	0.00
				EUR 100,000	Nestle Finance International Ltd, 1.250%, 02/11/29	96,141	0.00
				EUR 100,000	Nestle Finance International Ltd, 0.375%, 12/05/32	84,127	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Luxembourg (continued)				Malaysia (continued)			
EUR 75,000	Nestle Finance International Ltd, 0.625%, 14/02/34	61,155	0.00	USD 500,000	Petronas Capital Ltd, 2.480%, 28/01/32	426,280	0.01
EUR 100,000	Nestle Finance International Ltd, 1.500%, 29/03/35	88,642	0.00	USD 100,000	Petronas Capital Ltd, 4.500%, 18/03/45	95,940	0.00
EUR 200,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.375%, 07/03/24	205,550	0.01	USD 500,000	Petronas Capital Ltd, 3.404%, 28/04/61	373,810	0.01
EUR 300,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.050%, 28/01/25	300,923	0.01				
EUR 100,000	Novartis Finance SA, 0.500%, 14/08/23	103,949	0.00				
EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	99,296	0.00				
EUR 400,000	Novartis Finance SA, zero coupon, 23/09/28	359,651	0.01				
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	95,118	0.00				
USD 500,000	Nvent Finance SArl, 2.750%, perpetual	406,160	0.01				
EUR 300,000	Prologis International Funding II SA, 0.875%, 09/07/29	261,907	0.01				
EUR 400,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	352,689	0.01				
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	99,926	0.00				
EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	96,341	0.00				
EUR 100,000	Richemont International Holding SA, 1.125%, 26/05/32	87,908	0.00				
EUR 100,000	Richemont International Holding SA, 2.000%, 26/03/38	86,973	0.00				
USD 150,000	Schlumberger Investment SA, 2.650%, 26/06/30	131,900	0.00				
EUR 100,000	SELP Finance Sarl, 1.500%, 20/11/25	96,875	0.00				
EUR 100,000	Ses SA, 2.000%, 02/07/28	95,071	0.00				
EUR 100,000	SES SA, 3.500%, perpetual	102,386	0.00				
EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	89,608	0.00				
USD 500,000	TYCO ELECTRONICS GROUP S, 2.500%, perpetual	438,680	0.01				
EUR 200,000	Tyco Electronics Group SA, zero coupon, 14/02/25	185,563	0.00				
EUR 100,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	88,605	0.00				
<b>Total Luxembourg</b>		<b>30,188,229</b>	<b>0.61</b>				
Malaysia				Mexico			
USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	197,506	0.00	USD 200,000	Alfa SAB de CV, 6.875%, 25/03/44	193,000	0.00
USD 1,000,000	Misc Capital Two Labuan Ltd, 3.625%, 06/04/25	975,880	0.02	GBP 100,000	America Movil SAB de CV, 5.000%, 27/10/26	128,312	0.00
USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	198,726	0.00	EUR 200,000	America Movil SAB de CV, 2.125%, 10/03/28	199,560	0.00
USD 300,000	Petronas Capital Ltd, 3.500%, 21/04/30	282,825	0.01	USD 200,000	America Movil SAB de CV, 2.875%, 07/05/30	178,976	0.00
				GBP 100,000	America Movil SAB de CV, 4.948%, 22/07/33	129,028	0.00
				USD 25,000	America Movil SAB de CV, 6.375%, 01/03/35	28,546	0.00
				USD 200,000	America Movil SAB de CV, 6.125%, 30/03/40	221,262	0.01
				USD 350,000	BBVA Bancomer SA, 4.375%, 10/04/24	348,085	0.01
				USD 250,000	Comision Federal de Electricidad, 5.750%, 14/02/42	206,327	0.01
				USD 500,000	Comision Federal de Electricidad, 4.677%, 09/02/51	335,675	0.01
				USD 150,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	116,082	0.00
				USD 200,000	Grupo Televisa SAB, 4.625%, 30/01/26	200,736	0.01
				USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	136,608	0.00
				USD 200,000	Orbia Advance Corp SAB de CV, 5.875%, 17/09/44	178,624	0.00
				<b>Total Mexico</b>		<b>2,600,821</b>	<b>0.05</b>
				Netherlands			
				EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	102,842	0.00
				EUR 100,000	ABB Finance BV, zero coupon, 19/01/30	84,100	0.00
				EUR 300,000	ABN AMRO Bank NV, 0.500%, 17/07/23	311,076	0.01
				EUR 100,000	ABN AMRO Bank NV, 0.875%, 15/01/24	103,263	0.00
				GBP 200,000	ABN AMRO Bank NV, 1.375%, 16/01/25	230,413	0.01
				EUR 100,000	ABN AMRO Bank NV, 0.875%, 22/04/25	101,404	0.00
				EUR 200,000	ABN AMRO Bank NV, 0.875%, 14/01/26	203,829	0.01
				EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	294,237	0.01
				EUR 100,000	ABN AMRO Bank NV, 2.375%, 01/06/27	100,535	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	84,544	0.00	EUR 100,000	Allianz Finance II BV, 1.375%, 21/04/31	92,385	0.00
EUR 100,000	ABN AMRO Bank NV, 1.000%, 13/04/31	94,671	0.00	EUR 100,000	American Medical Systems Europe BV, 0.750%, 08/03/25	100,243	0.00
EUR 200,000	ABN AMRO Bank NV, 1.125%, 12/01/32	188,714	0.01	EUR 100,000	American Medical Systems Europe BV, 1.375%, 08/03/28	95,572	0.00
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	97,896	0.00	EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	90,678	0.00
EUR 300,000	ABN AMRO Bank NV, 1.250%, 10/01/33	281,870	0.01	EUR 100,000	American Medical Systems Europe BV, 1.875%, 08/03/34	87,070	0.00
EUR 100,000	ABN AMRO Bank NV, 1.375%, 12/01/37	89,653	0.00	EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	188,486	0.01
EUR 100,000	ABN AMRO Bank NV, 1.450%, 12/04/38	89,322	0.00	EUR 100,000	ASML Holding NV, 3.375%, 19/09/23	107,032	0.00
EUR 100,000	ABN AMRO Bank NV, 1.125%, 23/04/39	83,814	0.00	EUR 200,000	ASML Holding NV, 0.625%, 07/05/29	183,025	0.01
USD 200,000	ABN AMRO BANK NV, 4.750%, 28/07/25	198,808	0.01	EUR 100,000	ASR Nederland NV, 5.125%, 29/09/45	105,966	0.00
EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	93,727	0.00	EUR 100,000	BASF Finance Europe NV, 0.750%, 10/11/26	97,469	0.00
USD 1,000,000	ABN AMRO BANK NV, 2.470%, 13/12/29	851,920	0.02	EUR 100,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	103,728	0.00
EUR 100,000	ABN AMRO BANK NV, 1.250%, 20/01/34	78,880	0.00	EUR 300,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	296,259	0.01
EUR 200,000	ABN AMRO BANK NV, 0.375%, 14/01/35	161,940	0.01	EUR 100,000	BMW Finance NV, 0.625%, 06/10/23	103,393	0.00
EUR 500,000	ABN AMRO BANK NV, 1.375%, perpetual	468,403	0.01	EUR 100,000	BMW Finance NV, 0.750%, 12/07/24	102,546	0.00
EUR 200,000	Achmea Bank NV, 0.250%, 29/09/36	152,201	0.01	EUR 100,000	BMW Finance NV, 1.000%, 14/11/24	102,418	0.00
EUR 400,000	Achmea Bank NV, 0.500%, perpetual	400,123	0.01	EUR 130,000	BMW Finance NV, 1.000%, 29/08/25	129,866	0.00
EUR 100,000	Achmea BV, 4.250%, perpetual	102,154	0.00	EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	48,158	0.00
EUR 400,000	Aegon Bank, 0.375%, 09/06/36	311,711	0.01	EUR 100,000	BMW Finance NV, 1.125%, 22/05/26	99,906	0.00
EUR 100,000	Aegon Bank NV, 0.625%, 21/06/24	101,154	0.00	EUR 70,000	BMW Finance NV, 0.750%, 13/07/26	69,167	0.00
EUR 100,000	Aegon Bank NV, 0.375%, 21/11/24	101,752	0.00	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	95,997	0.00
EUR 300,000	Aegon NV, 1.000%, 08/12/23	310,530	0.01	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	94,214	0.00
GBP 100,000	Aegon NV, 6.625%, 16/12/39	150,133	0.01	EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	97,186	0.00
EUR 100,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	87,838	0.00	EUR 240,000	BMW Finance NV, 0.875%, 14/01/32	209,674	0.01
EUR 100,000	Akelius Residential Property Financing BV, 0.750%, 22/02/30	79,228	0.00	EUR 50,000	BMW Finance NV, 0.200%, 11/01/33	39,052	0.00
EUR 200,000	Alliander NV, 1.625%, perpetual	185,505	0.01	GBP 200,000	BMW International Investment BV, 1.375%, 01/10/24	233,347	0.01
EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	100,431	0.00	EUR 100,000	BNG Bank NV, 0.050%, 11/07/23	103,818	0.00
EUR 100,000	Allianz Finance II BV, zero coupon, 22/11/26	95,024	0.00	EUR 100,000	BNG Bank NV, 0.250%, 10/01/24	103,466	0.00
EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	96,810	0.00	CHF 200,000	BNG Bank NV, 1.250%, 30/04/24	211,051	0.01
EUR 200,000	Allianz Finance II BV, 3.000%, 13/03/28	216,396	0.01	EUR 200,000	BNG Bank NV, 0.250%, 07/06/24	205,510	0.01
EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	95,474	0.00	USD 300,000	BNG Bank NV, 1.500%, 16/10/24	289,344	0.01
EUR 400,000	Allianz Finance II BV, 0.500%, 14/01/31	324,913	0.01	EUR 100,000	BNG Bank NV, 0.200%, 09/11/24	101,831	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 200,000	BNG Bank NV, 0.750%, 11/01/28	198,115	0.01	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	100,064	0.00
EUR 300,000	BNG Bank NV, 0.050%, 20/11/29	272,543	0.01	EUR 300,000	Danfoss Finance I BV, 0.375%, 28/10/28	267,540	0.01
EUR 100,000	BNG Bank NV, 0.875%, 24/10/36	85,182	0.00	EUR 100,000	de Volksbank NV, 0.750%, 25/06/23	103,903	0.00
EUR 100,000	BP Capital Markets BV, 0.933%, 04/12/40	63,328	0.00	EUR 200,000	de Volksbank NV, 1.000%, 08/03/28	198,853	0.01
EUR 100,000	BP Capital Markets BV, 1.467%, perpetual	68,465	0.00	EUR 100,000	de Volksbank NV, 0.375%, perpetual	70,664	0.00
USD 35,000	CNH Industrial NV, 3.850%, 15/11/27	32,987	0.00	EUR 200,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	207,196	0.01
EUR 100,000	Compass Group International BV, 0.625%, 03/07/24	101,805	0.00	EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	102,142	0.00
EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	66,478	0.00	USD 400,000	Deutsche Telekom International Finance BV, 3.600%, 19/01/27	390,764	0.01
EUR 200,000	Cooperatieve Rabobank UA, 0.750%, 29/08/23	207,244	0.01	GBP 100,000	Deutsche Telekom International Finance BV, 2.250%, 13/04/29	110,700	0.00
USD 890,000	Cooperatieve Rabobank UA, 0.375%, 12/01/24	834,211	0.02	EUR 200,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	198,585	0.01
EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	205,115	0.01	USD 200,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	247,072	0.01
GBP 200,000	Cooperatieve Rabobank UA, 1.250%, 14/01/25	227,884	0.01	USD 15,000	Deutsche Telekom International Finance BV, 9.250%, 01/06/32	19,921	0.00
USD 250,000	Cooperatieve Rabobank UA, 3.375%, 21/05/25	246,302	0.01	EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	129,766	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	101,393	0.00	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	91,601	0.00
USD 150,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	142,989	0.00	EUR 100,000	Diageo Capital BV, 1.500%, perpetual	96,718	0.00
EUR 400,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	376,659	0.01	EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	96,287	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	100,385	0.00	EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	84,710	0.00
USD 500,000	Cooperatieve Rabobank UA, 1.980%, 15/12/27	445,495	0.01	EUR 100,000	Digital Dutch Finco BV, 1.000%, 15/01/32	74,445	0.00
EUR 300,000	Cooperatieve Rabobank UA, 0.875%, 08/02/28	296,570	0.01	EUR 100,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	73,778	0.00
GBP 100,000	Cooperatieve Rabobank UA, 4.625%, 23/05/29	117,131	0.00	EUR 100,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	74,762	0.00
EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 31/05/32	94,848	0.00	GBP 100,000	E.ON International Finance BV, 5.875%, 30/10/37	137,202	0.00
EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	78,298	0.00	GBP 100,000	E.ON International Finance BV, 6.750%, 27/01/39	148,909	0.01
EUR 100,000	Cooperatieve Rabobank UA, 1.500%, 26/04/38	89,932	0.00	EUR 100,000	EDP Finance BV, 2.000%, 22/04/25	103,801	0.00
USD 150,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	162,318	0.01	EUR 100,000	EDP Finance BV, 1.875%, 13/10/25	103,052	0.00
EUR 600,000	Cooperatieve Rabobank UA, 0.010%, perpetual	530,194	0.01	EUR 100,000	EDP Finance BV, 1.625%, 26/01/26	101,189	0.00
EUR 400,000	Cooperatieve Rabobank UA, 0.125%, perpetual	343,046	0.01	EUR 100,000	EDP Finance BV, 1.500%, 22/11/27	97,316	0.00
EUR 100,000	CRH Funding BV, 1.875%, 09/01/24	104,355	0.00	EUR 500,000	EDP FINANCE BV, 1.875%, 21/09/29	476,202	0.01
EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	102,908	0.00	EUR 100,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	100,812	0.00
GBP 100,000	Daimler International Finance BV, 1.625%, 11/11/24	117,052	0.00				
EUR 100,000	Daimler International Finance BV, 1.000%, 11/11/25	100,092	0.00				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 300,000	Enel Finance International NV, zero coupon, 17/06/24	302,288	0.01	EUR 300,000	Heineken NV, 1.250%, 07/05/33	255,694	0.01
GBP 100,000	Enel Finance International NV, 5.625%, 14/08/24	126,321	0.00	USD 200,000	Heineken NV, 4.350%, 29/03/47	183,192	0.01
EUR 123,000	Enel Finance International NV, 1.966%, 27/01/25	127,735	0.00	EUR 100,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	102,257	0.00
EUR 500,000	Enel Finance International NV, 1.500%, 21/07/25	511,330	0.01	USD 200,000	Iberdrola International BV, 6.750%, 15/07/36	232,058	0.01
EUR 100,000	Enel Finance International NV, 0.250%, 17/11/25	96,832	0.00	EUR 600,000	Iberdrola International BV, 1.825%, perpetual	458,064	0.01
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	98,110	0.00	EUR 100,000	Iberdrola International BV, 1.874%, perpetual	91,360	0.00
EUR 100,000	Enel Finance International NV, zero coupon, 17/06/27	90,534	0.00	EUR 200,000	Iberdrola International BV, 2.250%, perpetual	162,674	0.01
GBP 300,000	Enel Finance International NV, 1.000%, 20/10/27	316,942	0.01	EUR 100,000	Iberdrola International BV, 2.625%, perpetual	100,933	0.00
USD 150,000	Enel Finance International NV, 3.500%, 06/04/28	139,117	0.00	USD 300,000	ING Bank NV, 2.625%, 05/12/22	299,721	0.01
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	82,772	0.00	EUR 100,000	ING Bank NV, 0.875%, 11/04/28	98,692	0.00
EUR 100,000	Enel Finance International NV, 0.875%, 17/01/31	83,219	0.00	EUR 300,000	ING Bank NV, 0.750%, 18/02/29	289,491	0.01
EUR 100,000	Enel Finance International NV, 1.125%, 17/10/34	76,272	0.00	EUR 500,000	ING BANK NV, 0.125%, 08/12/32	429,696	0.01
EUR 100,000	Enel Finance International NV, 1.250%, 17/01/35	75,477	0.00	USD 200,000	ING Groep NV, 3.550%, 09/04/24	198,368	0.01
GBP 50,000	Enel Finance International NV, 5.750%, 14/09/40	66,831	0.00	EUR 300,000	ING Groep NV, 2.125%, 23/05/26	294,428	0.01
USD 100,000	Enel Finance International NV, 4.750%, 25/05/47	85,312	0.00	EUR 500,000	ING Groep NV, 1.250%, 16/02/27	485,805	0.01
EUR 200,000	Enexis Holding NV, 0.875%, 28/04/26	200,887	0.01	EUR 100,000	ING Groep NV, 2.000%, 20/09/28	95,484	0.00
EUR 100,000	Enexis Holding NV, 0.375%, perpetual	79,932	0.00	GBP 200,000	ING Groep NV, 1.125%, 07/12/28	203,418	0.01
EUR 100,000	Enexis Holdings NV, 0.625%, 17/06/32	83,948	0.00	USD 200,000	ING Groep NV, 4.050%, 09/04/29	187,736	0.01
EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	85,185	0.00	EUR 100,000	ING Groep NV, 1.625%, 26/09/29	99,067	0.00
EUR 100,000	Euronext NV, 1.000%, 18/04/25	101,728	0.00	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	83,942	0.00
EUR 200,000	Euronext NV, 0.750%, 17/05/31	170,465	0.01	EUR 100,000	ING Groep NV, 2.000%, 22/03/30	98,492	0.00
EUR 100,000	Euronext NV, 1.500%, 17/05/41	70,514	0.00	EUR 100,000	ING Groep NV, 1.000%, 13/11/30	93,086	0.00
EUR 100,000	Evonik Finance BV, 0.375%, 07/09/24	100,269	0.00	EUR 100,000	ING Groep NV, 1.000%, 16/11/32	86,510	0.00
EUR 100,000	EXOR NV, 1.750%, 18/01/28	98,029	0.00	EUR 500,000	ING Groep NV, 0.250%, perpetual	434,149	0.01
EUR 100,000	EXOR NV, 1.750%, 14/10/34	77,960	0.00	EUR 200,000	innogy Finance BV, 1.625%, 30/05/26	201,515	0.01
EUR 200,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	192,645	0.01	EUR 50,000	innogy Finance BV, 1.250%, 19/10/27	48,286	0.00
EUR 100,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	91,818	0.00	EUR 100,000	innogy Finance BV, 1.500%, 31/07/29	93,835	0.00
EUR 500,000	Heimstaden Bostad Treasury BV, 1.000%, 13/04/28	397,308	0.01	GBP 100,000	innogy Finance BV, 4.750%, 31/01/34	124,905	0.00
EUR 100,000	Heimstaden Bostad Treasury BV, 1.375%, 24/07/28	79,777	0.00	EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	99,298	0.00
EUR 100,000	Heineken NV, 1.250%, 17/03/27	98,447	0.00	EUR 400,000	JAB Holdings BV, 1.000%, 14/07/31	308,993	0.01
USD 100,000	Heineken NV, 3.500%, 29/01/28	96,692	0.00	EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	104,604	0.00
EUR 300,000	Heineken NV, 2.250%, 30/03/30	296,614	0.01	EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	88,393	0.00
EUR 100,000	Heineken NV, 1.750%, 17/03/31	93,949	0.00	EUR 100,000	JAB Holdings BV, 2.250%, 19/12/39	67,963	0.00
				USD 500,000	JAB Holdings BV, 4.500%, perpetual	385,290	0.01
				EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	88,390	0.00
				EUR 100,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	101,546	0.00
				EUR 300,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	251,915	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	105,549	0.00	EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 04/03/41	141,730	0.00
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	90,010	0.00	EUR 100,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	87,332	0.00
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	81,579	0.00	EUR 100,000	Naturgy Finance BV, 0.875%, 15/05/25	100,059	0.00
EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	100,239	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	99,130	0.00
GBP 100,000	Koninklijke KPN NV, 5.000%, 18/11/26	125,779	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	98,711	0.00
EUR 200,000	Koninklijke KPN NV, 0.875%, 14/12/32	164,090	0.00	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	88,094	0.00
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	96,975	0.00	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	199,733	0.01
EUR 400,000	Koninklijke Philips NV, 2.125%, 05/11/29	390,772	0.01	EUR 500,000	Nederlandse Waterschapsbank, 0.250%, 19/01/32	438,990	0.01
USD 15,000	Koninklijke Philips NV, 6.875%, 11/03/38	17,161	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 0.125%, 25/09/23	310,765	0.01
EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	529,661	0.01	AUD 100,000	Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	67,707	0.00
EUR 100,000	LeasePlan Corp NV, 0.250%, 23/02/26	93,417	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 0.625%, 06/02/29	289,184	0.01
EUR 100,000	Linde Finance BV, 0.250%, 19/05/27	93,971	0.00	EUR 200,000	Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	186,540	0.01
EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	82,291	0.00	EUR 300,000	Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	275,077	0.01
EUR 300,000	Lseg Netherlands BV, 0.750%, 06/04/33	245,209	0.01	EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	97,447	0.00
EUR 100,000	LYB International Financ, 1.625%, 17/09/31	86,543	0.00	EUR 100,000	NIBC Bank NV, 0.250%, 09/09/26	89,710	0.00
USD 100,000	LYB International Finance BV, 5.250%, 15/07/43	93,406	0.00	EUR 400,000	NIBC Bank NV, 0.500%, 19/03/27	392,014	0.01
EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	94,670	0.00	EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	88,445	0.00
EUR 100,000	Madriena Red de Gas Finance BV, 1.375%, 11/04/25	98,582	0.00	EUR 100,000	NN Group NV, 1.625%, 01/06/27	99,241	0.00
USD 250,000	MDGH - GMTN BV, 3.700%, 07/11/49	212,447	0.01	EUR 300,000	NN Group NV, 0.875%, 23/11/31	251,175	0.01
EUR 100,000	Mondelez International Holdings NE, 0.250%, 09/09/29	84,909	0.00	EUR 100,000	NN Group NV, 4.625%, 08/04/44	104,080	0.00
EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	80,426	0.00	USD 200,000	Prosus NV, 4.850%, 06/07/27	183,082	0.01
EUR 100,000	Mondelez International Holdings NE, 1.250%, 09/09/41	65,472	0.00	EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	96,992	0.00
EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	116,910	0.00	EUR 200,000	RELX Finance BV, 0.500%, 10/03/28	181,931	0.01
USD 500,000	Mondelez International Holdings Netherlands BV, 0.750%, perpetual	466,955	0.01	EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	98,038	0.00
USD 500,000	Mondelez International Holdings Netherlands BV, 1.250%, perpetual	444,540	0.01	EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	104,333	0.00
USD 400,000	Mylan NV, 3.950%, 15/06/26	377,136	0.01	EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	103,835	0.00
EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	99,209	0.00	EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	102,939	0.00
EUR 200,000	Nationale-Nederlanden Bank NV, 0.125%, 24/09/29	181,505	0.01	EUR 100,000	Royal Schiphol Group NV, 0.375%, 08/09/27	92,118	0.00
				EUR 100,000	Royal Schiphol Group NV, 0.875%, 08/09/32	83,748	0.00
				EUR 200,000	Schlumberger Finance BV, 1.375%, 28/10/26	200,881	0.01
				EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	92,992	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
USD 500,000	Shell International Fin, 2.875%, perpetual	386,925	0.01	USD 900,000	Shell International Finance BV, 3.000%, perpetual	671,400	0.02
CHF 100,000	Shell International Finance BV, 0.375%, 21/08/23	103,753	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	103,689	0.00
USD 70,000	Shell International Finance BV, 3.500%, 13/11/23	70,454	0.00	EUR 800,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	803,767	0.02
EUR 100,000	Shell International Finance BV, 1.125%, 07/04/24	103,969	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	101,097	0.00
EUR 400,000	Shell International Finance BV, 0.500%, 11/05/24	410,188	0.01	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	101,097	0.00
USD 150,000	Shell International Finance BV, 2.000%, 07/11/24	145,720	0.01	USD 300,000	Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	295,884	0.01
USD 100,000	Shell International Finance BV, 3.250%, 11/05/25	99,025	0.00	GBP 100,000	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	120,306	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	103,805	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	96,764	0.00
USD 200,000	Shell International Finance BV, 2.875%, 10/05/26	193,538	0.01	USD 100,000	Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	93,364	0.00
USD 50,000	Shell International Finance BV, 2.500%, 12/09/26	47,517	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	96,680	0.00
EUR 100,000	Shell International Finance BV, 0.125%, 08/11/27	92,667	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	97,698	0.00
EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	99,020	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	96,168	0.00
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	97,454	0.00	EUR 40,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	34,964	0.00
USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	132,484	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	92,693	0.00
EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	84,164	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	96,168	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 07/04/32	94,343	0.00	EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	57,545	0.00
USD 63,000	Shell International Finance BV, 4.125%, 11/05/35	60,085	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	93,246	0.00
EUR 100,000	Shell International Finance BV, 0.875%, 08/11/39	68,667	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	84,452	0.00
USD 100,000	Shell International Finance BV, 3.625%, 21/08/42	84,897	0.00	EUR 40,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	30,999	0.00
USD 150,000	Shell International Finance BV, 4.550%, 12/08/43	142,470	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	86,058	0.00
USD 150,000	Shell International Finance BV, 4.375%, 11/05/45	139,624	0.00	USD 200,000	Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	163,516	0.01
USD 150,000	Shell International Finance BV, 4.000%, 10/05/46	132,814	0.00	USD 50,000	Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	46,576	0.00
USD 100,000	Shell International Finance BV, 3.750%, 12/09/46	84,991	0.00				
USD 150,000	Shell International Finance BV, 3.125%, 07/11/49	115,551	0.00				
USD 450,000	Shell International Finance BV, 3.250%, 06/04/50	355,324	0.01				
GBP 115,000	Shell International Finance BV, 1.750%, 10/09/52	80,118	0.00				
USD 200,000	Shell International Finance BV, 0.375%, perpetual	193,720	0.01				
USD 40,000	Shell International Finance BV, 2.750%, perpetual	36,118	0.00				
GBP 140,000	Shell International Finance BV, 1.000%, perpetual	138,961	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Netherlands (continued)				Netherlands (continued)			
GBP 300,000	Siemens Financieringsmaatschappij NV, 1.000%, perpetual	345,645	0.01	EUR 100,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	96,666	0.00
USD 500,000	Siemens Financieringsmaatschappij NV, 1.200%, perpetual	452,700	0.01	EUR 100,000	Unilever NV, 0.500%, 12/08/23	103,622	0.00
USD 500,000	Siemens Financieringsmaatschappij NV, 2.875%, perpetual	388,440	0.01	EUR 100,000	Unilever NV, 0.500%, 06/01/25	100,884	0.00
EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	86,297	0.00	EUR 100,000	Unilever NV, 1.375%, 31/07/29	96,339	0.00
EUR 100,000	Stedin Holdings NV, zero coupon, perpetual	93,144	0.00	EUR 200,000	Unilever NV, 1.750%, 25/03/30	196,208	0.01
EUR 100,000	Stedin Holdings NV, 2.375%, perpetual	98,246	0.00	EUR 100,000	Unilever NV, 1.375%, 04/09/30	94,694	0.00
EUR 400,000	Stellantis NV, 3.750%, 29/03/24	423,938	0.01	EUR 100,000	Upjohn Finance BV, 1.023%, 23/06/24	100,323	0.00
EUR 100,000	Stellantis NV, 0.625%, 30/03/27	90,158	0.00	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	90,690	0.00
EUR 500,000	Stellantis NV, 0.750%, perpetual	422,090	0.01	EUR 100,000	Upjohn Finance BV, 1.908%, 23/06/32	77,426	0.00
EUR 100,000	Swisscom Finance BV, 0.375%, 14/11/28	92,453	0.00	EUR 100,000	Urenco Finance NV, 2.375%, 02/12/24	103,747	0.00
EUR 100,000	Syngenta Finance NV, 1.250%, 10/09/27	91,723	0.00	EUR 100,000	Vesteda Finance BV, 2.000%, 10/07/26	100,867	0.00
USD 300,000	Syngenta Finance NV, 5.182%, 24/04/28	297,345	0.01	GBP 100,000	Volkswagen Financial Services NV, 2.125%, 27/06/24	117,176	0.00
USD 25,000	Telefonica Europe BV, 8.250%, 15/09/30	29,900	0.00	GBP 100,000	Volkswagen Financial Services NV, 0.875%, 20/02/25	111,439	0.00
EUR 22,000	Telefonica Europe BV, 5.875%, 14/02/33	27,769	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.125%, 05/07/26	107,593	0.00
EUR 100,000	TenneT Holding BV, 1.375%, 05/06/28	97,324	0.00	GBP 100,000	Volkswagen Financial Services NV, 3.250%, 13/04/27	115,046	0.00
EUR 100,000	TenneT Holding BV, 0.875%, 03/06/30	90,339	0.00	GBP 100,000	Volkswagen Financial Services NV, 2.125%, 18/01/28	107,559	0.00
EUR 100,000	TenneT Holding BV, 0.125%, 30/11/32	77,656	0.00	GBP 100,000	Volkswagen Financial Services NV, 1.375%, 14/09/28	101,641	0.00
EUR 100,000	TenneT Holding BV, 1.250%, 24/10/33	85,266	0.00	EUR 300,000	Volkswagen International Finance NV, 1.125%, 02/10/23	310,433	0.01
EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	77,687	0.00	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	99,360	0.00
EUR 100,000	TenneT Holdings BV, 2.125%, 17/11/29	100,176	0.00	EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	82,642	0.00
EUR 400,000	TenneT Holdings BV, 0.500%, 09/06/31	338,420	0.01	EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	98,033	0.00
EUR 200,000	TenneT Holdings BV, 0.875%, 16/06/35	154,595	0.01	EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	86,131	0.00
EUR 100,000	TenneT Holdings BV, 1.625%, perpetual	101,792	0.00	EUR 100,000	Volkswagen International Finance NV, 3.875%, perpetual	86,749	0.00
EUR 100,000	TenneT Holdings BV, 2.375%, perpetual	97,609	0.00	EUR 100,000	Vonovia Finance BV, 0.875%, 03/07/23	103,358	0.00
EUR 100,000	TenneT Holdings BV, 2.750%, perpetual	93,572	0.00	EUR 100,000	Vonovia Finance BV, 2.250%, 15/12/23	103,972	0.00
EUR 500,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	485,031	0.01	EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	195,367	0.01
EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	442,100	0.01	EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	95,981	0.00
EUR 400,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	400,370	0.01	EUR 100,000	Vonovia Finance BV, 0.625%, 09/07/26	92,287	0.00
EUR 100,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	99,949	0.00	EUR 100,000	Vonovia Finance BV, 0.500%, 14/09/29	79,049	0.00
				EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	88,890	0.00
				EUR 100,000	Vonovia Finance BV, 1.000%, 09/07/30	79,779	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Norway <i>(continued)</i>			
EUR 100,000	Wintershall Dea Finance, 0.452%, 25/09/23	102,075	0.00	USD 300,000	Equinor ASA, 3.700%, 06/04/50	258,702	0.01
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	87,401	0.00	EUR 100,000	Santander Consumer Bank AS, 0.125%, 25/02/25	98,212	0.00
EUR 100,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	83,332	0.00	EUR 200,000	Sparebank 1 Boligkreditt, 0.375%, 19/06/23	208,254	0.01
EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	87,513	0.00	EUR 100,000	SpareBank 1 Boligkreditt A/S, 0.050%, 03/11/28	92,242	0.00
EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	102,192	0.00	EUR 200,000	SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	203,840	0.01
EUR 100,000	WPC Eurobond BV, 2.250%, 09/04/26	98,285	0.00	EUR 300,000	SpareBank 1 Boligkreditt AS, 0.010%, 22/09/27	284,479	0.01
<b>Total Netherlands</b>		<b>59,338,063</b>	<b>1.20</b>	EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	95,200	0.00
New Zealand				EUR 100,000	SpareBank 1 SMN, 0.010%, perpetual	88,776	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	101,119	0.00	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	102,270	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	84,980	0.00	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	94,465	0.00
USD 500,000	ASB Bank Ltd, 1.625%, perpetual	447,825	0.01	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	94,428	0.00
EUR 100,000	ASB Finance Ltd, 0.750%, 13/03/24	102,127	0.00	EUR 200,000	Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26	200,329	0.00
EUR 100,000	ASB Finance Ltd, 0.250%, 08/09/28	85,924	0.00	EUR 300,000	Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26	300,798	0.01
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	84,081	0.00	EUR 300,000	SR-Boligkreditt AS, 0.010%, perpetual	285,831	0.01
USD 300,000	Bank of New Zealand, 2.000%, 21/02/25	285,234	0.01	EUR 100,000	Statkraft AS, 1.500%, 26/03/30	94,644	0.00
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	100,842	0.00	EUR 300,000	Telenor ASA, 0.250%, 14/02/28	276,168	0.01
EUR 200,000	BNZ International Funding Ltd, 0.625%, 03/07/25	202,533	0.01	EUR 100,000	Telenor ASA, 1.125%, 31/05/29	94,352	0.00
EUR 300,000	Westpac Securities NZ Ltd, 0.010%, perpetual	276,588	0.01	EUR 100,000	Telenor ASA, 0.625%, 25/09/31	85,614	0.00
<b>Total New Zealand</b>		<b>1,771,253</b>	<b>0.04</b>	EUR 100,000	Telenor ASA, 0.875%, 14/02/35	79,666	0.00
Norway				<b>Total Norway</b>		<b>6,560,750</b>	<b>0.13</b>
GBP 100,000	DNB Bank ASA, 1.375%, 12/06/23	119,442	0.00	Panama			
EUR 100,000	DNB Bank ASA, 0.050%, 14/11/23	102,513	0.00	USD 500,000	Aeropuerto Internacional de Tocumen SA, 4.000%, 11/08/41	406,445	0.01
GBP 100,000	DNB Bank ASA, 1.625%, 15/12/23	118,348	0.00	USD 300,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	252,870	0.00
EUR 400,000	DNB Bank ASA, 0.375%, 18/01/28	377,035	0.01	<b>Total Panama</b>		<b>659,315</b>	<b>0.01</b>
EUR 200,000	DNB Bank ASA, 0.250%, 23/02/29	176,010	0.00	Peru			
EUR 500,000	DNB Boligkreditt AS, 0.625%, 14/01/26	504,043	0.01	USD 100,000	Petroleos del Peru SA, 4.750%, 19/06/32	77,398	0.00
EUR 400,000	DNB Boligkreditt AS, 0.010%, perpetual	378,478	0.01	USD 800,000	Petroleos del Peru SA, 5.625%, 19/06/47	545,584	0.01
EUR 200,000	Eika Boligkreditt AS, 0.875%, 01/02/29	194,138	0.00	<b>Total Peru</b>		<b>622,982</b>	<b>0.01</b>
USD 175,000	Equinor ASA, 3.700%, 01/03/24	175,809	0.00	Philippines			
EUR 100,000	Equinor ASA, 2.875%, 10/09/25	107,154	0.00	USD 1,000,000	Asian Development Bank, 0.375%, perpetual	949,710	0.02
EUR 100,000	Equinor ASA, 0.750%, 09/11/26	98,666	0.00	USD 500,000	Dev Bank Philippines, 2.375%, perpetual	393,420	0.01
EUR 100,000	Equinor ASA, 1.250%, 17/02/27	100,388	0.00	<b>Total Philippines</b>		<b>1,343,130</b>	<b>0.03</b>
USD 300,000	Equinor ASA, 3.625%, 10/09/28	293,322	0.01				
EUR 300,000	Equinor ASA, 1.375%, 22/05/32	274,641	0.01				
GBP 100,000	Equinor ASA, 4.250%, 10/04/41	122,877	0.00				
USD 150,000	Equinor ASA, 4.250%, 23/11/41	141,398	0.00				
USD 300,000	Equinor ASA, 3.250%, 18/11/49	238,218	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Portugal				Spain			
EUR 300,000	Banco Santander Totta SA, 0.875%, 25/04/24	310,787	0.01	EUR 100,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	97,735	0.00
EUR 100,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	103,785	0.00	EUR 100,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	93,361	0.00
Total Portugal		414,572	0.01	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	98,480	0.00
Qatar				EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	89,987	0.00
USD 500,000	Qatar Energy, 3.125%, 12/07/41	392,685	0.01	EUR 500,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	467,703	0.01
Total Qatar		392,685	0.01	EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	88,974	0.00
Saudi Arabia				EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	84,489	0.00
USD 300,000	Riyad Bank, 3.174%, 25/02/30	288,873	0.01	EUR 100,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	98,418	0.00
USD 200,000	Saudi Telecom Co, 3.890%, 13/05/29	195,294	0.00	EUR 100,000	Amadeus IT Group SA, 0.875%, 18/09/23	103,563	0.00
Total Saudi Arabia		484,167	0.01	EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	103,338	0.00
Singapore				EUR 200,000	Ayt Cedula Cajas Global, 4.250%, 25/10/23	217,318	0.01
USD 300,000	BOC Aviation Ltd, 3.500%, 10/10/24	296,457	0.01	EUR 100,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	94,311	0.00
USD 200,000	BOC Aviation Ltd, 3.500%, 18/09/27	192,128	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	111,153	0.00
USD 500,000	BOC Aviation Ltd, 2.625%, perpetual	426,855	0.01	EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	399,420	0.01
EUR 100,000	DBS Bank Ltd, zero coupon, perpetual	96,802	0.00	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	200,885	0.01
USD 300,000	DBS Group Holdings Ltd, 3.300%, perpetual	283,806	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	92,300	0.00
USD 75,000	Flex Ltd, 4.750%, 15/06/25	75,414	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	94,446	0.00
USD 100,000	Flex Ltd, 3.750%, 01/02/26	95,527	0.00	EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	282,096	0.01
USD 200,000	GLP Pte Ltd, 3.875%, 04/06/25	192,958	0.00	EUR 200,000	Banco de Sabadell SA, 0.125%, 20/10/23	206,451	0.01
USD 200,000	Oil India International Pte Ltd, 4.000%, 21/04/27	192,102	0.00	EUR 200,000	Banco de Sabadell SA, 0.875%, 22/07/25	194,042	0.01
USD 150,000	Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24	150,798	0.00	EUR 200,000	Banco de Sabadell SA, 1.000%, 26/04/27	199,767	0.01
USD 200,000	SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	197,764	0.00	GBP 100,000	Banco Santander SA, 2.750%, 12/09/23	119,691	0.00
USD 300,000	SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30	257,802	0.01	EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	101,194	0.00
USD 100,000	SP PowerAssets Ltd, 3.250%, 24/11/25	98,744	0.00	GBP 100,000	Banco Santander SA, 1.375%, 31/07/24	116,041	0.00
USD 100,000	SP PowerAssets Ltd, 3.000%, 26/09/27	96,827	0.00	EUR 100,000	Banco Santander SA, 1.125%, 27/11/24	103,577	0.00
USD 250,000	Temasek Financial I Ltd, 3.625%, 01/08/28	251,143	0.01	EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	100,585	0.00
EUR 300,000	Temasek Financial I Ltd, 0.500%, 20/11/31	257,827	0.01	EUR 200,000	Banco Santander SA, 0.010%, 27/02/25	200,643	0.01
GBP 100,000	Temasek Financial I Ltd, 5.125%, 26/07/40	144,533	0.00	EUR 100,000	Banco Santander SA, 2.500%, 18/03/25	102,147	0.00
USD 500,000	Temasek Financial I Ltd, 2.375%, perpetual	393,155	0.01	EUR 300,000	Banco Santander SA, 1.000%, 07/04/25	308,576	0.01
EUR 200,000	United Overseas Bank Ltd, 0.250%, 11/09/23	207,187	0.01				
USD 500,000	United Overseas Bank Ltd, 3.059%, perpetual	493,760	0.01				
Total Singapore		4,401,589	0.09				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 500,000	Banco Santander SA, 1.375%, 05/01/26	492,344	0.01	EUR 200,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	194,746	0.01
EUR 100,000	Banco Santander SA, 1.500%, 25/01/26	103,746	0.00	EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	98,386	0.00
EUR 100,000	Banco Santander SA, 3.875%, 06/02/26	112,298	0.00	EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	102,363	0.00
USD 1,000,000	Banco Santander SA, 1.849%, 25/03/26	899,700	0.02	EUR 300,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	263,805	0.01
EUR 500,000	Banco Santander SA, 0.300%, 04/10/26	471,697	0.01	EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	208,459	0.01
EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	183,529	0.00	EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	203,035	0.01
GBP 100,000	Banco Santander SA, 1.750%, 17/02/27	107,648	0.00	EUR 100,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	98,731	0.00
USD 200,000	Banco Santander SA, 4.250%, 11/04/27	192,990	0.01	EUR 200,000	Mapfre SA, 1.625%, 19/05/26	201,362	0.01
EUR 100,000	Banco Santander SA, 0.200%, 11/02/28	88,705	0.00	EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	101,054	0.00
USD 200,000	Banco Santander SA, 3.306%, 27/06/29	181,802	0.00	EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	92,972	0.00
EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	80,088	0.00	EUR 200,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	206,198	0.01
EUR 100,000	Banco Santander SA, 2.000%, 27/11/34	97,632	0.00	EUR 500,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 28/03/27	576,079	0.01
USD 500,000	Banco Santander SA, 3.892%, perpetual	497,920	0.01	EUR 200,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31	239,316	0.01
GBP 100,000	Banco Santander SA, 1.500%, perpetual	109,318	0.00	EUR 100,000	Red Electrica Corp SA, 0.875%, 14/04/25	101,578	0.00
EUR 400,000	Banco Santander SA, 0.100%, perpetual	333,315	0.01	EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	102,392	0.00
USD 500,000	Banco Santander SA, 1.722%, 14/09/27	434,125	0.01	EUR 100,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	93,759	0.00
EUR 100,000	Bankia SA, 1.000%, 25/06/24	101,494	0.00	EUR 100,000	Santander Consumer Finance SA, 1.125%, 09/10/23	103,633	0.00
EUR 100,000	Bankia SA, 4.000%, 03/02/25	111,007	0.00	EUR 200,000	Santander Consumer Finance SA, 1.000%, 27/02/24	205,609	0.01
EUR 100,000	Bankinter SA, 1.000%, 05/02/25	102,903	0.00	EUR 100,000	Santander Consumer Finance SA, 0.375%, 17/01/25	99,022	0.00
EUR 200,000	Bankinter SA, 0.625%, 06/10/27	178,097	0.00	EUR 100,000	Santander Consumer Finance SA, zero coupon, 23/02/26	94,408	0.00
EUR 100,000	CaixaBank SA, 0.625%, 01/10/24	99,293	0.00	EUR 100,000	Santander Consumer Finance SA, 0.500%, 14/01/27	93,161	0.00
EUR 200,000	CaixaBank SA, 0.375%, 03/02/25	193,328	0.00	EUR 300,000	Telefonica Emisiones SA, 1.528%, 17/01/25	311,405	0.01
EUR 100,000	CaixaBank SA, 3.875%, 17/02/25	110,712	0.00	EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	102,457	0.00
EUR 100,000	CaixaBank SA, 0.625%, 27/03/25	101,791	0.00	EUR 100,000	Telefonica Emisiones SA, 1.447%, 22/01/27	100,029	0.00
EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	97,914	0.00	USD 100,000	Telefonica Emisiones SA, 4.103%, 08/03/27	97,965	0.00
EUR 300,000	CaixaBank SA, 1.375%, 19/06/26	288,494	0.01	EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	97,433	0.00
EUR 300,000	CaixaBank SA, 1.250%, 11/01/27	304,376	0.01	EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	99,198	0.00
EUR 400,000	CaixaBank SA, 1.000%, 17/01/28	394,933	0.01	EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	97,767	0.00
EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	93,527	0.00				
EUR 100,000	CaixaBank SA, 0.750%, 26/05/28	90,130	0.00				
EUR 100,000	CaixaBank SA, 2.250%, 17/04/30	97,240	0.00				
EUR 300,000	CaixaBank SA, 1.250%, 18/06/31	272,533	0.01				
EUR 100,000	Cepsa Finance SA, 0.750%, 12/02/28	84,446	0.00				
EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	91,272	0.00				
EUR 200,000	Deutsche Bank SA Espanola, 0.500%, 11/03/24	206,131	0.01				
EUR 100,000	Enagas Financiaciones SA, 0.375%, 05/11/32	80,604	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Spain (continued)				Supranationals (continued)			
EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	88,236	0.00	CAD 200,000	Asian Development Bank, 1.625%, perpetual	148,455	0.00
USD 300,000	Telefonica Emisiones SA, 4.665%, 06/03/38	267,150	0.01	GBP 300,000	Asian Development Bank, 1.125%, perpetual	351,274	0.01
EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	80,513	0.00	USD 750,000	Asian Development Bank, 0.500%, perpetual	683,115	0.01
EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	78,269	0.00	USD 1,100,000	Asian Development Bank, 1.000%, perpetual	1,016,015	0.02
USD 100,000	Telefonica Emisiones SA, 5.213%, 08/03/47	89,176	0.00	GBP 100,000	Asian Development Bank, 0.125%, perpetual	109,545	0.00
USD 250,000	Telefonica Emisiones SA, 5.520%, 01/03/49	232,298	0.01	GBP 200,000	Asian Development Bank, 0.750%, perpetual	220,925	0.01
<b>Total Spain</b>		<b>17,279,737</b>	<b>0.35</b>	EUR 300,000	Asian Development Bank, 0.025%, perpetual	271,034	0.01
Supranationals				USD 1,000,000	Asian Development Bank, 3.125%, perpetual	993,050	0.02
USD 150,000	African Development Bank, 3.000%, 20/09/23	149,955	0.00	USD 300,000	Asian Infrastructure Investment Bank, 2.250%, 16/05/24	294,936	0.01
USD 1,000,000	African Development Bank, 0.875%, 22/07/26	912,600	0.02	USD 165,000	Asian Infrastructure Investment Bank, 0.250%, perpetual	159,385	0.00
EUR 300,000	African Development Bank, 0.875%, 24/05/28	297,536	0.01	USD 500,000	Asian Infrastructure Investment Bank, 0.500%, perpetual	470,505	0.01
USD 1,500,000	African Development Bank, 0.875%, perpetual	1,379,700	0.03	USD 500,000	Asian Infrastructure Investment Bank, 0.500%, perpetual	452,900	0.01
GBP 100,000	African Development Bank, 0.500%, perpetual	112,675	0.00	GBP 100,000	Asian Infrastructure Investment Bank, 1.125%, perpetual	114,855	0.00
AUD 500,000	African Development Bank, 1.100%, perpetual	300,737	0.01	EUR 300,000	Corp Andina de Fomento, 1.625%, 03/06/25	311,104	0.01
USD 200,000	African Export-Import Bank, 4.125%, 20/06/24	195,942	0.00	USD 1,000,000	Corp Andina de Fomento, 1.250%, perpetual	948,520	0.02
USD 425,000	Asian Development Bank, 0.250%, 14/07/23	412,452	0.01	EUR 200,000	Corp Andina de Fomento, 0.250%, perpetual	195,777	0.00
AUD 500,000	Asian Development Bank, 4.500%, 05/09/23	348,298	0.01	USD 120,000	Council Of Europe Development Bank, 2.500%, 27/02/24	118,982	0.00
USD 200,000	Asian Development Bank, 2.625%, 30/01/24	198,744	0.00	EUR 100,000	Council Of Europe Development Bank, 0.125%, 10/04/24	102,627	0.00
NZD 200,000	Asian Development Bank, 3.500%, 30/05/24	122,950	0.00	EUR 100,000	Council Of Europe Development Bank, 1.750%, 24/04/24	105,635	0.00
USD 1,500,000	Asian Development Bank, 0.625%, 08/10/24	1,421,835	0.03	USD 100,000	Council Of Europe Development Bank, 1.375%, 27/02/25	95,680	0.00
USD 200,000	Asian Development Bank, 1.500%, 18/10/24	193,132	0.00	EUR 400,000	Council Of Europe Development Bank, zero coupon, perpetual	395,134	0.01
USD 250,000	Asian Development Bank, 0.375%, 03/09/25	229,375	0.01	GBP 100,000	Council Of Europe Development Bank, 1.250%, perpetual	115,636	0.00
GBP 100,000	Asian Development Bank, 1.125%, 15/12/25	116,126	0.00	EUR 700,000	Council Of Europe Development Bank, 1.000%, perpetual	691,997	0.01
USD 200,000	Asian Development Bank, 2.625%, 12/01/27	195,618	0.00	EUR 200,000	Council Of Europe Development Bank, zero coupon, perpetual	176,160	0.00
USD 200,000	Asian Development Bank, 2.375%, 10/08/27	192,502	0.00	EUR 200,000	EUROFIMA, 0.250%, 09/02/24	205,939	0.00
USD 500,000	Asian Development Bank, 2.750%, 19/01/28	488,695	0.01	CHF 150,000	EUROFIMA, 3.000%, 15/05/26	168,120	0.00
USD 300,000	Asian Development Bank, 1.875%, 24/01/30	273,429	0.01	USD 400,000	European Bank for Reconstruction & Development, 0.500%, perpetual	363,980	0.01
EUR 100,000	Asian Development Bank, 1.400%, 06/02/37	91,891	0.00	USD 100,000	European Investment Bank, 2.875%, 15/08/23	99,895	0.00
USD 1,000,000	Asian Development Bank, 1.625%, perpetual	976,640	0.02	EUR 200,000	European Investment Bank, zero coupon, 16/10/23	206,982	0.00



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 200,000	European Investment Bank, 0.500%, 15/11/23	208,203	0.00	EUR 200,000	European Investment Bank, 0.500%, 15/01/27	199,729	0.00
USD 150,000	European Investment Bank, 3.125%, 14/12/23	150,192	0.00	EUR 200,000	European Investment Bank, 3.500%, 15/04/27	227,450	0.01
EUR 400,000	European Investment Bank, 0.050%, 15/12/23	413,116	0.01	USD 200,000	European Investment Bank, 2.375%, 24/05/27	193,164	0.00
AUD 600,000	European Investment Bank, 1.450%, 25/01/24	399,833	0.01	GBP 300,000	European Investment Bank, 0.750%, 22/07/27	335,432	0.01
EUR 200,000	European Investment Bank, zero coupon, 15/03/24	205,632	0.00	EUR 400,000	European Investment Bank, 0.875%, 14/01/28	401,394	0.01
USD 210,000	European Investment Bank, 2.625%, 15/03/24	208,540	0.00	EUR 200,000	European Investment Bank, zero coupon, 15/05/28	188,988	0.00
EUR 400,000	European Investment Bank, 0.050%, 24/05/24	410,126	0.01	EUR 100,000	European Investment Bank, 0.625%, 22/01/29	96,983	0.00
USD 400,000	European Investment Bank, 2.250%, 24/06/24	393,760	0.01	GBP 200,000	European Investment Bank, 4.500%, 07/06/29	273,450	0.01
EUR 300,000	European Investment Bank, 0.200%, 15/07/24	307,921	0.01	EUR 100,000	European Investment Bank, 0.125%, 20/06/29	92,910	0.00
CAD 400,000	European Investment Bank, 1.750%, 30/07/24	300,750	0.01	EUR 200,000	European Investment Bank, 0.250%, 14/09/29	186,577	0.00
EUR 300,000	European Investment Bank, 0.875%, 13/09/24	311,854	0.01	USD 190,000	European Investment Bank, 1.625%, 09/10/29	171,331	0.00
EUR 200,000	European Investment Bank, 0.250%, 14/10/24	205,117	0.00	EUR 650,000	European Investment Bank, 0.050%, 16/01/30	592,024	0.01
USD 200,000	European Investment Bank, 2.500%, 15/10/24	197,544	0.00	EUR 370,000	European Investment Bank, 4.000%, 15/04/30	446,084	0.01
GBP 100,000	European Investment Bank, 0.750%, 15/11/24	116,943	0.00	EUR 300,000	European Investment Bank, 2.750%, 13/09/30	332,462	0.01
USD 100,000	European Investment Bank, 1.875%, 10/02/25	97,029	0.00	EUR 200,000	European Investment Bank, 1.000%, 14/03/31	192,388	0.00
GBP 200,000	European Investment Bank, 1.375%, 07/03/25	236,274	0.01	EUR 200,000	European Investment Bank, 1.000%, 14/04/32	188,645	0.00
USD 300,000	European Investment Bank, 1.625%, 14/03/25	288,834	0.01	EUR 400,000	European Investment Bank, 1.125%, 15/11/32	377,403	0.01
EUR 1,100,000	European Investment Bank, zero coupon, 25/03/25	1,111,367	0.02	EUR 300,000	European Investment Bank, 1.125%, 13/04/33	280,236	0.01
GBP 90,000	European Investment Bank, 5.500%, 15/04/25	118,198	0.00	EUR 100,000	European Investment Bank, 3.000%, 14/10/33	112,011	0.00
USD 500,000	European Investment Bank, 2.875%, 13/06/25	496,940	0.01	EUR 300,000	European Investment Bank, 0.050%, 13/10/34	237,488	0.01
GBP 100,000	European Investment Bank, 1.125%, 19/06/25	117,098	0.00	EUR 100,000	European Investment Bank, 2.625%, 15/03/35	107,416	0.00
EUR 200,000	European Investment Bank, 0.375%, 16/07/25	203,468	0.00	USD 200,000	European Investment Bank, 4.875%, 15/02/36	232,696	0.01
EUR 300,000	European Investment Bank, 2.750%, 15/09/25	327,614	0.01	EUR 150,000	European Investment Bank, 1.125%, 15/09/36	132,506	0.00
EUR 200,000	European Investment Bank, 4.500%, 15/10/25	230,258	0.01	GBP 100,000	European Investment Bank, 3.875%, 08/06/37	135,621	0.00
EUR 300,000	European Investment Bank, zero coupon, 13/03/26	297,959	0.01	EUR 146,000	European Investment Bank, 4.000%, 15/10/37	183,212	0.00
EUR 100,000	European Investment Bank, 0.375%, 14/04/26	100,552	0.00	EUR 100,000	European Investment Bank, 0.500%, 13/11/37	79,119	0.00
EUR 700,000	European Investment Bank, 0.375%, 15/05/26	702,806	0.01	EUR 100,000	European Investment Bank, 3.625%, 14/03/42	123,986	0.00
PLN 1,000,000	European Investment Bank, 2.750%, 25/08/26	185,629	0.00	EUR 100,000	European Investment Bank, 1.000%, 14/11/42	81,108	0.00
EUR 300,000	European Investment Bank, 0.100%, 15/10/26	295,682	0.01	GBP 100,000	European Investment Bank, 4.500%, 07/03/44	151,419	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 200,000	European Investment Bank, 1.500%, 15/11/47	175,282	0.00	EUR 800,000	European Stability Mechanism, 0.010%, 04/03/30	723,125	0.02
EUR 100,000	European Investment Bank, 1.500%, 16/10/48	87,611	0.00	EUR 100,000	European Stability Mechanism, 1.125%, 03/05/32	95,238	0.00
GBP 50,000	European Investment Bank, 4.625%, 12/10/54	82,133	0.00	EUR 100,000	European Stability Mechanism, 1.200%, 23/05/33	93,986	0.00
GBP 500,000	European Investment Bank, 0.750%, perpetual	598,287	0.01	EUR 100,000	European Stability Mechanism, 1.625%, 17/11/36	94,370	0.00
USD 500,000	European Investment Bank, 0.375%, perpetual	455,315	0.01	EUR 500,000	European Stability Mechanism, 0.875%, 18/07/42	389,587	0.01
USD 500,000	European Investment Bank, 0.375%, perpetual	451,375	0.01	EUR 100,000	European Stability Mechanism, 1.750%, 20/10/45	93,008	0.00
GBP 500,000	European Investment Bank, 0.875%, perpetual	573,621	0.01	EUR 100,000	European Stability Mechanism, 1.800%, 02/11/46	93,418	0.00
GBP 200,000	European Investment Bank, 0.125%, perpetual	219,279	0.01	EUR 300,000	European Stability Mechanism, 1.850%, 01/12/55	277,316	0.01
EUR 1,000,000	European Investment Bank, zero coupon, perpetual	977,433	0.02	USD 500,000	European Stability Mechanism, 0.250%, perpetual	484,165	0.01
AUD 500,000	European Investment Bank, 1.800%, perpetual	311,416	0.01	EUR 400,000	European Union, 0.625%, 04/11/23	417,661	0.01
USD 500,000	European Investment Bank, 1.375%, perpetual	461,495	0.01	EUR 200,000	European Union, 1.875%, 04/04/24	212,448	0.01
EUR 1,000,000	European Investment Bank, zero coupon, perpetual	966,299	0.02	EUR 200,000	European Union, 0.500%, 04/04/25	205,257	0.00
CAD 100,000	European Investment Bank, 1.000%, perpetual	67,869	0.00	EUR 9,400,000	European Union, zero coupon, 04/11/25	8,791,711	0.19
EUR 900,000	European Investment Bank, zero coupon, perpetual	844,396	0.02	EUR 500,000	European Union, 0.250%, 22/10/26	496,489	0.01
EUR 700,000	European Investment Bank, 0.050%, perpetual	641,363	0.01	EUR 300,000	European Union, 2.875%, 04/04/28	334,592	0.01
EUR 500,000	European Investment Bank, 0.000%, perpetual	446,203	0.01	EUR 50,000	European Union, 1.375%, 04/10/29	50,650	0.00
EUR 400,000	European Investment Bank, 0.010%, perpetual	355,010	0.01	EUR 200,000	European Union, 0.750%, 04/04/31	188,083	0.00
EUR 500,000	European Investment Bank, zero coupon, perpetual	441,671	0.01	EUR 100,000	European Union, 3.375%, 04/04/32	116,336	0.00
USD 520,000	European Investment Bank, 1.250%, perpetual	445,947	0.01	EUR 1,000,000	European Union, 1.000%, 06/07/32	943,811	0.02
EUR 700,000	European Investment Bank, 0.010%, perpetual	534,298	0.01	EUR 700,000	European Union, 1.250%, 04/04/33	665,695	0.01
EUR 200,000	European Investment Bank, 0.250%, perpetual	142,974	0.00	EUR 100,000	European Union, 1.500%, 04/10/35	94,773	0.00
EUR 300,000	European Investment Bank, 0.050%, perpetual	163,200	0.00	EUR 200,000	European Union, 1.125%, 04/04/36	179,458	0.00
EUR 500,000	European Stability Mechanism, 0.100%, 31/07/23	519,662	0.01	EUR 1,000,000	European Union, 0.200%, 04/06/36	780,847	0.02
EUR 400,000	European Stability Mechanism, 0.125%, 22/04/24	411,686	0.01	EUR 1,500,000	European Union, 0.400%, 04/02/37	1,199,795	0.03
EUR 700,000	European Stability Mechanism, zero coupon, 14/03/25	707,585	0.02	EUR 1,000,000	European Union, 0.875%, 11/03/37	848,383	0.02
EUR 300,000	European Stability Mechanism, 0.500%, 02/03/26	303,486	0.01	EUR 1,000,000	European Union, 1.125%, 04/06/37	885,203	0.02
EUR 700,000	European Stability Mechanism, zero coupon, 15/12/26	683,991	0.01	EUR 600,000	European Union, 0.100%, 04/10/40	413,597	0.01
EUR 300,000	European Stability Mechanism, 0.750%, 15/03/27	302,046	0.01	EUR 900,000	European Union, 0.450%, 04/07/41	636,610	0.02
EUR 300,000	European Stability Mechanism, 0.500%, 05/03/29	287,475	0.01	EUR 100,000	European Union, 3.750%, 04/04/42	127,477	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 700,000	European Union, 0.750%, 04/01/47	511,041	0.01	USD 300,000	International Bank for Reconstruction & Development, 1.500%, 28/08/24	290,451	0.01
EUR 500,000	European Union, 0.300%, 04/11/50	299,260	0.01	USD 200,000	International Bank for Reconstruction & Development, 2.500%, 25/11/24	197,462	0.00
EUR 500,000	European Union, 0.700%, 06/07/51	338,825	0.01	GBP 200,000	International Bank for Reconstruction & Development, 0.875%, 13/12/24	234,093	0.01
EUR 500,000	European Union, 0.250%, perpetual	395,306	0.01	USD 1,700,000	International Bank for Reconstruction & Development, 1.625%, 15/01/25	1,504,805	0.03
USD 750,000	Inter-American Development Bank, 0.250%, 15/11/23	722,430	0.02	CAD 200,000	International Bank for Reconstruction & Development, 1.900%, 16/01/25	149,676	0.00
USD 500,000	Inter-American Development Bank, 2.625%, 16/01/24	496,835	0.01	USD 2,000,000	International Bank for Reconstruction & Development, 0.375%, 28/07/25	1,840,940	0.04
USD 200,000	Inter-American Development Bank, 3.000%, 21/02/24	199,820	0.00	USD 300,000	International Bank for Reconstruction & Development, 2.500%, 29/07/25	294,465	0.01
AUD 100,000	Inter-American Development Bank, 4.750%, 27/08/24	70,248	0.00	USD 800,000	International Bank for Reconstruction & Development, 0.500%, 28/10/25	708,263	0.02
USD 1,000,000	Inter-American Development Bank, 0.500%, 23/09/24	945,280	0.02	EUR 300,000	International Bank for Reconstruction & Development, zero coupon, 15/01/27	291,862	0.01
CAD 500,000	Inter-American Development Bank, 1.700%, 10/10/24	373,906	0.01	EUR 200,000	International Bank for Reconstruction & Development, 0.625%, 22/11/27	197,385	0.00
GBP 200,000	Inter-American Development Bank, 1.375%, 15/12/24	236,718	0.01	USD 185,000	International Bank for Reconstruction & Development, 0.750%, 24/11/27	162,954	0.00
USD 500,000	Inter-American Development Bank, 1.750%, 14/03/25	482,750	0.01	EUR 200,000	International Bank for Reconstruction & Development, 0.010%, 24/04/28	188,658	0.00
GBP 200,000	Inter-American Development Bank, 1.250%, 15/12/25	233,393	0.01	USD 500,000	International Bank for Reconstruction & Development, 1.750%, 23/10/29	453,540	0.01
USD 100,000	Inter-American Development Bank, 2.375%, 07/07/27	96,339	0.00	EUR 200,000	International Bank for Reconstruction & Development, zero coupon, 21/02/30	180,177	0.00
USD 200,000	Inter-American Development Bank, 0.625%, 16/09/27	175,692	0.00	EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 16/04/30	93,461	0.00
USD 500,000	Inter-American Development Bank, 1.125%, 20/07/28	443,540	0.01	EUR 500,000	International Bank for Reconstruction & Development, 0.700%, 22/10/46	362,583	0.01
USD 200,000	Inter-American Development Bank, 3.125%, 18/09/28	199,218	0.00	CAD 100,000	International Bank for Reconstruction & Development, 0.625%, perpetual	70,355	0.00
AUD 500,000	Inter-American Development Bank, 1.000%, perpetual	281,486	0.01	AUD 400,000	International Bank for Reconstruction & Development, 0.500%, perpetual	240,510	0.01
USD 150,000	Inter-American Development Bank, 1.125%, perpetual	127,176	0.00	GBP 500,000	International Bank for Reconstruction & Development, 0.750%, perpetual	563,341	0.01
USD 500,000	International Bank for Reconstruction & Development, 3.000%, 27/09/23	499,910	0.01				
USD 100,000	International Bank for Reconstruction & Development, 0.250%, 24/11/23	96,266	0.00				
GBP 100,000	International Bank for Reconstruction & Development, 0.625%, 15/12/23	118,392	0.00				
AUD 100,000	International Bank for Reconstruction & Development, 2.200%, 27/02/24	67,372	0.00				
USD 500,000	International Bank for Reconstruction & Development, 2.500%, 19/03/24	495,435	0.01				
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, 26/07/24	150,531	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Supranationals (continued)				Sweden (continued)			
AUD 500,000	International Bank for Reconstruction & Development, 1.350%, perpetual	302,098	0.01	EUR 100,000	Fastighets AB Balder, 1.875%, 23/01/26	83,615	0.00
CAD 200,000	International Bank for Reconstruction & Development, 0.875%, perpetual	135,622	0.00	EUR 200,000	Heimstaden Bostad AB, 2.125%, 05/09/23	205,282	0.01
GBP 100,000	International Bank for Reconstruction & Development, 0.625%, perpetual	109,007	0.00	EUR 100,000	Investor AB, 1.500%, 12/09/30	94,327	0.00
GBP 200,000	International Bank for Reconstruction & Development, 1.000%, perpetual	218,477	0.01	EUR 300,000	Investor AB, 0.375%, 29/10/35	213,708	0.01
USD 500,000	International Bank for Reconstruction & Development, 1.250%, perpetual	427,970	0.01	EUR 100,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	98,802	0.00
USD 1,000,000	International Bank for Reconstruction & Development, 2.500%, perpetual	942,310	0.02	EUR 100,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	94,906	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.125%, perpetual	112,055	0.00	EUR 100,000	Lansforsakringar Hypotek AB, 0.375%, 14/03/24	102,990	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.200%, perpetual	97,927	0.00	SEK 1,000,000	Lansforsakringar Hypotek AB, 1.500%, 18/09/24	95,047	0.00
GBP 100,000	International Development Association, 0.375%, perpetual	109,198	0.00	SEK 5,000,000	Lansforsakringar Hypotek AB, 0.500%, 20/09/28	410,343	0.01
GBP 400,000	International Development Association, 0.750%, perpetual	437,785	0.01	EUR 300,000	Lansforsakringar Hypotek AB, 0.625%, perpetual	302,090	0.01
EUR 500,000	International Development Association, zero coupon, perpetual	432,032	0.01	SEK 4,000,000	Lansforsakringar Hypotek AB, 1.000%, perpetual	348,514	0.01
USD 500,000	International Finance Corp, 2.875%, 31/07/23	499,400	0.01	EUR 100,000	Lansforsakringar Hypotek AB, 0.010%, perpetual	92,370	0.00
AUD 300,000	International Finance Corp, 1.450%, 22/07/24	197,362	0.00	EUR 100,000	Molnlycke Holding AB, 1.750%, 28/02/24	103,942	0.00
AUD 200,000	International Finance Corp, 4.000%, 03/04/25	138,304	0.00	SEK 2,000,000	Nordea Hypotek AB, 1.250%, 20/09/23	193,048	0.00
USD 200,000	International Finance Corp, 0.750%, 27/08/30	165,744	0.00	SEK 8,000,000	Nordea Hypotek AB, 1.000%, 18/09/24	752,113	0.02
GBP 300,000	International Finance Corp, 0.250%, perpetual	338,099	0.01	SEK 4,000,000	Nordea Hypotek AB, 0.500%, perpetual	350,114	0.01
AUD 300,000	International Finance Corp, 0.750%, perpetual	168,199	0.00	SEK 8,000,000	Nordea Hypotek AB, 1.000%, perpetual	700,947	0.02
EUR 200,000	Nordic Investment Bank, 0.500%, 03/11/25	202,548	0.00	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27	133,907	0.00
USD 500,000	Nordic Investment Bank, 0.375%, perpetual	458,660	0.01	EUR 300,000	Scania CV AB, 0.500%, 06/10/23	308,620	0.01
GBP 100,000	Nordic Investment Bank, 0.125%, perpetual	109,513	0.00	EUR 100,000	Securitas AB, 1.125%, 20/02/24	102,839	0.00
EUR 500,000	Nordic Investment Bank, zero coupon, perpetual	483,881	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24	102,297	0.00
<b>Total Supranationals</b>		<b>87,951,303</b>	<b>1.77</b>	SEK 10,000,000	Skandinaviska Enskilda Banken AB, 1.000%, 18/12/24	925,310	0.02
Sweden				EUR 500,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	507,430	0.01
EUR 100,000	Akelius Residential Property AB, 1.125%, 14/03/24	101,944	0.00	SEK 4,000,000	Skandinaviska Enskilda Banken AB, 0.500%, 16/12/26	347,464	0.01
EUR 100,000	Essity AB, 1.125%, 27/03/24	103,648	0.00	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	92,581	0.00
EUR 100,000	Essity AB, 1.625%, 30/03/27	99,883	0.00	EUR 900,000	Skandinaviska Enskilda Banken AB, 0.750%, 28/06/27	878,897	0.02
EUR 100,000	Essity AB, 0.250%, 08/02/31	80,960	0.00	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	98,420	0.00
				EUR 100,000	SKF AB, 0.875%, 15/11/29	91,690	0.00
				EUR 100,000	SKF AB, 0.250%, 15/02/31	80,572	0.00
				SEK 2,000,000	Stadshypotek AB, 1.500%, 01/06/23	194,631	0.01
				SEK 5,000,000	Stadshypotek AB, 1.500%, 01/03/24	480,517	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Sweden (continued)				Switzerland			
SEK 6,000,000	Stadshypotek AB, 1.500%, 03/12/24	568,259	0.01	CHF 100,000	Basler Kantonalbank, 0.300%, 22/06/27	99,213	0.00
EUR 100,000	Stadshypotek AB, 0.500%, 11/07/25	101,259	0.00	EUR 200,000	Credit Suisse AG, 1.000%, 07/06/23	207,879	0.00
SEK 16,000,000	Stadshypotek AB, 1.000%, 03/09/25	1,447,981	0.03	USD 1,500,000	Credit Suisse AG, 3.700%, 21/02/25	1,468,425	0.03
EUR 300,000	Stadshypotek AB, 0.375%, 13/03/26	299,198	0.01	EUR 600,000	Credit Suisse AG, 0.250%, 05/01/26	562,159	0.01
EUR 100,000	Stadshypotek AB, 0.125%, 05/10/26	97,569	0.00	EUR 100,000	Credit Suisse AG, 1.500%, 10/04/26	97,536	0.00
SEK 6,000,000	Stadshypotek AB, 0.500%, perpetual	530,078	0.01	GBP 100,000	Credit Suisse AG, 1.125%, perpetual	109,079	0.00
EUR 400,000	Stadshypotek AB, 0.010%, perpetual	367,819	0.01	USD 250,000	Credit Suisse Group AG, 4.207%, 12/06/24	247,272	0.01
USD 200,000	Svensk Exportkredit AB, 0.500%, 26/08/25	183,896	0.00	EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	99,390	0.00
USD 300,000	Svensk Exportkredit AB, 0.250%, perpetual	290,046	0.01	USD 250,000	Credit Suisse Group AG, 2.593%, 11/09/25	235,383	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	93,335	0.00	USD 500,000	Credit Suisse Group AG, 2.193%, 05/06/26	455,590	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	94,281	0.00	EUR 100,000	Credit Suisse Group AG, 2.125%, 13/10/26	97,497	0.00
EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	88,235	0.00	USD 200,000	Credit Suisse Group AG, 4.282%, 09/01/28	187,128	0.00
EUR 100,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	92,768	0.00	EUR 100,000	Credit Suisse Group AG, 0.650%, 14/01/28	87,318	0.00
EUR 100,000	Svenska Handelsbanken AB, 0.500%, perpetual	84,099	0.00	USD 300,000	Credit Suisse Group AG, 3.869%, 12/01/29	270,099	0.01
SEK 2,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 21/06/23	193,561	0.00	EUR 200,000	Credit Suisse Group AG, 0.650%, 10/09/29	157,585	0.00
EUR 100,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 16/02/24	103,153	0.00	USD 500,000	Credit Suisse Group AG, 3.091%, 14/05/32	399,870	0.01
EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25	203,925	0.01	EUR 100,000	Credit Suisse Group AG, 0.625%, 18/01/33	67,535	0.00
SEK 1,000,000	Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26	93,574	0.00	USD 500,000	Credit Suisse Group AG, 1.305%, perpetual	430,260	0.01
EUR 400,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29	372,786	0.01	GBP 300,000	Credit Suisse Group AG, 2.125%, perpetual	301,374	0.01
SEK 2,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30	162,363	0.00	CHF 300,000	Firmenich International SA, 1.000%, 19/12/23	311,613	0.01
SEK 4,000,000	Sveriges Sakerstallda Obligationer AB, 0.250%, perpetual	337,483	0.01	CHF 100,000	Luzerner Kantonalbank AG, 0.200%, 11/04/25	102,141	0.00
USD 500,000	Swedbank AB, 1.538%, perpetual	448,390	0.01	CHF 300,000	Nestle SA, 0.750%, 28/06/28	299,646	0.01
SEK 4,000,000	Swedish Covered Bond, 0.750%, perpetual	299,026	0.01	CHF 100,000	Novartis AG, 0.625%, 13/11/29	97,011	0.00
EUR 100,000	Tele2 AB, 1.125%, 15/05/24	103,231	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 29/07/24	410,809	0.01
EUR 100,000	Telia Co AB, 3.875%, 01/10/25	109,519	0.00	CHF 700,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26	708,387	0.01
EUR 200,000	Telia Co AB, 0.125%, 27/11/30	165,597	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27	315,352	0.01
EUR 200,000	Telia Co AB, 1.375%, 11/05/81	184,829	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28	395,458	0.01
EUR 22,000	Vattenfall AB, 5.375%, 29/04/24	24,527	0.00				
EUR 400,000	Vattenfall AB, 0.125%, 12/02/29	354,136	0.01				
GBP 50,000	Vattenfall AB, 6.875%, 15/04/39	80,218	0.00				
EUR 200,000	Volvo Treasury AB, 1.625%, 26/05/25	205,611	0.01				
<b>Total Sweden</b>		<b>16,754,520</b>	<b>0.34</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
Switzerland (continued)				Switzerland (continued)			
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28	491,926	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	185,861	0.00
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29	206,739	0.00	CHF 300,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39	255,869	0.01
CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.500%, 21/12/29	290,054	0.01	CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual	371,062	0.01
CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	291,661	0.01	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.750%, perpetual	487,732	0.01
CHF 100,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	96,806	0.00	CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, perpetual	447,433	0.01
CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, perpetual	407,107	0.01	CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual	179,876	0.00
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, perpetual	492,887	0.01	CHF 100,000	Raiffeisen Schweiz Genossenschaft, 0.350%, 16/02/24	103,175	0.00
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, perpetual	484,452	0.01	CHF 100,000	Roche Kapitalmarkt AG, 0.100%, 23/09/24	102,622	0.00
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, perpetual	480,885	0.01	EUR 600,000	Ubs AG, 0.010%, perpetual	565,208	0.01
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, perpetual	175,618	0.00	USD 400,000	UBS AG, 4.500%, 26/06/48	378,896	0.01
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, perpetual	377,072	0.01	USD 500,000	Ubs Group AG, 1.494%, perpetual	436,690	0.01
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 05/02/24	413,040	0.01	EUR 400,000	UBS Group AG, 1.500%, 30/11/24	413,990	0.01
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25	510,592	0.01	EUR 200,000	UBS Group AG, 2.750%, 15/06/27	205,270	0.00
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	203,441	0.00	USD 400,000	UBS Group AG, 4.253%, 23/03/28	387,972	0.01
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	210,458	0.00	EUR 300,000	UBS Group AG, 0.250%, 05/11/28	264,542	0.01
CHF 700,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, 13/03/28	677,414	0.01	EUR 200,000	UBS Group AG, 3.125%, 15/06/30	203,294	0.00
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28	496,678	0.01	EUR 200,000	UBS Group AG, 0.875%, 03/11/31	162,626	0.00
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28	392,989	0.01	EUR 500,000	UBS Group AG, 0.625%, 24/02/33	382,880	0.01
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	195,667	0.00	CHF 300,000	Zuercher Kantonalbank, 0.250%, 27/01/26	303,754	0.01
				<b>Total Switzerland</b>		<b>20,955,247</b>	<b>0.42</b>
				<b>Thailand</b>			
				USD 200,000	PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59	158,464	0.00
				<b>Total Thailand</b>		<b>158,464</b>	<b>0.00</b>
				<b>United Arab Emirates</b>			
				USD 500,000	Abu Dhabi National Energ, 3.400%, perpetual	403,185	0.01
				USD 300,000	Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	313,407	0.01
				USD 500,000	Abu Dhabi Ports Co PJSC, 2.500%, 06/05/31	427,710	0.01
				USD 99,800	Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	100,798	0.00
				EUR 100,000	DP World PLC, 2.375%, 25/09/26	101,588	0.00
				USD 300,000	Emirates NBD Bank PJSC, 2.625%, 18/02/25	290,373	0.01
				USD 500,000	Mdgh Gmtn Rsc Ltd, 3.400%, 07/06/51	412,920	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United Arab Emirates (continued)				United Kingdom (continued)			
USD 1,000,000	MDGH GMTN RSC LTD, 3.375%, 28/03/32	920,230	0.02	EUR 100,000	Barclays PLC, 1.875%, 08/12/23	104,402	0.00
USD 300,000	Nbk Spc Ltd, 1.625%, 15/09/27	267,684	0.00	USD 200,000	Barclays PLC, 3.650%, 16/03/25	195,816	0.01
<b>Total United Arab Emirates</b>				USD 200,000	Barclays PLC, 3.932%, 07/05/25	196,914	0.01
				EUR 100,000	Barclays PLC, 0.750%, 09/06/25	100,197	0.00
United Kingdom				USD 100,000	Barclays PLC, 4.375%, 12/01/26	98,796	0.00
GBP 100,000	Affordable Housing Finance PLC, 2.893%, 11/08/43	115,065	0.00	EUR 100,000	Barclays PLC, 1.375%, 24/01/26	99,467	0.00
EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	93,651	0.00	USD 500,000	Barclays PLC, 2.852%, 07/05/26	472,250	0.01
GBP 100,000	Anglian Water Services Financing PLC, 4.500%, 05/10/27	128,022	0.00	GBP 100,000	Barclays PLC, 3.000%, 08/05/26	114,633	0.00
USD 300,000	Anglo American Capital PLC, 4.500%, 15/03/28	291,987	0.01	GBP 300,000	Barclays PLC, 1.700%, 03/11/26	332,059	0.01
GBP 100,000	Annington Funding PLC, 3.184%, 12/07/29	111,163	0.00	EUR 100,000	Barclays PLC, 2.885%, 31/01/27	101,738	0.00
GBP 100,000	Annington Funding PLC, 2.308%, 06/10/32	97,664	0.00	GBP 200,000	Barclays PLC, 3.250%, 12/02/27	227,828	0.01
GBP 100,000	Annington Funding PLC, 3.685%, 12/07/34	107,101	0.00	USD 500,000	Barclays PLC, 2.279%, 24/11/27	443,605	0.01
EUR 100,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	90,123	0.00	USD 100,000	Barclays PLC, 4.337%, 10/01/28	95,621	0.00
USD 200,000	Aon PLC, 4.750%, 15/05/45	186,234	0.00	GBP 100,000	Barclays PLC, 3.250%, 17/01/33	103,557	0.00
GBP 41,591	Aspire Defence Finance PLC, 4.674%, 31/03/40	55,678	0.00	USD 100,000	Barclays PLC, 4.950%, 10/01/47	94,783	0.00
GBP 100,000	Aster Treasury Plc, 1.405%, perpetual	89,424	0.00	EUR 100,000	Barclays PLC, 1.125%, perpetual	91,150	0.00
USD 100,000	AstraZeneca PLC, 3.500%, 17/08/23	100,344	0.00	USD 200,000	Barclays PLC, 2.667%, perpetual	161,292	0.00
EUR 100,000	AstraZeneca PLC, 0.750%, 12/05/24	103,276	0.00	EUR 500,000	Barclays PLC, 1.106%, perpetual	402,174	0.01
USD 50,000	AstraZeneca PLC, 3.375%, 16/11/25	49,513	0.00	USD 100,000	BAT International Finance PLC, 3.950%, 15/06/25	98,076	0.00
USD 200,000	AstraZeneca PLC, 3.125%, 12/06/27	192,686	0.01	GBP 100,000	BAT International Finance PLC, 4.000%, 04/09/26	117,626	0.00
USD 70,000	AstraZeneca PLC, 4.000%, 17/01/29	69,752	0.00	EUR 100,000	BAT International Finance PLC, 1.250%, 13/03/27	92,728	0.00
USD 250,000	AstraZeneca PLC, 1.375%, 06/08/30	204,860	0.01	GBP 60,000	BAT International Finance PLC, 5.750%, 05/07/40	63,356	0.00
USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	119,943	0.00	USD 150,000	BAT International Finance PLC, 1.668%, perpetual	133,042	0.00
USD 25,000	AstraZeneca PLC, 4.375%, 16/11/45	24,257	0.00	GBP 100,000	BAT International Finance PLC, 2.250%, perpetual	101,892	0.00
USD 185,000	AstraZeneca PLC, 4.375%, 17/08/48	181,960	0.00	GBP 70,000	BG Energy Capital PLC, 5.125%, 01/12/25	89,504	0.00
USD 515,000	AstraZeneca PLC, 3.000%, 28/05/51	409,250	0.01	EUR 100,000	BP Capital Markets PLC, 1.876%, 07/04/24	104,543	0.00
EUR 100,000	Aviva PLC, 1.875%, 13/11/27	100,093	0.00	EUR 100,000	BP Capital Markets PLC, 1.953%, 03/03/25	103,618	0.00
EUR 100,000	Aviva PLC, 3.375%, 04/12/45	102,264	0.00	USD 100,000	BP Capital Markets PLC, 3.279%, 19/09/27	95,799	0.00
GBP 100,000	Aviva PLC, 4.375%, 12/09/49	113,136	0.00	EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	102,433	0.00
GBP 100,000	Aviva PLC, 5.125%, 04/06/50	115,047	0.00	EUR 100,000	BP Capital Markets PLC, 1.637%, 26/06/29	95,071	0.00
USD 50,000	AXIS Specialty Finance PLC, 4.000%, 06/12/27	48,375	0.00	EUR 500,000	BP Capital Markets PLC, 1.231%, 08/05/31	442,570	0.01
GBP 100,000	Backward 2017 Ltd, 2.125%, 25/03/53	83,015	0.00	EUR 100,000	BP Capital Markets PLC, 2.822%, 07/04/32	100,257	0.00
USD 200,000	Barclays PLC, 3.811%, 10/03/42	151,912	0.00	EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	77,242	0.00
EUR 100,000	Barclays PLC, 1.500%, 03/09/23	104,328	0.00	EUR 200,000	BP Capital Markets PLC, 1.876%, perpetual	209,086	0.01
				EUR 400,000	British Telecommunications PLC, 0.500%, 12/09/25	392,738	0.01
				USD 200,000	British Telecommunications PLC, 5.125%, 04/12/28	199,738	0.01
				EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	91,048	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 125,000	British Telecommunications PLC, 9.625%, 15/12/30	155,491	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.625%, 31/03/26	114,853	0.00
GBP 100,000	British Telecommunications PLC, 3.125%, 21/11/31	109,128	0.00	GBP 100,000	DWR Cymru Financing UK PLC, 1.375%, 31/03/33	97,520	0.00
USD 300,000	British Telecommunications PLC, 4.500%, perpetual	301,446	0.01	GBP 200,000	Eastern Power Networks PLC, 1.875%, 01/06/35	186,969	0.00
GBP 200,000	British Telecommunications PLC, 3.625%, perpetual	192,765	0.01	EUR 100,000	easyJet PLC, 1.125%, 18/10/23	101,030	0.00
GBP 100,000	Broadgate Financing PLC, 4.999%, 05/10/31	127,793	0.00	GBP 92,857	Eversholt Funding PLC, 6.697%, 22/02/35	129,208	0.00
GBP 100,000	Cadent Finance PLC, 2.125%, 22/09/28	110,349	0.00	GBP 276,924	Eversholt Funding PLC, 2.742%, 30/06/40	301,230	0.01
EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	82,438	0.00	GBP 100,000	Experian Finance PLC, 2.125%, 27/09/24	118,386	0.00
GBP 300,000	Cadent Finance PLC, 2.250%, perpetual	279,551	0.01	USD 300,000	Experian Finance PLC, 2.750%, 08/03/30	264,843	0.01
GBP 150,000	Centrica PLC, 4.375%, 13/03/29	185,279	0.00	GBP 300,000	Experian Finance PLC, 3.250%, 07/04/32	345,834	0.01
GBP 100,000	Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	106,157	0.00	EUR 100,000	GlaxoSmithKline Capital PLC, zero coupon, 23/09/23	102,990	0.00
GBP 100,000	Circle Anglia Social Housing PLC, 5.200%, 02/03/44	139,642	0.00	EUR 18,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	19,870	0.00
GBP 300,000	Clarion Funding PLC, 1.875%, perpetual	289,180	0.01	EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	100,562	0.00
EUR 100,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	97,540	0.00	GBP 100,000	GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	122,403	0.00
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	86,534	0.00	GBP 200,000	GlaxoSmithKline Capital PLC, 1.250%, 12/10/28	216,413	0.01
EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	82,587	0.00	EUR 300,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	293,660	0.01
GBP 100,000	Community Finance Co 1 PLC, 5.017%, 31/07/34	138,271	0.00	GBP 100,000	GlaxoSmithKline Capital PLC, 1.625%, 12/05/35	95,603	0.00
GBP 100,000	Compass Group PLC, 2.000%, 03/07/29	110,351	0.00	GBP 150,000	GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	191,416	0.01
GBP 100,000	Coventry Building Society, 1.875%, 24/10/23	118,805	0.00	USD 250,000	GlaxoSmithKline Capital PLC, 0.534%, perpetual	241,610	0.01
EUR 100,000	Coventry Building Society, 0.500%, 12/01/24	103,409	0.00	GBP 200,000	Grainger PLC, 3.000%, perpetual	203,707	0.01
USD 1,000,000	CSL Finance PLC, 4.625%, perpetual	960,480	0.02	GBP 94,200	Greene King Finance PLC, 3.593%, 15/03/35	107,618	0.00
GBP 44,842	CTRL Section 1 Finance PLC, 5.234%, 02/05/35	63,995	0.00	GBP 72,650	Greene King Finance PLC, 4.064%, 15/03/35	83,991	0.00
USD 200,000	Diageo Capital PLC, 2.125%, 24/10/24	193,090	0.01	USD 500,000	GSK Consumer Healthcare Capital UK PLC, 3.125%, perpetual	487,620	0.01
USD 200,000	Diageo Capital PLC, 2.375%, 24/10/29	177,330	0.00	GBP 100,000	Guinness Partnership Ltd, 2.000%, 22/04/55	79,907	0.00
USD 35,000	Diageo Capital PLC, 5.875%, 30/09/36	39,223	0.00	GBP 100,000	Hammerson PLC, 3.500%, 27/10/25	105,364	0.00
GBP 100,000	Diageo Finance PLC, 1.750%, 12/10/26	115,016	0.00	CAD 300,000	Heathrow Funding Ltd, 2.694%, perpetual	208,227	0.01
EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	306,450	0.01	GBP 100,000	High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	126,421	0.00
EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	100,596	0.00	EUR 200,000	HSBC Holdings PLC, 0.875%, 06/09/24	202,399	0.01
GBP 100,000	Diageo Finance PLC, 1.250%, perpetual	94,641	0.00	USD 200,000	HSBC Holdings PLC, 3.803%, 11/03/25	197,222	0.01
EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	101,677	0.00	USD 500,000	HSBC Holdings PLC, 0.976%, 24/05/25	466,500	0.01
EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	93,628	0.00				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	206,763	0.01	EUR 100,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	96,197	0.00
USD 200,000	HSBC Holdings PLC, 4.300%, 08/03/26	198,040	0.01	USD 100,000	Invesco Finance PLC, 3.750%, 15/01/26	98,628	0.00
USD 610,000	HSBC Holdings PLC, 2.999%, 10/03/26	582,038	0.01	GBP 36,601	Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33	49,303	0.00
USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	195,786	0.01	GBP 300,000	Land Securities Capital Markets PLC, 2.375%, 29/03/27	351,499	0.01
USD 200,000	HSBC Holdings PLC, 2.099%, 04/06/26	184,980	0.00	GBP 100,000	Land Securities Capital Markets PLC, 2.625%, 22/09/37	105,377	0.00
GBP 100,000	HSBC Holdings PLC, 2.256%, 13/11/26	113,017	0.00	GBP 50,000	LCR Finance PLC, 4.500%, 07/12/28	68,106	0.00
USD 250,000	HSBC Holdings PLC, 4.375%, 23/11/26	244,835	0.01	GBP 150,000	LCR Finance PLC, 5.100%, 07/03/51	257,228	0.01
EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	103,393	0.00	EUR 100,000	Leeds Building Society, 0.500%, 03/07/24	102,607	0.00
GBP 300,000	HSBC Holdings PLC, 1.750%, 24/07/27	327,016	0.01	GBP 100,000	Legal & General Group PLC, 5.375%, 27/10/45	121,802	0.00
USD 500,000	HSBC Holdings PLC, 2.251%, 22/11/27	445,490	0.01	GBP 100,000	Legal & General Group PLC, 3.750%, 26/11/49	104,607	0.00
USD 100,000	HSBC Holdings PLC, 4.041%, 13/03/28	94,988	0.00	GBP 100,000	Legal & General Group PLC, 4.500%, 01/11/50	109,094	0.00
GBP 300,000	HSBC Holdings PLC, 3.000%, 22/07/28	339,535	0.01	GBP 100,000	Liberty Living Finance PLC, 3.375%, 28/11/29	113,261	0.00
GBP 100,000	HSBC Holdings PLC, 2.625%, 16/08/28	110,249	0.00	EUR 300,000	Linde PLC, zero coupon, perpetual	283,893	0.01
GBP 150,000	HSBC Holdings PLC, 6.750%, 11/09/28	192,048	0.01	GBP 100,000	Lloyds Bank Corporate Markets PLC, 1.750%, 11/07/24	116,959	0.00
USD 200,000	HSBC Holdings PLC, 4.583%, 19/06/29	192,622	0.01	EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	99,550	0.00
USD 500,000	HSBC Holdings PLC, 4.950%, 31/03/30	493,715	0.01	GBP 100,000	Lloyds Bank PLC, 7.625%, 22/04/25	130,567	0.00
USD 200,000	HSBC Holdings PLC, 2.848%, 04/06/31	168,906	0.00	EUR 1,000,000	Lloyds Bank PLC, 0.125%, 18/06/26	957,733	0.03
USD 200,000	HSBC Holdings PLC, 2.357%, 18/08/31	162,336	0.00	GBP 100,000	Lloyds Bank PLC, 4.875%, 30/03/27	132,838	0.00
USD 500,000	HSBC Holdings PLC, 4.762%, 29/03/33	461,820	0.01	GBP 100,000	Lloyds Bank PLC, 6.000%, 08/02/29	144,051	0.00
USD 200,000	HSBC Holdings PLC, 6.500%, 02/05/36	212,924	0.01	GBP 100,000	Lloyds Bank PLC, 6.500%, 17/09/40	156,801	0.00
GBP 100,000	HSBC Holdings PLC, 6.000%, 29/03/40	115,175	0.00	USD 200,000	Lloyds Banking Group PLC, 4.050%, 16/08/23	200,626	0.01
USD 300,000	HSBC Holdings PLC, 6.100%, 14/01/42	331,719	0.01	USD 200,000	Lloyds Banking Group PLC, 3.900%, 12/03/24	199,534	0.01
USD 500,000	HSBC Holdings PLC, 4.755%, perpetual	486,900	0.01	USD 200,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	196,326	0.01
USD 200,000	HSBC Holdings PLC, 2.206%, perpetual	167,978	0.00	GBP 200,000	Lloyds Banking Group PLC, 1.875%, 15/01/26	228,606	0.01
EUR 300,000	HSBC Holdings PLC, 0.641%, perpetual	257,463	0.01	USD 200,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	196,288	0.01
USD 200,000	Imperial Brands Finance PLC, 4.250%, 21/07/25	196,422	0.01	EUR 400,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	421,684	0.01
EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	191,255	0.01	USD 100,000	Lloyds Banking Group PLC, 3.750%, 11/01/27	96,541	0.00
EUR 100,000	Informa PLC, 1.250%, 22/04/28	91,636	0.00	GBP 500,000	Lloyds Banking Group PLC, 2.000%, 12/04/28	544,268	0.01
GBP 100,000	InterContinental Hotels Group PLC, 2.125%, 24/08/26	110,086	0.00	EUR 100,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	101,689	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 300,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	280,908	0.01	EUR 100,000	Nationwide Building Society, 0.500%, 23/02/24	103,273	0.00
GBP 100,000	London & Quadrant Housing Trust, 2.625%, 05/05/26	119,219	0.00	USD 200,000	Nationwide Building Society, 4.363%, 01/08/24	200,228	0.01
GBP 100,000	London & Quadrant Housing Trust, 3.125%, 28/02/53	100,974	0.00	EUR 600,000	Nationwide Building Society, 0.250%, 22/07/25	578,300	0.01
GBP 300,000	London & Quadrant Housing Trust, 2.000%, perpetual	275,656	0.01	GBP 100,000	Nationwide Building Society, 5.625%, 28/01/26	133,857	0.00
EUR 100,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	99,498	0.00	USD 100,000	Nationwide Building Society, 4.000%, 14/09/26	96,103	0.00
GBP 22,078	Longstone Finance PLC, 4.791%, 19/04/30	28,433	0.00	EUR 100,000	Nationwide Building Society, 2.000%, 28/04/27	100,461	0.00
USD 300,000	LSEGA Financing PLC, 2.000%, 06/04/28	263,046	0.01	USD 500,000	Nationwide Building Society, 2.972%, 16/02/28	457,880	0.01
GBP 100,000	M&G PLC, 6.340%, 19/12/63	110,434	0.00	EUR 300,000	Nationwide Building Society, 1.125%, 31/05/28	298,678	0.01
GBP 300,000	M&G PLC, 6.250%, 20/10/68	323,810	0.01	EUR 200,000	Nationwide Building Society, 2.250%, 25/06/29	210,959	0.01
GBP 100,000	Manchester Airport Group Funding PLC, 4.750%, 31/03/34	124,535	0.00	EUR 100,000	Nationwide Building Society, 2.000%, 25/07/29	100,584	0.00
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 31/03/39	96,352	0.00	USD 500,000	Nationwide Building Society, 0.550%, perpetual	476,120	0.01
GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 30/09/44	90,739	0.00	GBP 100,000	Nats En Route PLC, 1.750%, 30/09/33	101,382	0.00
GBP 100,000	Martlet Homes Ltd, 3.000%, perpetual	99,916	0.00	GBP 100,000	NatWest Group PLC, 2.057%, 09/11/28	106,294	0.00
EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	96,297	0.00	EUR 100,000	Natwest Markets PLC, 1.125%, 14/06/23	104,321	0.00
EUR 100,000	Motability Operations Group PLC, 1.625%, 09/06/23	104,161	0.00	EUR 200,000	NatWest Markets PLC, 1.000%, 28/05/24	204,632	0.01
EUR 200,000	Motability Operations Group PLC, 0.375%, 03/01/26	194,880	0.01	USD 300,000	NatWest Markets PLC, 3.479%, 22/03/25	292,740	0.01
GBP 100,000	Motability Operations Group PLC, 4.375%, 08/02/27	128,387	0.00	EUR 100,000	NatWest Markets PLC, 0.125%, 12/11/25	95,585	0.00
GBP 100,000	Motability Operations Group PLC, 2.375%, 03/07/39	100,054	0.00	USD 500,000	NatWest Markets PLC, 1.600%, 29/09/26	441,270	0.01
GBP 300,000	Motability Operations Group PLC, 2.125%, 18/01/42	279,153	0.01	EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	96,495	0.00
GBP 100,000	Motability Operations Group PLC, 1.500%, perpetual	84,548	0.00	EUR 500,000	NatWest Markets PLC, 0.125%, perpetual	467,457	0.01
GBP 300,000	National Grid Electricity Transmission PLC, 1.125%, perpetual	315,066	0.01	GBP 70,000	Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24	88,128	0.00
GBP 100,000	National Grid Gas PLC, 1.125%, perpetual	87,984	0.00	GBP 150,000	Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	208,156	0.01
EUR 100,000	National Grid PLC, 2.179%, 30/06/26	101,991	0.00	GBP 300,000	Northern Powergrid Northeast PLC, 1.875%, 16/06/62	215,071	0.01
EUR 100,000	National Grid PLC, 0.163%, 20/01/28	88,806	0.00	GBP 100,000	Northumbrian Water Finance PLC, 5.125%, 23/01/42	135,442	0.00
EUR 155,000	National Grid PLC, 0.553%, 18/09/29	131,707	0.00	GBP 100,000	Notting Hill Genesis, 4.375%, 20/02/54	127,402	0.00
EUR 100,000	National Grid PLC, 2.949%, 30/03/30	100,165	0.00	GBP 300,000	Notting Hill Genesis, 2.000%, perpetual	286,473	0.01
EUR 100,000	National Grid PLC, 3.245%, 30/03/34	97,379	0.00	EUR 100,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	89,117	0.00
GBP 100,000	National Westminster Bank PLC, 5.125%, 13/01/24	126,061	0.00	GBP 100,000	Orbit Capital PLC, 3.375%, 14/06/48	106,229	0.00
USD 500,000	Nationwide Bldg Society, 1.500%, 13/10/26	445,920	0.01	GBP 100,000	Peabody Capital No 2 Plc, 4.625%, 12/12/53	132,200	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 300,000	Pension Insurance Corp PLC, 4.625%, perpetual	320,648	0.01	GBP 300,000	Scottish Hydro Electric Transmission PLC, 2.125%, 24/03/36	280,709	0.01
GBP 100,000	Places for People Homes Ltd, 3.625%, 22/11/28	122,062	0.00	GBP 100,000	Scottish Widows Ltd, 5.500%, 16/06/23	122,527	0.00
GBP 300,000	Prs Finance PLC, 2.000%, 23/01/29	349,638	0.01	GBP 100,000	Segro PLC, 2.375%, 11/10/29	110,889	0.00
USD 500,000	Prudential PLC, 2.950%, 03/11/33	418,025	0.01	GBP 100,000	Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	122,982	0.00
USD 300,000	Reckitt Benckiser Treasury Services PLC, 2.750%, 26/06/24	293,472	0.01	GBP 300,000	Severn Trent Utilities Finance PLC, 2.000%, perpetual	265,334	0.01
USD 200,000	Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	189,198	0.01	EUR 100,000	Sky Ltd, 1.875%, 24/11/23	104,932	0.00
EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	101,335	0.00	USD 100,000	Sky PLC, 3.750%, 16/09/24	99,433	0.00
GBP 100,000	Rentokil Initial PLC, 5.000%, 27/06/32	123,582	0.00	USD 50,000	Smith & Nephew PLC, 2.032%, 14/10/30	39,635	0.00
USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	92,189	0.00	EUR 100,000	Smiths Group PLC, 2.000%, 23/02/27	100,928	0.00
GBP 300,000	RL Finance Bonds NO 4 PLC, 4.875%, 07/10/49	292,477	0.01	GBP 100,000	Society of Lloyd's, 4.750%, 30/10/24	120,660	0.00
USD 200,000	Royal Bank of Scotland Group PLC, 3.875%, 12/09/23	199,494	0.01	GBP 50,000	South Eastern Power Networks PLC, 6.375%, 12/11/31	72,319	0.00
USD 200,000	Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	197,906	0.01	GBP 100,000	Southern Gas Networks PLC, 4.875%, 05/10/23	123,813	0.00
GBP 300,000	Royal Bank of Scotland Group PLC, 2.875%, 19/09/26	346,064	0.01	GBP 100,000	Sovereign Housing Capital PLC, 2.375%, 04/11/48	90,757	0.00
USD 200,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	193,876	0.01	GBP 300,000	SP Transmission PLC, 2.000%, 13/11/31	314,964	0.01
USD 500,000	Royalty Pharma PLC, 1.200%, 02/09/25	447,960	0.01	EUR 400,000	SSE PLC, 1.250%, 16/04/25	403,489	0.01
USD 500,000	Royalty Pharma PLC, 1.750%, 02/09/27	426,505	0.01	EUR 100,000	SSE PLC, 0.875%, 06/09/25	99,019	0.00
USD 640,000	Royalty Pharma PLC, 2.150%, 02/09/31	499,667	0.01	GBP 150,000	SSE PLC, 8.375%, 20/11/28	227,137	0.01
USD 645,000	Royalty Pharma PLC, 3.350%, perpetual	436,652	0.01	EUR 100,000	SSE PLC, 1.750%, 16/04/30	92,316	0.00
GBP 100,000	Sanctuary Capital PLC, 5.000%, 26/04/47	141,509	0.00	USD 200,000	Standard Chartered PLC, 5.200%, 26/01/24	202,018	0.01
EUR 100,000	Santander UK Group Holdings PLC, 1.125%, 08/09/23	103,722	0.00	USD 300,000	Standard Chartered PLC, 2.819%, 30/01/26	284,769	0.01
USD 200,000	Santander UK Group Holdings PLC, 1.089%, 15/03/25	186,930	0.00	USD 500,000	Standard Chartered PLC, 1.456%, 14/01/27	441,590	0.01
GBP 100,000	Santander UK Group Holdings PLC, 3.625%, 14/01/26	118,527	0.00	USD 100,000	Standard Chartered PLC, 4.300%, 19/02/27	96,577	0.00
EUR 100,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	85,529	0.00	EUR 100,000	Standard Chartered PLC, 1.625%, 03/10/27	96,435	0.00
GBP 100,000	Santander UK Group Holdings PLC, 2.421%, perpetual	108,160	0.00	EUR 100,000	Standard Chartered PLC, 0.850%, 27/01/28	91,807	0.00
USD 100,000	Santander UK PLC, 4.000%, 13/03/24	100,152	0.00	EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	85,976	0.00
EUR 300,000	Santander UK PLC, 0.100%, 12/05/24	306,547	0.01	USD 300,000	Standard Chartered PLC, 4.866%, 15/03/33	282,390	0.01
GBP 100,000	Santander UK PLC, 5.750%, 02/03/26	134,543	0.00	GBP 100,000	Standard Chartered PLC, 5.125%, 06/06/34	114,204	0.00
GBP 100,000	Santander UK PLC, 5.250%, 16/02/29	138,757	0.00	USD 500,000	Standard Chartered PLC, 0.991%, perpetual	472,525	0.01
EUR 600,000	Santander UK PLC, 1.125%, perpetual	606,457	0.01	USD 500,000	Standard Chartered PLC, 1.822%, perpetual	464,520	0.01
				EUR 200,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	207,819	0.01
				GBP 93,054	Tesco Property Finance 3 PLC, 5.744%, 13/04/40	119,022	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 100,000	Thames Water Utilities Finance PLC, 3.500%, 25/02/28	119,456	0.00	GBP 100,000	Western Power Distribution PLC, 3.625%, 06/11/23	121,862	0.00
GBP 300,000	Thames Water Utilities Finance PLC, 2.375%, 22/04/40	268,012	0.01	GBP 100,000	Western Power Distribution South West PLC, 2.375%, 16/05/29	110,924	0.00
GBP 100,000	THFC Funding No 3 PLC, 5.200%, 11/10/43	139,914	0.00	GBP 200,000	Westfield Stratford City Finance NO 2 PLC, 1.642%, perpetual	228,450	0.01
GBP 100,000	Transport for London, 3.625%, 15/05/45	108,328	0.00	EUR 100,000	Westpac Sec Nz, 0.100%, 13/07/27	90,559	0.00
GBP 100,000	Unilever PLC, 1.375%, 15/09/24	117,360	0.00	EUR 800,000	WESTPAC SEC NZ, 1.099%, 24/03/26	790,134	0.02
GBP 500,000	Unilever PLC, 1.500%, perpetual	572,850	0.01	GBP 100,000	Whitbread Group PLC, 2.375%, 31/05/27	108,482	0.00
GBP 100,000	United Utilities Water Finance PLC, 2.000%, 14/02/25	118,593	0.00	EUR 100,000	WPP Finance 2013, 3.000%, 20/11/23	105,421	0.00
GBP 100,000	United Utilities Water Finance PLC, 0.875%, perpetual	101,515	0.00	EUR 200,000	Yorkshire Building Society, 0.125%, 08/05/24	204,235	0.01
GBP 100,000	University of Leeds, 3.125%, 19/12/50	105,922	0.00	EUR 100,000	Yorkshire Building Society, 0.500%, 01/07/28	87,918	0.00
GBP 100,000	University of Oxford, 2.544%, perpetual	86,776	0.00	GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 26/11/26	113,830	0.00
GBP 100,000	Virgin Money UK PLC, 4.000%, 03/09/27	115,884	0.00	GBP 100,000	Yorkshire Water Finance PLC, 1.750%, perpetual	100,219	0.00
GBP 300,000	Virgin Money UK PLC, 2.625%, perpetual	315,653	0.01				
EUR 100,000	Vodafone Group PLC, 1.750%, 25/08/23	104,942	0.00		<b>Total United Kingdom</b>	<b>63,125,860</b>	<b>1.27</b>
EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	103,518	0.00		<b>United States</b>		
EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	100,647	0.00	USD 100,000	3M Co, 2.000%, 14/02/25	96,292	0.00
EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	103,455	0.00	EUR 100,000	3M Co, 1.500%, 09/11/26	101,335	0.00
EUR 500,000	Vodafone Group PLC, 0.900%, 24/11/26	490,368	0.01	USD 100,000	3M Co, 2.375%, 26/08/29	89,509	0.00
USD 55,000	Vodafone Group PLC, 4.375%, 30/05/28	54,688	0.00	USD 200,000	3M Co, 3.625%, 15/10/47	170,864	0.00
USD 15,000	Vodafone Group PLC, 7.875%, 15/02/30	17,662	0.00	USD 60,000	3M Co, 3.250%, 26/08/49	47,839	0.00
EUR 400,000	Vodafone Group PLC, 1.625%, 24/11/30	373,832	0.01	USD 500,000	7-Eleven Inc, 0.950%, 10/02/26	441,805	0.01
USD 225,000	Vodafone Group PLC, 6.150%, 27/02/37	242,851	0.01	USD 300,000	7-Eleven Inc, 2.500%, 10/02/41	204,318	0.01
USD 200,000	Vodafone Group PLC, 4.375%, 19/02/43	173,738	0.00	USD 70,000	Abbott Laboratories, 3.400%, 30/11/23	70,283	0.00
USD 50,000	Vodafone Group PLC, 5.250%, 30/05/48	47,543	0.00	USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	148,084	0.00
USD 150,000	Vodafone Group PLC, 4.875%, 19/06/49	137,935	0.00	USD 140,000	Abbott Laboratories, 3.875%, 15/09/25	141,516	0.00
GBP 100,000	Vodafone Group PLC, 3.375%, 08/08/49	95,374	0.00	USD 85,000	Abbott Laboratories, 3.750%, 30/11/26	85,646	0.00
USD 100,000	Vodafone Group PLC, 5.125%, 19/06/59	92,453	0.00	USD 545,000	Abbott Laboratories, 1.150%, 30/01/28	474,831	0.01
GBP 100,000	Wales & West Utilities Finance PLC, 3.000%, 03/08/38	102,989	0.00	USD 40,000	Abbott Laboratories, 1.400%, 30/06/30	33,381	0.00
GBP 100,000	Wellcome Trust Ltd, 4.000%, 09/05/59	135,369	0.00	USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	106,054	0.00
GBP 300,000	Wellcome Trust Ltd, 1.500%, 14/07/71	204,417	0.01	USD 17,000	Abbott Laboratories, 6.150%, 30/11/37	20,129	0.00
				USD 100,000	Abbott Laboratories, 5.300%, 27/05/40	108,904	0.00
				USD 105,000	AbbVie Inc, 3.750%, 14/11/23	105,400	0.00
				EUR 200,000	AbbVie Inc, 1.375%, 17/05/24	206,951	0.01
				USD 200,000	AbbVie Inc, 3.850%, 15/06/24	199,956	0.01
				USD 130,000	AbbVie Inc, 2.600%, 21/11/24	125,949	0.00
				USD 1,140,000	AbbVie Inc, 3.800%, 15/03/25	1,132,168	0.02
				USD 175,000	AbbVie Inc, 3.600%, 14/05/25	172,734	0.00
				USD 100,000	AbbVie Inc, 3.200%, 14/05/26	96,286	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 105,000	AbbVie Inc, 2.950%, 21/11/26	99,523	0.00	USD 500,000	Allegion US Holdings Co Inc, 5.411%, perpetual	497,820	0.01
USD 50,000	AbbVie Inc, 4.250%, 14/11/28	49,430	0.00	USD 95,000	Allstate Corp, 0.750%, 15/12/25	85,433	0.00
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	102,070	0.00	USD 15,000	Allstate Corp, 5.550%, 09/05/35	16,239	0.00
USD 545,000	AbbVie Inc, 3.200%, 21/11/29	501,089	0.01	USD 150,000	Allstate Corp, 3.850%, 10/08/49	128,517	0.00
USD 170,000	AbbVie Inc, 4.550%, 15/03/35	165,605	0.00	USD 150,000	Allstate Corp, 1.450%, perpetual	119,044	0.00
USD 60,000	AbbVie Inc, 4.500%, 14/05/35	58,207	0.00	USD 250,000	Ally Financial Inc, 5.800%, 01/05/25	255,722	0.01
USD 150,000	AbbVie Inc, 4.300%, 14/05/36	140,937	0.00	USD 500,000	Ally Financial Inc, 4.750%, perpetual	480,635	0.01
USD 605,000	AbbVie Inc, 4.050%, 21/11/39	539,188	0.01	USD 300,000	Alphabet Inc, 1.998%, 15/08/26	284,154	0.01
USD 150,000	AbbVie Inc, 4.400%, 06/11/42	136,369	0.00	USD 325,000	Alphabet Inc, 1.100%, 15/08/30	266,617	0.01
USD 180,000	AbbVie Inc, 4.750%, 15/03/45	169,461	0.00	EUR 100,000	Altria Group Inc, 1.700%, 15/06/25	98,623	0.00
USD 100,000	AbbVie Inc, 4.450%, 14/05/46	90,709	0.00	USD 26,000	Altria Group Inc, 4.400%, 14/02/26	25,453	0.00
USD 75,000	AbbVie Inc, 4.875%, 14/11/48	72,268	0.00	USD 100,000	Altria Group Inc, 2.625%, 16/09/26	91,411	0.00
USD 190,000	AbbVie Inc, 4.250%, 21/11/49	168,410	0.00	USD 255,000	Altria Group Inc, 4.800%, 14/02/29	241,666	0.01
USD 150,000	Activision Blizzard Inc, 3.400%, 15/09/26	147,525	0.00	USD 50,000	Altria Group Inc, 3.400%, 06/05/30	42,610	0.00
USD 60,000	Adobe Inc, 3.250%, 01/02/25	59,749	0.00	EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	91,702	0.00
USD 500,000	Advanced Micro Devices Inc, 4.393%, perpetual	487,575	0.01	USD 65,000	Altria Group Inc, 5.800%, 14/02/39	59,307	0.00
USD 100,000	Advocate Health & Hospitals Corp, 3.387%, 15/10/49	81,349	0.00	USD 100,000	Altria Group Inc, 3.875%, 16/09/46	67,356	0.00
USD 15,000	Aetna Inc, 6.750%, 15/12/37	17,034	0.00	USD 275,000	Altria Group Inc, 5.950%, 14/02/49	241,354	0.01
USD 30,000	Aetna Inc, 3.875%, 15/08/47	24,786	0.00	USD 500,000	Altria Group Inc, 4.000%, 04/02/61	330,055	0.01
USD 50,000	Affiliated Managers Group Inc, 3.500%, 01/08/25	49,390	0.00	USD 325,000	Amazon.com Inc, 2.800%, 22/08/24	322,120	0.01
USD 220,000	Aflac Inc, 3.600%, 01/04/30	208,171	0.01	USD 635,000	Amazon.com Inc, 0.800%, 03/06/25	591,001	0.01
USD 540,000	Aflac Inc, 1.125%, perpetual	487,744	0.01	USD 1,000,000	Amazon.com Inc, 3.300%, 13/04/27	981,480	0.02
USD 50,000	Agilent Technologies Inc, 2.750%, 15/09/29	43,782	0.00	USD 500,000	Amazon.com Inc, 1.200%, 03/06/27	445,265	0.01
USD 415,000	Agilent Technologies Inc, 2.100%, 04/06/30	338,163	0.01	USD 200,000	Amazon.com Inc, 3.150%, 22/08/27	194,818	0.01
USD 565,000	Agree LP, 2.000%, 15/06/28	481,612	0.01	USD 450,000	Amazon.com Inc, 1.650%, 12/05/28	399,348	0.01
USD 375,000	AHS Hospital Corp, 2.780%, perpetual	264,540	0.01	USD 665,000	Amazon.com Inc, 1.500%, 03/06/30	553,327	0.01
USD 100,000	Air Lease Corp, 2.300%, 01/02/25	93,491	0.00	USD 500,000	Amazon.com Inc, 3.600%, 13/04/32	481,890	0.01
USD 120,000	Air Lease Corp, 2.875%, 15/01/26	110,173	0.00	USD 200,000	Amazon.com Inc, 4.800%, 05/12/34	209,762	0.01
USD 200,000	Air Lease Corp, 3.750%, 01/06/26	188,268	0.00	USD 145,000	Amazon.com Inc, 3.875%, 22/08/37	137,012	0.00
USD 650,000	Air Lease Corp, 0.700%, perpetual	613,938	0.01	USD 145,000	Amazon.com Inc, 4.050%, 22/08/47	135,974	0.00
USD 550,000	Air Lease Corp, 1.875%, perpetual	476,091	0.01	USD 270,000	Amazon.com Inc, 4.250%, 22/08/57	253,508	0.01
USD 100,000	Air Products & Chemicals Inc, 3.350%, 31/07/24	99,761	0.00	USD 500,000	Amazon.com Inc, 2.730%, perpetual	497,115	0.01
USD 100,000	Alexandria Real Estate Equities Inc, 2.750%, 15/12/29	87,461	0.00	USD 570,000	Amazon.com Inc, 0.450%, perpetual	542,600	0.01
USD 90,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	79,426	0.00	USD 650,000	Amazon.com Inc, 1.000%, perpetual	591,272	0.01
USD 350,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	263,284	0.01	USD 650,000	Amazon.com Inc, 2.100%, perpetual	556,725	0.01
USD 200,000	Alexandria Real Estate Equities Inc, 2.950%, 15/03/34	166,284	0.00	USD 650,000	Amazon.com Inc, 2.875%, perpetual	521,215	0.01
USD 150,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	124,206	0.00				
USD 95,000	Alleghany Corp, 4.900%, 15/09/44	90,332	0.00				
USD 50,000	Allegion US Holding Co Inc, 3.200%, 01/10/24	48,587	0.00				
USD 50,000	Allegion US Holding Co Inc, 3.550%, 01/10/27	45,951	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 650,000	Amazon.com Inc, 3.100%, perpetual	512,707	0.01	EUR 100,000	American Tower Corp, 0.450%, 15/01/27	91,065	0.00
USD 650,000	Amazon.com Inc, 3.250%, perpetual	495,605	0.01	EUR 160,000	American Tower Corp, 0.500%, 15/01/28	139,990	0.00
USD 630,000	Amcor Flexibles North America Inc, 2.690%, perpetual	514,168	0.01	USD 150,000	American Tower Corp, 3.950%, 15/03/29	139,684	0.00
USD 73,812	American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	67,527	0.00	EUR 100,000	American Tower Corp, 0.875%, 21/05/29	84,993	0.00
USD 17,831	American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32	15,626	0.00	USD 265,000	American Tower Corp, 3.800%, 15/08/29	243,318	0.01
USD 50,000	American Campus Communities Operating Partnership LP, 4.125%, 01/07/24	50,196	0.00	USD 200,000	American Tower Corp, 2.900%, 15/01/30	170,800	0.00
USD 100,000	American Campus Communities Operating Partnership LP, 3.300%, 15/07/26	97,677	0.00	USD 500,000	American Tower Corp, 2.300%, 15/09/31	396,120	0.01
USD 500,000	American Express Co, 3.375%, 03/05/24	496,720	0.01	EUR 130,000	American Tower Corp, 1.000%, 15/01/32	100,739	0.00
USD 100,000	American Express Co, 3.000%, 30/10/24	98,164	0.00	EUR 100,000	American Tower Corp, 1.250%, 21/05/33	77,226	0.00
USD 300,000	American Express Co, 2.250%, 04/03/25	288,870	0.01	USD 500,000	American Tower Corp, 3.100%, 15/06/50	345,750	0.01
USD 500,000	American Express Co, 1.650%, 04/11/26	453,190	0.01	USD 500,000	American Tower Corp, 1.600%, perpetual	448,035	0.01
USD 500,000	American Express Co, 2.550%, 04/03/27	466,070	0.01	USD 100,000	American Water Capital Corp, 3.850%, 01/03/24	100,083	0.00
USD 300,000	American Express Co, 3.300%, 03/05/27	288,657	0.01	USD 135,000	American Water Capital Corp, 2.950%, 01/09/27	126,849	0.00
USD 550,000	American Express Co, 4.050%, 03/12/42	501,699	0.01	USD 100,000	American Water Capital Corp, 4.000%, 01/12/46	86,628	0.00
USD 150,000	American Financial Group Inc, 4.500%, 15/06/47	125,791	0.00	USD 50,000	American Water Capital Corp, 3.750%, 01/09/47	41,754	0.00
USD 500,000	American Homes 4 Rent LP, 4.300%, perpetual	401,490	0.01	USD 600,000	American Water Capital Corp, 2.300%, perpetual	507,972	0.01
USD 300,000	American Honda Finance Corp, 3.450%, 14/07/23	300,171	0.01	USD 600,000	American Water Capital Corp, 3.250%, perpetual	466,986	0.01
EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	103,211	0.00	USD 150,000	Ameriprise Financial Inc, 3.700%, 15/10/24	149,919	0.00
USD 200,000	American Honda Finance Corp, 2.400%, 27/06/24	195,546	0.01	USD 100,000	AmerisourceBergen Corp, 3.400%, 15/05/24	99,168	0.00
EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	104,518	0.00	USD 50,000	AmerisourceBergen Corp, 3.450%, 15/12/27	48,163	0.00
USD 500,000	American Honda Finance Corp, 1.300%, 09/09/26	451,360	0.01	USD 50,000	AmerisourceBergen Corp, 4.300%, 15/12/47	45,154	0.00
EUR 100,000	American Honda Finance Corp, 0.300%, 07/07/28	88,330	0.00	USD 200,000	Amgen Inc, 3.625%, 22/05/24	199,658	0.01
GBP 100,000	American Honda Finance Corp, 0.750%, perpetual	107,949	0.00	USD 365,000	Amgen Inc, 1.900%, 21/02/25	348,860	0.01
USD 200,000	American International Group Inc, 3.900%, 01/04/26	195,758	0.01	GBP 100,000	Amgen Inc, 4.000%, 13/09/29	124,072	0.00
USD 150,000	American Tower Corp, 3.375%, 15/05/24	147,756	0.00	USD 100,000	Amgen Inc, 2.450%, 21/02/30	87,293	0.00
USD 100,000	American Tower Corp, 2.950%, 15/01/25	96,543	0.00	USD 350,000	Amgen Inc, 3.150%, 21/02/40	277,686	0.01
USD 500,000	American Tower Corp, 1.450%, 15/09/26	437,465	0.01	USD 600,000	Amgen Inc, 2.800%, 15/08/41	444,858	0.01
				USD 100,000	Amgen Inc, 4.563%, 15/06/48	91,926	0.00
				USD 100,000	Amgen Inc, 3.375%, 21/02/50	76,668	0.00
				USD 300,000	Amgen Inc, 4.663%, 15/06/51	281,685	0.01
				USD 657,000	Amgen Inc, 2.770%, perpetual	443,258	0.01
				USD 300,000	Amphenol Corp, 2.050%, 01/03/25	285,207	0.01
				USD 150,000	Amphenol Corp, 2.800%, 15/02/30	130,473	0.00
				USD 500,000	Analog Devices Inc, 2.800%, 01/10/41	392,085	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 250,000	Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	246,207	0.01	USD 35,000	Apple Inc, 3.000%, 09/02/24	34,939	0.00
USD 80,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	79,007	0.00	CAD 200,000	Apple Inc, 2.513%, 19/08/24	151,255	0.00
USD 85,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	86,620	0.00	USD 100,000	Apple Inc, 1.800%, 11/09/24	96,935	0.00
USD 300,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	281,124	0.01	CHF 100,000	Apple Inc, 0.375%, 25/11/24	103,186	0.00
USD 65,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	66,652	0.00	USD 300,000	Apple Inc, 2.750%, 13/01/25	296,691	0.01
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	95,992	0.00	USD 200,000	Apple Inc, 3.200%, 13/05/25	199,974	0.01
USD 535,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	489,434	0.01	EUR 100,000	Apple Inc, 0.875%, 24/05/25	102,089	0.00
USD 200,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	259,130	0.01	EUR 300,000	Apple Inc, zero coupon, 15/11/25	295,419	0.01
USD 500,000	Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40	447,870	0.01	USD 300,000	Apple Inc, 3.250%, 23/02/26	297,777	0.01
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	95,307	0.00	USD 400,000	Apple Inc, 2.450%, 04/08/26	383,872	0.01
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	81,461	0.00	USD 300,000	Apple Inc, 2.050%, 11/09/26	282,729	0.01
USD 335,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	315,962	0.01	USD 500,000	Apple Inc, 3.200%, 11/05/27	492,385	0.01
USD 35,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	31,514	0.00	USD 140,000	Apple Inc, 3.000%, 20/06/27	136,975	0.00
USD 133,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	116,979	0.00	USD 100,000	Apple Inc, 2.900%, 12/09/27	96,506	0.00
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	357,654	0.01	EUR 100,000	Apple Inc, 1.375%, 24/05/29	98,662	0.00
USD 300,000	Anheuser-Busch InBev Worldwide Inc, 4.500%, 01/06/50	269,529	0.01	USD 200,000	Apple Inc, 2.200%, 11/09/29	179,994	0.00
USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 15/04/58	90,192	0.00	USD 500,000	Apple Inc, 1.650%, 11/05/30	425,140	0.01
USD 245,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	255,199	0.01	EUR 300,000	Apple Inc, 0.500%, 15/11/31	263,366	0.01
USD 100,000	Anthem Inc, 3.350%, 01/12/24	98,752	0.00	USD 600,000	Apple Inc, 2.375%, 08/02/41	459,174	0.01
USD 105,000	Anthem Inc, 2.375%, 15/01/25	101,223	0.00	GBP 100,000	Apple Inc, 3.600%, 31/07/42	120,718	0.00
USD 65,000	Anthem Inc, 3.650%, 01/12/27	63,231	0.00	USD 150,000	Apple Inc, 3.450%, 09/02/45	130,698	0.00
USD 50,000	Anthem Inc, 4.101%, 01/03/28	49,470	0.00	USD 100,000	Apple Inc, 4.650%, 23/02/46	103,354	0.00
USD 85,000	Anthem Inc, 2.250%, 15/05/30	72,603	0.00	USD 135,000	Apple Inc, 3.850%, 04/08/46	123,791	0.00
USD 100,000	Anthem Inc, 4.650%, 15/08/44	94,766	0.00	USD 215,000	Apple Inc, 4.250%, 09/02/47	211,210	0.01
USD 65,000	Anthem Inc, 4.375%, 01/12/47	60,169	0.00	USD 65,000	Apple Inc, 2.950%, 11/09/49	51,125	0.00
USD 50,000	Anthem Inc, 4.550%, 01/03/48	47,428	0.00	USD 700,000	Apple Inc, 2.650%, 11/05/50	517,386	0.01
USD 105,000	Anthem Inc, 3.125%, 15/05/50	79,204	0.00	USD 200,000	Apple Inc, 0.700%, perpetual	182,202	0.00
USD 100,000	Anthem Inc, 1.500%, perpetual	91,460	0.00	USD 200,000	Apple Inc, 1.650%, perpetual	167,986	0.00
USD 100,000	Anthem Inc, 2.550%, perpetual	86,420	0.00	USD 100,000	Applied Materials Inc, 3.300%, 01/04/27	97,778	0.00
USD 30,000	Anthem Inc, 3.600%, perpetual	24,315	0.00	USD 200,000	Applied Materials Inc, 5.850%, 15/06/41	228,100	0.01
USD 300,000	Aon Corp, 3.750%, 02/05/29	283,332	0.01	USD 300,000	Aqua America Inc, 3.566%, 01/05/29	280,080	0.01
USD 300,000	Aon Corp / Aon Global Holdings PLC, 2.900%, perpetual	209,007	0.01	EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	100,230	0.00
USD 200,000	Apollo Management Holdings LP, 4.872%, 15/02/29	197,840	0.01	USD 300,000	Archer-Daniels-Midland Co, 2.700%, perpetual	219,963	0.01
USD 200,000	Apollo Management Holdings LP, 4.950%, 14/01/50	173,242	0.00	USD 265,000	Ares Capital Corp, 4.200%, 10/06/24	259,981	0.01
AUD 150,000	Apple Inc, 3.350%, 10/01/24	102,421	0.00	USD 500,000	Arthur J Gallagher & Co, 3.050%, perpetual	346,160	0.01
				USD 300,000	Ascension Health, 3.106%, 15/11/39	246,969	0.01
				USD 50,000	Ascension Health, 3.945%, 15/11/46	46,342	0.00
				USD 300,000	Ashtead Capital Inc, 4.375%, 15/08/27	278,697	0.01
				USD 225,000	Assurant Inc, 4.200%, 27/09/23	226,386	0.01
				USD 132,000	Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	134,420	0.00
				USD 580,000	Astrazeneca Finance LLC, 0.700%, perpetual	550,200	0.01
				USD 535,000	Astrazeneca Finance LLC, 1.200%, perpetual	483,463	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 520,000	Astrazeneca Finance LLC, 2.250%, perpetual	452,421	0.01	USD 225,000	Automatic Data Processing Inc, 3.375%, 15/09/25	224,881	0.01
EUR 300,000	AT&T Inc, 1.300%, 05/09/23	313,318	0.01	USD 500,000	Automatic Data Processing Inc, 1.700%, 15/05/28	450,165	0.01
USD 400,000	AT&T Inc, 0.900%, 25/03/24	382,228	0.01	USD 40,000	Automatic Data Processing Inc, 1.250%, 01/09/30	32,682	0.00
EUR 500,000	AT&T Inc, 0.250%, 04/03/26	484,686	0.01	USD 300,000	AutoNation Inc, 3.850%, perpetual	258,831	0.01
USD 900,000	AT&T Inc, 1.700%, 25/03/26	823,113	0.02	USD 100,000	AutoZone Inc, 3.750%, 01/06/27	97,028	0.00
USD 100,000	AT&T Inc, 4.250%, 01/03/27	99,819	0.00	USD 210,000	AutoZone Inc, 1.650%, 15/01/31	164,527	0.00
USD 185,000	AT&T Inc, 1.650%, 01/02/28	159,868	0.00	USD 100,000	AvalonBay Communities Inc, 3.500%, 15/11/24	98,768	0.00
USD 14,000	AT&T Inc, 4.100%, 15/02/28	13,741	0.00	USD 65,000	AvalonBay Communities Inc, 3.300%, 01/06/29	60,349	0.00
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	97,901	0.00	USD 20,000	AvalonBay Communities Inc, 2.300%, 01/03/30	17,214	0.00
USD 200,000	AT&T Inc, 4.350%, 01/03/29	197,100	0.01	USD 140,000	AvalonBay Communities Inc, 2.450%, 15/01/31	120,887	0.00
EUR 100,000	AT&T Inc, 2.600%, 17/12/29	101,488	0.00	USD 100,000	AvalonBay Communities Inc, 4.150%, 01/07/47	89,567	0.00
USD 152,000	AT&T Inc, 4.300%, 15/02/30	148,436	0.00	USD 100,000	Avangrid Inc, 3.150%, 01/12/24	97,749	0.00
USD 200,000	AT&T Inc, 2.750%, 01/06/31	172,838	0.00	USD 250,000	Avangrid Inc, 3.800%, 01/06/29	233,910	0.01
USD 335,000	AT&T Inc, 2.250%, 01/02/32	273,471	0.01	USD 500,000	Avery Dennison Corp, 0.850%, perpetual	471,475	0.01
GBP 200,000	AT&T Inc, 5.200%, 18/11/33	257,058	0.01	USD 500,000	Aviation Capital Group LLC, 4.375%, 30/01/24	490,725	0.01
USD 500,000	AT&T Inc, 2.550%, 01/12/33	405,510	0.01	USD 300,000	Avista Corp, 4.000%, perpetual	270,654	0.01
USD 195,000	AT&T Inc, 4.500%, 15/05/35	184,874	0.00	USD 100,000	Avnet Inc, 5.500%, perpetual	97,501	0.00
EUR 100,000	AT&T Inc, 3.150%, 04/09/36	96,235	0.00	USD 300,000	AXIS Specialty Finance LLC, 4.900%, 15/01/40	256,326	0.01
USD 200,000	AT&T Inc, 5.250%, 01/03/37	206,856	0.01	USD 250,000	Baker Hughes a GE Co LLC, 5.125%, 15/09/40	244,840	0.01
USD 300,000	AT&T Inc, 4.900%, 15/08/37	297,297	0.01	USD 100,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	94,561	0.00
EUR 100,000	AT&T Inc, 2.600%, 19/05/38	88,828	0.00	USD 300,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	253,557	0.01
USD 250,000	AT&T Inc, 4.850%, 01/03/39	238,520	0.01	USD 500,000	Baker Hughes Holdings LLC Via Baker Hughes Co-Obligor Inc, 1.231%, perpetual	485,745	0.01
USD 1,132,000	AT&T Inc, 3.500%, 01/06/41	878,940	0.02	USD 100,000	Baltimore Gas & Electric Co, 3.750%, 15/08/47	85,817	0.00
USD 500,000	AT&T Inc, 3.100%, 01/02/43	372,040	0.01	USD 700,000	Baltimore Gas & Electric Co, 2.250%, perpetual	596,652	0.01
GBP 100,000	AT&T Inc, 4.250%, 01/06/43	111,732	0.00	USD 200,000	Bank of America Corp, 4.100%, 24/07/23	201,896	0.01
USD 126,000	AT&T Inc, 4.350%, 15/06/45	109,965	0.00	USD 200,000	Bank of America Corp, 4.000%, 01/04/24	201,660	0.01
USD 185,000	AT&T Inc, 4.750%, 15/05/46	171,593	0.00	USD 250,000	Bank of America Corp, 0.810%, 24/10/24	238,560	0.01
USD 100,000	AT&T Inc, 4.550%, 09/03/49	90,919	0.00	EUR 300,000	Bank of America Corp, 1.379%, 07/02/25	308,796	0.01
USD 582,000	AT&T Inc, 3.650%, 01/06/51	442,570	0.01	USD 250,000	Bank of America Corp, 3.458%, 15/03/25	246,810	0.01
USD 675,000	AT&T Inc, 3.550%, 15/09/55	505,852	0.01	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	101,650	0.00
USD 697,000	AT&T Inc, 3.800%, 01/12/57	540,565	0.01				
GBP 200,000	AT&T Inc, 4.375%, perpetual	247,107	0.01				
USD 500,000	Athene Global Funding, 1.716%, 07/01/25	466,705	0.01				
EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	92,930	0.00				
EUR 100,000	Athene Global Funding, 0.832%, 08/01/27	93,639	0.00				
EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	88,615	0.00				
USD 300,000	Athene Global Funding, 0.950%, perpetual	284,952	0.01				
USD 200,000	Atmos Energy Corp, 1.500%, 15/01/31	160,002	0.00				
USD 120,000	Atmos Energy Corp, 5.500%, 15/06/41	126,438	0.00				
USD 20,000	Atmos Energy Corp, 4.125%, 15/03/49	18,194	0.00				
USD 600,000	Atmos Energy Corp, 2.850%, 15/02/52	432,456	0.01				
USD 205,000	Autodesk Inc, 2.850%, 15/01/30	178,672	0.00				
EUR 100,000	Autoliv Inc, 0.750%, 26/06/23	102,914	0.00				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
GBP 100,000	Bank of America Corp, 2.300%, 25/07/25	116,560	0.00	EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	84,346	0.00
USD 100,000	Bank of America Corp, 3.875%, 01/08/25	99,668	0.00	USD 500,000	Bank of America Corp, 2.299%, 21/07/32	404,150	0.01
USD 375,000	Bank of America Corp, 0.981%, 25/09/25	347,617	0.01	USD 500,000	Bank of America Corp, 2.572%, 20/10/32	412,570	0.01
USD 300,000	Bank of America Corp, 3.093%, 01/10/25	290,916	0.01	EUR 100,000	Bank of America Corp, 2.824%, 27/04/33	96,774	0.00
USD 100,000	Bank of America Corp, 2.456%, 22/10/25	95,371	0.00	USD 200,000	Bank of America Corp, 6.110%, 29/01/37	216,728	0.01
USD 200,000	Bank of America Corp, 2.015%, 13/02/26	187,056	0.00	USD 300,000	Bank of America Corp, 4.244%, 24/04/38	276,105	0.01
USD 100,000	Bank of America Corp, 4.450%, 03/03/26	99,732	0.00	USD 500,000	Bank of America Corp, 2.676%, 19/06/41	360,840	0.01
EUR 200,000	Bank of America Corp, 0.808%, 09/05/26	197,632	0.01	USD 130,000	Bank of America Corp, 5.875%, 07/02/42	140,315	0.00
USD 500,000	Bank of America Corp, 1.319%, 19/06/26	454,840	0.01	USD 200,000	Bank of America Corp, 3.311%, 22/04/42	157,072	0.00
USD 250,000	Bank of America Corp, 1.197%, 24/10/26	224,050	0.01	USD 200,000	Bank of America Corp, 4.875%, 01/04/44	192,404	0.00
EUR 100,000	Bank of America Corp, 1.949%, 27/10/26	101,226	0.00	USD 200,000	Bank of America Corp, 4.443%, 20/01/48	182,226	0.00
USD 200,000	Bank of America Corp, 3.559%, 23/04/27	191,816	0.00	USD 150,000	Bank of America Corp, 4.330%, 15/03/50	134,853	0.00
USD 150,000	Bank of America Corp, 3.248%, 21/10/27	141,496	0.00	USD 75,000	Bank of America Corp, 2.831%, 24/10/51	51,931	0.00
USD 200,000	Bank of America Corp, 3.824%, 20/01/28	191,768	0.00	USD 250,000	Bank of America Corp, 3.483%, 13/03/52	196,055	0.01
CAD 500,000	Bank of America Corp, 3.615%, 16/03/28	365,340	0.01	USD 500,000	Bank of America Corp, 2.972%, 21/07/52	356,495	0.01
USD 200,000	Bank of America Corp, 3.705%, 24/04/28	190,524	0.00	USD 500,000	Bank of America Corp, 0.976%, perpetual	470,355	0.01
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	97,527	0.00	USD 500,000	Bank of America Corp, 3.841%, perpetual	498,530	0.01
USD 400,000	Bank of America Corp, 3.593%, 21/07/28	377,532	0.01	USD 1,250,000	Bank of America Corp, 1.658%, perpetual	1,123,712	0.02
EUR 300,000	Bank of America Corp, 0.583%, 24/08/28	274,823	0.01	USD 1,320,000	Bank of America Corp, 1.734%, perpetual	1,176,424	0.02
USD 175,000	Bank of America Corp, 3.974%, 07/02/30	164,418	0.00	USD 200,000	Bank of America Corp, 3.846%, perpetual	173,214	0.00
USD 100,000	Bank of America Corp, 3.194%, 23/07/30	89,446	0.00	USD 1,000,000	Bank Of America Corp, 1.530%, 06/12/25	930,570	0.02
USD 300,000	Bank of America Corp, 2.884%, 22/10/30	262,398	0.01	GBP 300,000	Bank Of America Corp, 1.667%, 02/06/29	318,571	0.01
USD 200,000	Bank of America Corp, 2.496%, 13/02/31	169,258	0.00	USD 700,000	BANK OF AMERICA CORP, 1.843%, 04/02/25	675,269	0.01
EUR 100,000	Bank of America Corp, 0.694%, 22/03/31	84,762	0.00	USD 700,000	BANK OF AMERICA CORP, 2.551%, 04/02/28	637,007	0.01
USD 500,000	Bank of America Corp, 1.898%, 23/07/31	400,045	0.01	USD 125,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	106,546	0.00
USD 250,000	Bank of America Corp, 1.922%, 24/10/31	199,252	0.01	USD 50,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	48,404	0.00
EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	82,377	0.00	USD 100,000	Bank of New York Mellon Corp, 3.000%, 24/02/25	98,082	0.00
USD 250,000	Bank of America Corp, 2.651%, 11/03/32	209,890	0.01	USD 150,000	Bank of New York Mellon Corp, 3.250%, 16/05/27	145,581	0.00
USD 500,000	Bank of America Corp, 2.687%, 22/04/32	420,135	0.01	USD 350,000	Bank of New York Mellon Corp, 3.850%, 28/04/28	342,016	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Bank of New York Mellon Corp, 3.300%, 23/08/29	184,938	0.00	GBP 100,000	Berkshire Hathaway Finance Corp, 2.625%, 19/06/59	88,046	0.00
USD 85,000	Bank of New York Mellon Corp, 0.350%, perpetual	81,915	0.00	USD 40,000	Berkshire Hathaway Finance Corp, 1.450%, perpetual	32,492	0.00
USD 500,000	Bank of New York Mellon Corp, 3.350%, perpetual	495,040	0.01	USD 300,000	Berkshire Hathaway Finance Corp, 2.875%, perpetual	269,031	0.01
USD 200,000	Bank of New York Mellon Corp, 0.750%, perpetual	180,082	0.00	USD 70,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	68,747	0.00
USD 600,000	Bank of New York Mellon Corp, 1.650%, perpetual	520,320	0.01	EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	97,977	0.00
USD 200,000	BankUnited Inc, 5.125%, 11/06/30	191,254	0.00	EUR 200,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	203,074	0.01
USD 500,000	Banner Health, 2.907%, perpetual	389,215	0.01	EUR 100,000	Berkshire Hathaway Inc, 0.500%, 15/01/41	60,491	0.00
EUR 100,000	BAT Capital Corp, 1.125%, 16/11/23	103,073	0.00	USD 100,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	95,510	0.00
USD 100,000	BAT Capital Corp, 3.222%, 15/08/24	97,274	0.00	USD 750,000	Berry Global Inc, 1.570%, 15/01/26	669,607	0.01
USD 300,000	BAT Capital Corp, 2.789%, 06/09/24	289,557	0.01	USD 50,000	Best Buy Co Inc, 4.450%, 01/10/28	49,274	0.00
GBP 100,000	BAT Capital Corp, 2.125%, 15/08/25	113,256	0.00	USD 500,000	Bimbo Bakeries USA Inc, 4.000%, perpetual	409,835	0.01
USD 150,000	BAT Capital Corp, 3.557%, 15/08/27	137,358	0.00	USD 30,000	Biogen Inc, 4.050%, 15/09/25	29,702	0.00
USD 270,000	BAT Capital Corp, 4.390%, 15/08/37	214,574	0.01	USD 333,000	Biogen Inc, 3.250%, 15/02/51	232,411	0.01
USD 60,000	BAT Capital Corp, 4.540%, 15/08/47	44,088	0.00	USD 500,000	Bio-Rad Laboratories Inc, 3.300%, 15/03/27	472,505	0.01
USD 150,000	BAT Capital Corp, 2.259%, perpetual	125,533	0.00	USD 255,000	Black Hills Corp, 4.350%, 01/05/33	238,420	0.01
USD 300,000	BAT Capital Corp, 2.726%, perpetual	236,295	0.01	USD 150,000	BlackRock Inc, 3.500%, 18/03/24	150,685	0.00
EUR 100,000	Baxter International Inc, 1.300%, 15/05/29	92,957	0.00	USD 260,000	BlackRock Inc, 3.250%, 30/04/29	245,378	0.01
USD 585,000	Baxter International Inc, 1.730%, 01/04/31	460,611	0.01	EUR 100,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	91,407	0.00
USD 500,000	Baxter International Inc, 2.272%, perpetual	437,750	0.01	EUR 400,000	Blackstone Holdings Finance Co LLC, 3.500%, 01/06/34	390,459	0.01
USD 520,000	Baylor Scott & White Holdings, 1.777%, perpetual	426,140	0.01	USD 100,000	Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	97,827	0.00
USD 250,000	BBVA USA, 2.500%, 27/08/24	243,570	0.01	USD 500,000	Blackstone Holdings Finance Co LLC, 3.200%, 30/01/52	364,505	0.01
USD 182,000	Becton Dickinson and Co, 3.363%, 06/06/24	180,114	0.00	USD 500,000	Blackstone Private Credit Fund, 2.625%, 15/12/26	417,015	0.01
USD 125,000	Becton Dickinson and Co, 4.669%, 06/06/47	116,745	0.00	USD 500,000	Blackstone Private Credit Fund, 3.250%, 15/03/27	424,385	0.01
EUR 100,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	93,042	0.00	USD 75,000	Block Financial LLC, 3.875%, 15/08/30	68,053	0.00
EUR 100,000	Berkshire Hathaway Finance Corp, 2.000%, 18/03/34	89,388	0.00	USD 200,000	BLUE Owl Finance LLC, 4.375%, perpetual	170,322	0.00
GBP 100,000	Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	98,515	0.00	USD 300,000	BMW US Capital LLC, 3.300%, 06/04/27	289,797	0.01
USD 300,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	275,391	0.01	USD 500,000	BMW US Capital LLC, 0.750%, perpetual	471,030	0.01
USD 325,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	300,521	0.01	USD 500,000	BMW US Capital LLC, 1.250%, perpetual	447,670	0.01
USD 45,000	Berkshire Hathaway Finance Corp, 2.850%, 15/10/50	32,464	0.00	USD 100,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	103,569	0.00
USD 355,000	Berkshire Hathaway Finance Corp, 2.500%, 15/01/51	240,871	0.01	USD 20,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	19,411	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 105,000	Boardwalk Pipelines LP, 3.400%, 15/02/31	89,662	0.00	USD 50,000	Bristol-Myers Squibb Co, 1.125%, 13/11/27	43,949	0.00
EUR 500,000	Booking Holdings Inc, 0.100%, 08/03/25	492,522	0.01	USD 41,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	39,606	0.00
USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	246,180	0.01	USD 30,000	Bristol-Myers Squibb Co, 1.450%, 13/11/30	24,639	0.00
EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	100,060	0.00	USD 300,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	286,971	0.01
USD 550,000	BorgWarner Inc, 2.650%, 01/07/27	500,153	0.01	USD 20,000	Bristol-Myers Squibb Co, 2.350%, 13/11/40	14,833	0.00
USD 300,000	Boston Gas Co, 3.757%, perpetual	277,887	0.01	USD 100,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	98,110	0.00
USD 200,000	Boston Properties LP, 3.650%, 01/02/26	194,188	0.01	USD 85,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	79,867	0.00
USD 300,000	Boston Properties LP, 2.750%, 01/10/26	279,513	0.01	USD 1,030,000	Bristol-Myers Squibb Co, 2.550%, 13/11/50	728,282	0.02
USD 200,000	Boston Properties LP, 3.400%, 21/06/29	178,956	0.00	USD 500,000	Bristol-Myers Squibb Co, 2.950%, perpetual	458,965	0.01
USD 350,000	Boston Properties LP, 2.450%, 01/10/33	267,981	0.01	USD 500,000	Bristol-Myers Squibb Co, 3.550%, perpetual	438,610	0.01
USD 22,000	Boston Scientific Corp, 3.450%, 01/03/24	21,955	0.00	USD 100,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	98,599	0.00
USD 30,000	Boston Scientific Corp, 1.900%, 01/06/25	28,314	0.00	USD 25,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	24,459	0.00
EUR 100,000	Boston Scientific Corp, 0.625%, 01/12/27	92,150	0.00	USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	93,056	0.00
USD 50,000	Boston Scientific Corp, 2.650%, 01/06/30	43,662	0.00	USD 100,000	Brixmor Operating Partnership LP, 4.050%, 01/07/30	90,117	0.00
USD 100,000	Boston Scientific Corp, 4.550%, 01/03/39	92,981	0.00	USD 200,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	192,802	0.00
USD 70,000	Boston Scientific Corp, 4.700%, 01/03/49	66,895	0.00	USD 100,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	92,605	0.00
USD 250,000	BP Capital Markets America Inc, 3.410%, 11/02/26	245,372	0.01	USD 364,000	Broadcom Inc, 3.459%, 15/09/26	349,444	0.01
USD 100,000	BP Capital Markets America Inc, 3.017%, 16/01/27	95,420	0.00	USD 380,000	Broadcom Inc, 1.950%, 15/02/28	323,688	0.01
USD 325,000	BP Capital Markets America Inc, 1.749%, 10/08/30	267,062	0.01	USD 212,000	Broadcom Inc, 4.110%, 15/09/28	201,311	0.01
USD 325,000	BP Capital Markets America Inc, 2.772%, 10/11/50	226,060	0.01	USD 200,000	Broadcom Inc, 4.750%, 15/04/29	194,356	0.01
USD 350,000	BP Capital Markets America Inc, 3.001%, 17/03/52	252,791	0.01	USD 200,000	Broadcom Inc, 4.150%, 15/11/30	183,402	0.00
USD 350,000	BP Capital Markets America Inc, 3.379%, 08/02/61	259,318	0.01	USD 200,000	Broadcom Inc, 2.450%, 15/02/31	160,810	0.00
USD 150,000	BrightHouse Financial Inc, 3.700%, 22/06/27	140,599	0.00	USD 500,000	Broadcom Inc, 3.419%, 15/04/33	413,335	0.01
USD 100,000	BrightHouse Financial Inc, 4.700%, 22/06/47	79,647	0.00	USD 500,000	Broadcom Inc, 3.137%, 15/11/35	381,925	0.01
USD 50,000	Bristol-Myers Squibb Co, 3.250%, 01/11/23	50,052	0.00	USD 1,065,000	Broadcom Inc, 3.500%, 15/02/41	803,138	0.02
USD 35,000	Bristol-Myers Squibb Co, 0.537%, 13/11/23	33,839	0.00	USD 40,000	Broadcom Inc, 3.750%, 15/02/51	29,551	0.00
USD 55,000	Bristol-Myers Squibb Co, 2.900%, 26/07/24	54,515	0.00	USD 500,000	Broadcom Inc, 2.600%, perpetual	385,580	0.01
USD 50,000	Bristol-Myers Squibb Co, 0.750%, 13/11/25	45,604	0.00	USD 1,000,000	BROADCOM INC, 4.150%, perpetual	905,340	0.02
USD 50,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	49,348	0.00	USD 250,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	218,660	0.01
				USD 50,000	Brookfield Finance Inc, 4.000%, 01/04/24	49,837	0.00
				USD 100,000	Brookfield Finance LLC, 3.450%, 15/04/50	71,024	0.00
				USD 100,000	Brooklyn Union Gas Co, 3.407%, 10/03/26	95,535	0.00
				USD 200,000	Brown & Brown Inc, 4.500%, 15/03/29	196,180	0.01

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Brown & Brown Inc, 4.200%, 17/03/32	455,195	0.01	USD 150,000	Capital One Financial Corp, 3.200%, 05/02/25	145,776	0.00
USD 500,000	Brunswick Corp, 0.850%, perpetual	461,430	0.01	USD 300,000	Capital One Financial Corp, 2.636%, 03/03/26	283,290	0.01
USD 125,000	Bunge Ltd Finance Corp, 1.630%, 17/08/25	115,091	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 28/07/26	191,358	0.00
USD 30,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	28,852	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 09/03/27	191,488	0.00
USD 500,000	Bunge Ltd Finance Corp, 2.750%, perpetual	412,415	0.01	USD 500,000	Capital One Financial Corp, 1.878%, 02/11/27	437,940	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	100,147	0.00	USD 300,000	Capital One Financial Corp, 3.800%, 31/01/28	282,867	0.01
USD 50,000	Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	50,228	0.00	EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	88,001	0.00
USD 200,000	Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	233,082	0.01	USD 500,000	Capital One Financial Corp, 3.273%, 01/03/30	442,765	0.01
USD 25,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	29,225	0.00	USD 500,000	Cardinal Health Inc, 3.410%, 15/06/27	481,010	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	110,000	0.00	USD 100,000	Cardinal Health Inc, 4.600%, 15/03/43	86,276	0.00
USD 100,000	Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	94,286	0.00	USD 300,000	Cargill Inc, 0.750%, 02/02/26	268,305	0.01
USD 55,000	Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	52,891	0.00	USD 600,000	Cargill Inc, 1.700%, perpetual	486,576	0.01
USD 50,000	Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	48,929	0.00	USD 500,000	Cargill Inc, 2.125%, perpetual	416,805	0.01
USD 100,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	91,972	0.00	USD 65,000	Carlisle Cos Inc, 3.500%, 01/12/24	64,145	0.00
USD 155,000	Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	142,708	0.00	USD 35,000	Carlisle Cos Inc, 2.750%, 01/03/30	29,400	0.00
USD 100,000	Burlington Northern Santa Fe LLC, 3.550%, 15/02/50	83,615	0.00	USD 300,000	Carlyle Holdings II Finance LLC, 5.625%, 30/03/43	285,858	0.01
USD 30,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	23,023	0.00	USD 350,000	Carrier Global Corp, 2.242%, 15/02/25	332,524	0.01
USD 550,000	Burlington Northern Santa Fe LLC, 3.300%, 15/09/51	442,057	0.01	USD 50,000	Carrier Global Corp, 2.493%, 15/02/27	45,630	0.00
USD 500,000	Burlington Northern Santa Fe LLC, 2.875%, perpetual	371,475	0.01	USD 70,000	Carrier Global Corp, 2.722%, 15/02/30	60,500	0.00
USD 600,000	Cabot Corp, 5.000%, perpetual	583,950	0.01	USD 50,000	Carrier Global Corp, 3.377%, 05/04/40	39,270	0.00
USD 45,000	California Institute of Technology, 3.650%, 01/09/19	33,558	0.00	USD 370,000	Carrier Global Corp, 3.577%, 05/04/50	280,778	0.01
USD 165,000	Camden Property Trust, 3.150%, 01/07/29	150,653	0.00	USD 90,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	81,797	0.00
USD 300,000	Cameron LNG LLC, 3.402%, 15/01/38	256,128	0.01	USD 600,000	Caterpillar Financial Services Corp, 0.900%, 02/03/26	545,316	0.01
USD 300,000	Cameron LNG LLC, 3.701%, 15/01/39	253,470	0.01	USD 550,000	Caterpillar Financial Services Corp, 0.450%, perpetual	522,643	0.01
USD 350,000	Campbell Soup Co, 4.150%, 15/03/28	342,629	0.01	USD 1,000,000	Caterpillar Financial Services Corp, 0.600%, perpetual	941,170	0.02
USD 20,000	Campbell Soup Co, 4.800%, 15/03/48	18,649	0.00	USD 500,000	Caterpillar Financial Services Corp, 1.150%, perpetual	450,590	0.01
USD 1,000,000	Cantor Fitzgerald LP, 4.500%, perpetual	967,160	0.02	USD 100,000	Caterpillar Inc, 2.600%, 19/09/29	91,367	0.00
USD 200,000	Capital One Financial Corp, 3.900%, 29/01/24	200,038	0.01	USD 600,000	Caterpillar Inc, 1.900%, 12/03/31	512,166	0.01
USD 1,000,000	Capital One Financial Corp, 1.343%, 06/12/24	957,940	0.02	USD 175,000	Caterpillar Inc, 3.803%, 15/08/42	159,679	0.00
				USD 200,000	Caterpillar Inc, 3.250%, 19/09/49	164,398	0.00
				USD 100,000	Cboe Global Markets Inc, 1.625%, 15/12/30	80,179	0.00
				USD 500,000	CDW LLC / CDW Finance Corp, 5.500%, 01/12/24	502,275	0.01
				USD 500,000	CDW LLC / CDW Finance Corp, 2.670%, 01/12/26	445,825	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Celanese US Holdings LLC, 3.500%, 08/05/24	197,300	0.01	USD 25,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	21,400	0.00
EUR 100,000	Celanese US Holdings LLC, 1.250%, 11/02/25	98,514	0.00	USD 300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.750%, 01/04/48	269,775	0.01
USD 140,000	CenterPoint Energy Houston Electric LLC, 2.350%, perpetual	121,610	0.00	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49	83,463	0.00
USD 100,000	CenterPoint Energy Resources Corp, 4.000%, 01/04/28	97,736	0.00	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.800%, 01/03/50	178,258	0.00
USD 300,000	CenterPoint Energy Resources Corp, 4.400%, perpetual	296,016	0.01	USD 160,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.700%, 01/04/51	108,701	0.00
USD 100,000	CF Industries Inc, 4.500%, 01/12/26	99,829	0.00	USD 35,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	35,406	0.00
USD 100,000	Charles Schwab Corp, 3.000%, 10/03/25	98,487	0.00	USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.850%, 01/04/61	131,404	0.00
USD 300,000	Charles Schwab Corp, 3.850%, 21/05/25	301,059	0.01	USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.950%, 30/06/62	333,260	0.01
USD 100,000	Charles Schwab Corp, 3.200%, 02/03/27	96,719	0.00	USD 600,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.900%, perpetual	418,842	0.01
USD 500,000	Charles Schwab Corp, 2.450%, 03/03/27	466,565	0.01	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	92,066	0.00
USD 500,000	Charles Schwab Corp, 2.300%, 13/05/31	422,850	0.01	USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.250%, 15/01/29	411,480	0.01
USD 300,000	Charles Schwab Corp, 2.900%, 03/03/32	263,862	0.01	USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.300%, 01/02/32	151,536	0.00
USD 100,000	Charles Schwab Corp, 3.750%, perpetual	100,503	0.00	USD 150,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	151,393	0.00
USD 600,000	Charles Schwab Corp, 1.150%, perpetual	541,122	0.01	USD 1,500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.500%, 01/06/41	1,051,950	0.03
USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	225,578	0.01	USD 195,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	189,866	0.00
USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	92,066	0.00				
USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.250%, 15/01/29	411,480	0.01	USD 105,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	96,327	0.00
USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.300%, 01/02/32	151,536	0.00	USD 100,000	Chevron Corp, 2.895%, 03/03/24	99,645	0.00
USD 150,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	151,393	0.00	USD 150,000	Chevron Corp, 2.954%, 16/05/26	146,562	0.00
USD 1,500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.500%, 01/06/41	1,051,950	0.03	USD 315,000	Chevron USA Inc, 2.343%, 12/08/50	218,011	0.01
USD 195,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	189,866	0.00	USD 155,000	Chevron USA Inc, 0.426%, perpetual	150,672	0.00
				USD 335,000	Chevron USA Inc, 0.687%, perpetual	308,254	0.01
				USD 600,000	Chevron USA Inc, 3.850%, perpetual	596,856	0.01
				USD 350,000	Chevron USA Inc, 3.250%, perpetual	331,432	0.01
				USD 415,000	Children's Health System of Texas, 2.511%, perpetual	282,814	0.01
				USD 50,000	Choice Hotels International Inc, 3.700%, 01/12/29	44,197	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	196,310	0.01	USD 135,000	Citigroup Inc, 3.057%, 25/01/33	114,669	0.00
EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	95,454	0.00	USD 200,000	Citigroup Inc, 6.000%, 31/10/33	210,084	0.01
EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	88,653	0.00	GBP 100,000	Citigroup Inc, 6.800%, 25/06/38	156,126	0.00
USD 415,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	331,726	0.01	USD 300,000	Citigroup Inc, 3.878%, 24/01/39	259,659	0.01
EUR 100,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	88,990	0.00	USD 200,000	Citigroup Inc, 8.125%, 15/07/39	262,564	0.01
USD 500,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	359,745	0.01	USD 500,000	Citigroup Inc, 5.316%, 26/03/41	502,345	0.01
USD 40,000	Cigna Corp, 3.750%, 15/07/23	40,046	0.00	USD 500,000	Citigroup Inc, 2.904%, 03/11/42	364,305	0.01
USD 300,000	Cigna Corp, 4.125%, 15/11/25	300,804	0.01	USD 150,000	Citigroup Inc, 6.675%, 13/09/43	170,631	0.00
USD 80,000	Cigna Corp, 4.375%, 15/10/28	79,269	0.00	USD 50,000	Citigroup Inc, 4.281%, 24/04/48	44,659	0.00
USD 360,000	Cigna Corp, 4.800%, 15/08/38	350,528	0.01	USD 1,075,000	Citigroup Inc, 0.981%, perpetual	1,007,221	0.02
USD 200,000	Cigna Corp, 4.800%, 15/07/46	190,506	0.00	USD 300,000	Citigroup Inc, 3.290%, perpetual	290,652	0.01
USD 150,000	Cigna Corp, 3.875%, 15/10/47	123,501	0.00	USD 1,000,000	Citigroup Inc, 1.462%, perpetual	883,750	0.02
USD 305,000	Cigna Corp, 4.900%, 15/12/48	292,821	0.01	USD 200,000	Citizens Financial Group Inc, 2.850%, 27/07/26	186,950	0.00
USD 250,000	Cigna Corp, 3.250%, perpetual	245,265	0.01	USD 100,000	Citrix Systems Inc, 3.300%, 01/03/30	97,705	0.00
USD 50,000	Cigna Corp, 6.125%, perpetual	54,848	0.00	USD 50,000	CNA Financial Corp, 4.500%, 01/03/26	50,093	0.00
USD 50,000	Cintas Corp No 2, 3.700%, 01/04/27	49,405	0.00	USD 300,000	CNA Financial Corp, 3.450%, 15/08/27	283,752	0.01
USD 45,000	Cisco Systems Inc, 3.500%, 15/06/25	45,271	0.00	USD 200,000	CNA Financial Corp, 3.900%, 01/05/29	188,026	0.00
USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	96,109	0.00	USD 565,000	CNH Industrial Capital LLC, 1.950%, 02/07/23	552,191	0.01
USD 200,000	Cisco Systems Inc, 5.900%, 15/02/39	227,676	0.01	USD 50,000	CNH Industrial Capital LLC, 4.200%, 15/01/24	50,006	0.00
USD 250,000	Citibank NA, 3.650%, 23/01/24	250,995	0.01	USD 500,000	CNO Global Funding, 1.750%, 07/10/26	442,820	0.01
EUR 200,000	Citigroup Inc, 0.750%, 26/10/23	206,501	0.01	USD 500,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	510,050	0.01
GBP 100,000	Citigroup Inc, 2.750%, 24/01/24	119,799	0.00	AUD 100,000	Coca-Cola Co, 3.250%, 11/06/24	67,729	0.00
EUR 200,000	Citigroup Inc, 2.375%, 22/05/24	209,757	0.01	USD 350,000	Coca-Cola Co, 1.750%, 06/09/24	341,715	0.01
USD 150,000	Citigroup Inc, 0.776%, 30/10/24	143,109	0.00	USD 100,000	Coca-Cola Co, 2.900%, 25/05/27	97,516	0.00
USD 200,000	Citigroup Inc, 3.875%, 26/03/25	197,570	0.01	CHF 100,000	Coca-Cola Co, 1.000%, 02/10/28	100,541	0.00
USD 350,000	Citigroup Inc, 3.352%, 24/04/25	343,199	0.01	EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	264,052	0.01
USD 500,000	Citigroup Inc, 1.281%, 03/11/25	464,630	0.01	EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	86,700	0.00
USD 145,000	Citigroup Inc, 2.014%, 25/01/26	135,959	0.00	EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	157,681	0.00
USD 500,000	Citigroup Inc, 3.106%, 08/04/26	480,780	0.01	EUR 100,000	Coca-Cola Co, 1.625%, 09/03/35	86,446	0.00
EUR 800,000	Citigroup Inc, 1.250%, 06/07/26	796,608	0.02	EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	78,177	0.00
USD 100,000	Citigroup Inc, 3.200%, 21/10/26	95,144	0.00	EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	75,403	0.00
GBP 100,000	Citigroup Inc, 1.750%, 23/10/26	110,095	0.00	EUR 100,000	Coca-Cola Co, 1.000%, 09/03/41	69,788	0.00
USD 500,000	Citigroup Inc, 1.122%, 28/01/27	441,600	0.01	USD 615,000	Coca-Cola Co, 1.500%, perpetual	546,729	0.01
USD 100,000	Citigroup Inc, 4.450%, 29/09/27	98,316	0.00	USD 635,000	Coca-Cola Co, 2.000%, perpetual	546,729	0.01
USD 200,000	Citigroup Inc, 3.887%, 10/01/28	192,010	0.00	USD 500,000	Coca-Cola Co, 2.250%, perpetual	435,610	0.01
USD 200,000	Citigroup Inc, 3.668%, 24/07/28	189,106	0.00	USD 500,000	Coca-Cola Co, 2.875%, perpetual	411,650	0.01
EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	93,824	0.00	USD 385,000	Coca-Cola Co, 3.000%, perpetual	310,710	0.01
USD 300,000	Citigroup Inc, 3.520%, 27/10/28	279,978	0.01	USD 200,000	Coca-Cola Consolidated Inc, 3.800%, 25/11/25	198,902	0.01
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	91,275	0.00	EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	94,751	0.00
USD 150,000	Citigroup Inc, 4.075%, 23/04/29	142,714	0.00	EUR 200,000	Colgate-Palmolive Co, 0.500%, 06/03/26	197,983	0.01
USD 150,000	Citigroup Inc, 3.980%, 20/03/30	140,352	0.00	EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	89,634	0.00
USD 400,000	Citigroup Inc, 2.976%, 05/11/30	349,072	0.01				
USD 300,000	Citigroup Inc, 2.572%, 03/06/31	252,369	0.01				
USD 1,085,000	Citigroup Inc, 2.561%, 01/05/32	894,865	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	154,422	0.00	USD 30,000	Conagra Brands Inc, 4.300%, 01/05/24	30,116	0.00
USD 55,000	Comcast Corp, 3.700%, 15/04/24	55,164	0.00	USD 100,000	Conagra Brands Inc, 1.375%, 01/11/27	83,367	0.00
USD 150,000	Comcast Corp, 3.950%, 15/10/25	150,763	0.00	USD 45,000	Conagra Brands Inc, 4.850%, 01/11/28	44,355	0.00
EUR 100,000	Comcast Corp, zero coupon, 14/09/26	94,559	0.00	USD 25,000	Conagra Brands Inc, 5.300%, 01/11/38	23,611	0.00
EUR 200,000	Comcast Corp, 0.250%, 20/05/27	179,832	0.00	USD 40,000	Conagra Brands Inc, 5.400%, 01/11/48	37,806	0.00
USD 100,000	Comcast Corp, 3.150%, 15/02/28	95,320	0.00	USD 560,000	Conagra Brands Inc, 0.500%, perpetual	540,204	0.01
USD 95,000	Comcast Corp, 4.150%, 15/10/28	94,760	0.00	USD 25,000	Connecticut Light & Power Co, 4.000%, 01/04/48	22,655	0.00
GBP 100,000	Comcast Corp, 1.500%, 20/02/29	107,351	0.00	USD 15,000	ConocoPhillips, 5.900%, 15/10/32	16,490	0.00
USD 70,000	Comcast Corp, 4.250%, 15/10/30	68,989	0.00	USD 200,000	ConocoPhillips, 6.500%, 01/02/39	234,884	0.01
USD 175,000	Comcast Corp, 1.950%, 15/01/31	145,554	0.00	USD 500,000	ConocoPhillips Co, 3.758%, perpetual	437,305	0.01
USD 500,000	Comcast Corp, 1.500%, 15/02/31	401,410	0.01	USD 50,000	ConocoPhillips Holding Co, 6.950%, 15/04/29	57,199	0.00
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	84,057	0.00	USD 15,000	Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	17,505	0.00
USD 35,000	Comcast Corp, 5.650%, 15/06/35	38,123	0.00	USD 200,000	Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	210,650	0.01
USD 300,000	Comcast Corp, 6.500%, 15/11/35	350,091	0.01	USD 100,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	91,663	0.00
GBP 200,000	Comcast Corp, 1.875%, 20/02/36	189,238	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	83,723	0.00
USD 200,000	Comcast Corp, 3.200%, 15/07/36	169,654	0.00	USD 200,000	Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	174,490	0.00
USD 200,000	Comcast Corp, 3.900%, 01/03/38	181,292	0.00	USD 100,000	Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	87,588	0.00
USD 285,000	Comcast Corp, 4.600%, 15/10/38	276,062	0.01	USD 105,000	Consolidated Edison Co of New York Inc, 3.000%, perpetual	71,847	0.00
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	74,580	0.00	USD 120,000	Consolidated Edison Inc, 0.650%, perpetual	115,409	0.00
USD 755,000	Comcast Corp, 3.750%, 01/04/40	662,180	0.01	USD 100,000	Constellation Brands Inc, 3.500%, 09/05/27	96,053	0.00
USD 100,000	Comcast Corp, 4.000%, 15/08/47	86,774	0.00	USD 200,000	Constellation Brands Inc, 3.150%, 01/08/29	180,150	0.00
USD 30,000	Comcast Corp, 3.969%, 01/11/47	25,945	0.00	USD 125,000	Constellation Brands Inc, 2.250%, 01/08/31	101,325	0.00
USD 75,000	Comcast Corp, 4.700%, 15/10/48	72,734	0.00	USD 200,000	Constellation Brands Inc, 4.100%, 15/02/48	169,036	0.00
USD 52,000	Comcast Corp, 3.999%, 01/11/49	45,417	0.00	USD 75,000	Consumers Energy Co, 3.375%, 15/08/23	75,071	0.00
USD 300,000	Comcast Corp, 3.450%, 01/02/50	238,914	0.01	USD 100,000	Consumers Energy Co, 3.250%, 15/08/46	80,304	0.00
USD 110,000	Comcast Corp, 2.800%, 15/01/51	77,751	0.00	USD 200,000	Consumers Energy Co, 3.750%, 15/02/50	173,818	0.00
USD 544,000	Comcast Corp, 2.887%, 01/11/51	389,036	0.01	USD 300,000	Consumers Energy Co, 2.650%, 15/08/52	211,164	0.01
USD 305,000	Comcast Corp, 4.950%, 15/10/58	304,058	0.01	USD 69,153	Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	65,868	0.00
USD 500,000	Comcast Corp, 3.400%, perpetual	468,595	0.01	USD 1,000,000	Continental Resources Inc, 2.268%, 15/11/26	887,150	0.02
USD 398,000	Comcast Corp, 2.937%, perpetual	276,192	0.01				
USD 50,000	Comerica Inc, 3.700%, 31/07/23	49,962	0.00				
USD 25,000	CommonSpirit Health, 3.347%, 01/10/29	23,034	0.00				
USD 45,000	CommonSpirit Health, 4.187%, 01/10/49	37,828	0.00				
USD 35,000	CommonSpirit Health, 1.547%, perpetual	32,088	0.00				
USD 50,000	CommonSpirit Health, 2.782%, perpetual	42,701	0.00				
USD 75,000	CommonSpirit Health, 3.910%, perpetual	60,014	0.00				
USD 100,000	Commonwealth Edison Co, 2.950%, 15/08/27	95,300	0.00				
USD 45,000	Commonwealth Edison Co, 3.700%, 15/08/28	43,826	0.00				
USD 100,000	Commonwealth Edison Co, 5.900%, 15/03/36	112,085	0.00				
USD 50,000	Commonwealth Edison Co, 4.350%, 15/11/45	46,159	0.00				
USD 50,000	Commonwealth Edison Co, 3.650%, 15/06/46	42,400	0.00				
USD 100,000	Commonwealth Edison Co, 3.750%, 15/08/47	85,807	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	Corebridge Financial Inc, 3.500%, 04/04/25	973,000	0.02	USD 25,000	CVS Health Corp, 4.100%, 25/03/25	25,184	0.00
USD 500,000	Corebridge Financial Inc, 3.850%, perpetual	461,365	0.01	USD 160,000	CVS Health Corp, 3.875%, 20/07/25	159,366	0.00
USD 500,000	Corebridge Financial Inc, 3.900%, perpetual	448,670	0.01	USD 35,000	CVS Health Corp, 3.000%, 15/08/26	33,536	0.00
USD 1,000,000	Corebridge Financial Inc, 4.350%, perpetual	853,990	0.02	USD 265,000	CVS Health Corp, 1.300%, 21/08/27	228,390	0.01
USD 100,000	Corning Inc, 4.750%, 15/03/42	93,804	0.00	USD 220,000	CVS Health Corp, 4.300%, 25/03/28	217,820	0.01
USD 35,000	Corporate Office Properties LP, 2.250%, 15/03/26	31,711	0.00	USD 50,000	CVS Health Corp, 3.250%, 15/08/29	45,665	0.00
USD 100,000	Costco Wholesale Corp, 3.000%, 18/05/27	97,428	0.00	USD 250,000	CVS Health Corp, 1.750%, 21/08/30	200,642	0.01
USD 500,000	Costco Wholesale Corp, 1.600%, 20/04/30	421,780	0.01	USD 265,000	CVS Health Corp, 4.780%, 25/03/38	250,830	0.01
USD 405,000	Coterra Energy Inc, 3.900%, 15/05/27	389,452	0.01	USD 200,000	CVS Health Corp, 4.125%, 01/04/40	174,552	0.00
USD 35,000	Cox Communications Inc, 3.150%, 15/08/24	34,096	0.00	USD 85,000	CVS Health Corp, 2.700%, 21/08/40	61,200	0.00
USD 100,000	Cox Communications Inc, 3.350%, 15/09/26	95,688	0.00	USD 150,000	CVS Health Corp, 5.300%, 05/12/43	148,894	0.00
USD 100,000	Cox Communications Inc, 3.500%, 15/08/27	94,981	0.00	USD 185,000	CVS Health Corp, 5.125%, 20/07/45	178,595	0.00
USD 34,000	Cox Communications Inc, 4.700%, 15/12/42	30,872	0.00	USD 170,000	CVS Health Corp, 5.050%, 25/03/48	162,647	0.00
USD 500,000	Credit Suisse New York, 1.250%, perpetual	437,235	0.01	USD 200,000	CVS Health Corp, 4.250%, 01/04/50	171,956	0.00
USD 455,000	Crown Castle International Corp, 3.150%, 15/07/23	449,909	0.01	USD 500,000	Daimler Finance North America LLC, 2.700%, 14/06/24	489,555	0.01
USD 500,000	Crown Castle International Corp, 1.350%, 15/07/25	456,800	0.01	USD 500,000	Daimler Finance North America LLC, 1.450%, perpetual	452,840	0.01
USD 85,000	Crown Castle International Corp, 3.700%, 15/06/26	82,105	0.00	USD 1,000,000	Daimler Truck Finance NA, 3.500%, perpetual	980,150	0.02
USD 135,000	Crown Castle International Corp, 4.000%, 01/03/27	130,997	0.00	USD 500,000	Daimler Trucks Finance North America LLC, 1.125%, 14/12/23	480,145	0.01
USD 60,000	Crown Castle International Corp, 3.300%, 01/07/30	52,946	0.00	USD 500,000	Daimler Trucks Finance North America LLC, 2.000%, 14/12/26	449,045	0.01
USD 500,000	Crown Castle International Corp, 2.250%, 15/01/31	405,775	0.01	USD 500,000	Daimler Trucks Finance North America LLC, 2.500%, perpetual	407,490	0.01
USD 500,000	Crown Castle International Corp, 2.900%, 01/04/41	362,075	0.01	EUR 400,000	Danaher Corp, 2.500%, 30/03/30	402,795	0.01
USD 125,000	Crown Castle International Corp, 4.750%, 15/05/47	112,728	0.00	USD 15,000	Darden Restaurants Inc, 4.550%, 15/02/48	12,411	0.00
USD 500,000	CROWN CASTLE International CORP, 2.900%, perpetual	462,650	0.01	USD 300,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	309,612	0.01
USD 200,000	CSX Corp, 2.600%, 01/11/26	188,294	0.00	USD 385,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	399,318	0.01
USD 65,000	CSX Corp, 4.250%, 15/03/29	64,683	0.00	USD 600,000	Dell International LLC / EMC Corp, 4.900%, 01/10/26	600,462	0.01
USD 50,000	CSX Corp, 2.400%, 15/02/30	43,801	0.00	USD 100,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	98,626	0.00
USD 25,000	CSX Corp, 6.150%, 01/05/37	28,012	0.00	USD 500,000	Dell International LLC / EMC Corp, 3.450%, 15/12/51	338,530	0.01
USD 116,000	CSX Corp, 4.100%, 15/03/44	101,781	0.00	USD 50,000	Dell International LLC / EMC Corp, 4.000%, perpetual	49,859	0.00
USD 150,000	CSX Corp, 4.500%, 01/08/54	138,703	0.00	USD 73,000	Dell International LLC / EMC Corp, 8.100%, perpetual	85,449	0.00
USD 200,000	CSX Corp, 4.650%, 01/03/68	182,482	0.00				
USD 125,000	CubeSmart LP, 2.000%, 15/02/31	99,459	0.00				
USD 500,000	Cummins Inc, 1.500%, perpetual	405,280	0.01				
USD 45,000	CVS Health Corp, 2.625%, 15/08/24	44,032	0.00				



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 29,000	Dell International LLC / EMC Corp, 8.350%, perpetual	36,132	0.00	USD 100,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	99,574	0.00
USD 500,000	Deutsche Bank Ny, 2.311%, 16/11/27	431,345	0.01	EUR 100,000	Dover Corp, 1.250%, 09/11/26	95,040	0.00
USD 45,000	Diamondback Energy Inc, 3.250%, 01/12/26	43,921	0.00	EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	92,152	0.00
USD 100,000	Diamondback Energy Inc, 3.500%, 01/12/29	91,623	0.00	USD 117,000	Dow Chemical Co, 7.375%, 01/11/29	135,087	0.00
USD 180,000	Diamondback Energy Inc, 4.250%, 15/03/52	149,389	0.00	EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	70,198	0.00
EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	88,108	0.00	USD 100,000	Dow Chemical Co, 4.375%, 15/11/42	88,058	0.00
USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	190,508	0.00	USD 145,000	Dow Chemical Co, 4.800%, 15/05/49	132,660	0.00
USD 200,000	Digital Realty Trust LP, 3.600%, 01/07/29	181,222	0.00	USD 250,000	Dow Chemical Co, 3.600%, 15/11/50	190,857	0.00
GBP 100,000	Digital Stout Holding LLC, 2.750%, 19/07/24	118,482	0.00	USD 250,000	Dow Chemical Co, 2.100%, perpetual	205,942	0.01
GBP 200,000	Digital Stout Holdings LLC, 3.750%, 17/10/30	223,867	0.01	USD 100,000	DR Horton Inc, 2.500%, 15/10/24	95,515	0.00
USD 120,000	Dignity Health, 4.500%, 01/11/42	109,673	0.00	USD 100,000	DR Horton Inc, 1.400%, 15/10/27	83,571	0.00
USD 250,000	Discover Bank, 3.450%, 27/07/26	236,530	0.01	USD 40,000	Duke Realty LP, 2.875%, 15/11/29	35,988	0.00
USD 250,000	Discover Bank, 4.682%, 09/08/28	243,230	0.01	USD 70,000	Duke Realty LP, 1.750%, 01/02/31	56,843	0.00
USD 110,000	Discovery Communications LLC, 3.950%, 20/03/28	102,871	0.00	USD 100,000	Duke University Health System Inc, 3.920%, 01/06/47	90,578	0.00
USD 70,000	Discovery Communications LLC, 4.125%, 15/05/29	64,303	0.00	USD 150,000	DuPont de Nemours Inc, 4.205%, 15/11/23	150,901	0.00
USD 125,000	Discovery Communications LLC, 3.625%, 15/05/30	111,154	0.00	USD 150,000	DuPont de Nemours Inc, 4.725%, 15/11/28	150,604	0.00
USD 30,000	Discovery Communications LLC, 5.200%, 20/09/47	25,715	0.00	USD 65,000	DuPont de Nemours Inc, 5.319%, 15/11/38	64,312	0.00
USD 452,000	Discovery Communications LLC, 4.000%, 15/09/55	315,731	0.01	USD 75,000	DuPont de Nemours Inc, 5.419%, 15/11/48	74,548	0.00
USD 50,000	Dollar General Corp, 4.150%, 01/11/25	50,061	0.00	EUR 100,000	DXC Technology Co, 1.750%, 15/01/26	98,405	0.00
USD 100,000	Dollar Tree Inc, 4.000%, 15/05/25	99,634	0.00	USD 200,000	E*TRADE Financial Corp, 3.800%, 24/08/27	192,568	0.00
USD 345,000	Dollar Tree Inc, 4.200%, 15/05/28	334,878	0.01	USD 100,000	Eaton Corp, 4.150%, 02/11/42	89,758	0.00
USD 500,000	Dollar Tree Inc, 2.650%, perpetual	411,195	0.01	USD 120,000	eBay Inc, 1.900%, 11/03/25	112,866	0.00
USD 35,000	Dominion Energy Inc, 3.071%, 15/08/24	34,180	0.00	USD 100,000	eBay Inc, 2.700%, 11/03/30	85,347	0.00
USD 100,000	Dominion Energy Inc, 2.850%, 15/08/26	94,928	0.00	USD 650,000	eBay Inc, 2.600%, perpetual	539,955	0.01
USD 150,000	Dominion Energy Inc, 4.250%, 01/06/28	147,814	0.00	USD 500,000	Ecolab Inc, 0.900%, 15/12/23	484,965	0.01
USD 90,000	Dominion Energy Inc, 3.375%, 01/04/30	82,303	0.00	EUR 100,000	Ecolab Inc, 1.000%, 15/01/24	103,116	0.00
USD 500,000	Dominion Energy Inc, 2.250%, 15/08/31	411,695	0.01	USD 70,000	Ecolab Inc, 3.250%, 01/12/27	68,231	0.00
USD 10,000	Dominion Energy Inc, 5.250%, 01/08/33	10,325	0.00	USD 800,000	Ecolab Inc, 2.750%, 18/08/55	559,968	0.01
USD 50,000	Dominion Energy Inc, 4.900%, 01/08/41	47,940	0.00	USD 40,000	Edison International, 4.950%, 15/04/25	40,134	0.00
USD 575,000	Dominion Energy Inc, 1.450%, perpetual	520,179	0.01	USD 25,000	Edison International, 5.750%, 15/06/27	25,423	0.00
USD 565,000	Dominion Energy Inc, 3.300%, perpetual	444,824	0.01	USD 50,000	Electronic Arts Inc, 4.800%, 01/03/26	51,095	0.00
				USD 500,000	Elevance Health Inc, 4.550%, perpetual	475,610	0.01
				USD 48,000	Eli Lilly & Co, 2.750%, 01/06/25	47,230	0.00
				EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	102,481	0.00
				USD 27,000	Eli Lilly & Co, 3.375%, 15/03/29	26,313	0.00
				EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	80,616	0.00
				EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	72,600	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 100,000	Eli Lilly & Co, 1.125%, 14/09/51	61,346	0.00	USD 200,000	Equinix Inc, 2.950%, 15/09/51	134,742	0.00
EUR 100,000	Eli Lilly & Co, 1.375%, 14/09/61	57,990	0.00	USD 105,000	ERP Operating LP, 2.850%, 01/11/26	99,510	0.00
USD 250,000	Eli Lilly and Co, 2.250%, 15/05/50	176,580	0.00	USD 100,000	ERP Operating LP, 3.250%, 01/08/27	94,586	0.00
USD 250,000	Eli Lilly and Co, 2.500%, perpetual	171,625	0.00	USD 100,000	ERP Operating LP, 4.000%, 01/08/47	87,087	0.00
USD 100,000	EMD Finance LLC, 3.250%, 19/03/25	98,410	0.00	USD 200,000	ERP Operating LP, 1.850%, perpetual	164,094	0.00
EUR 100,000	Emerson Electric Co, 0.375%, 22/05/24	101,630	0.00	USD 50,000	Essex Portfolio LP, 3.875%, 01/05/24	49,838	0.00
USD 150,000	Emerson Electric Co, 3.150%, 01/06/25	148,387	0.00	USD 200,000	Essex Portfolio LP, 4.000%, 01/03/29	191,008	0.00
EUR 100,000	Emerson Electric Co, 1.250%, 15/10/25	101,105	0.00	USD 200,000	Essex Portfolio LP, 1.650%, perpetual	155,942	0.00
USD 135,000	Emerson Electric Co, 0.875%, perpetual	119,358	0.00	USD 100,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	97,153	0.00
USD 100,000	Entergy Arkansas LLC, 3.500%, 01/04/26	98,597	0.00	USD 50,000	Estee Lauder Cos Inc, 4.375%, 15/06/45	47,124	0.00
USD 95,000	Entergy Arkansas LLC, 2.650%, perpetual	66,129	0.00	USD 50,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	38,167	0.00
USD 200,000	Entergy Arkansas LLC, 3.350%, perpetual	158,412	0.00	USD 300,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	209,019	0.01
USD 120,000	Entergy Corp, 0.900%, 15/09/25	108,107	0.00	USD 45,000	Eversource Energy, 3.800%, 01/12/23	44,955	0.00
USD 30,000	Entergy Corp, 2.950%, 01/09/26	28,455	0.00	USD 50,000	Eversource Energy, 4.250%, 01/04/29	48,833	0.00
USD 30,000	Entergy Louisiana LLC, 0.620%, 17/11/23	28,835	0.00	USD 200,000	Eversource Energy, 1.400%, perpetual	178,232	0.00
USD 425,000	Entergy Louisiana LLC, 4.000%, 15/03/33	403,865	0.01	USD 125,000	Eversource Energy, 3.450%, perpetual	96,524	0.00
USD 5,000	Entergy Louisiana LLC, 2.900%, 15/03/51	3,616	0.00	USD 50,000	Exelon Corp, 3.400%, 15/04/26	48,524	0.00
USD 50,000	Entergy Texas Inc, 3.550%, 30/09/49	40,072	0.00	USD 25,000	Exelon Corp, 5.625%, 15/06/35	26,028	0.00
USD 165,000	Entergy Texas Inc, 1.750%, perpetual	133,996	0.00	USD 50,000	Exelon Corp, 4.450%, 15/04/46	45,119	0.00
USD 75,000	Enterprise Products Operating LLC, 4.150%, 16/10/28	73,166	0.00	USD 300,000	Exelon Corp, 2.750%, perpetual	281,094	0.01
USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	90,036	0.00	USD 120,000	Exelon Generation Co LLC, 3.250%, 01/06/25	115,080	0.00
USD 360,000	Enterprise Products Operating LLC, 2.800%, 31/01/30	315,479	0.01	USD 400,000	Exelon Generation Co LLC, 6.250%, 01/10/39	408,936	0.01
USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	26,529	0.00	USD 50,000	Exelon Generation Co LLC, 5.600%, 15/06/42	47,774	0.00
USD 130,000	Enterprise Products Operating LLC, 5.950%, 01/02/41	135,737	0.00	USD 100,000	Expedia Group Inc, 3.800%, 15/02/28	91,208	0.00
USD 150,000	Enterprise Products Operating LLC, 4.900%, 15/05/46	137,943	0.00	USD 235,000	Expedia Group Inc, 3.250%, 15/02/30	195,160	0.01
USD 75,000	Enterprise Products Operating LLC, 4.800%, 01/02/49	68,069	0.00	USD 300,000	Expedia Group Inc, 2.950%, 15/03/31	239,139	0.01
USD 65,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	54,248	0.00	USD 70,000	Extra Space Storage LP, 2.350%, 15/03/32	55,714	0.00
USD 600,000	Enterprise Products Operating LLC, 3.700%, 31/01/51	468,744	0.01	EUR 100,000	Exxon Mobil Corp, 0.142%, 26/06/24	101,320	0.00
USD 270,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	212,684	0.01	USD 100,000	Exxon Mobil Corp, 2.019%, 16/08/24	97,582	0.00
USD 200,000	Equinix Inc, 1.000%, 15/09/25	179,350	0.00	USD 100,000	Exxon Mobil Corp, 3.043%, 01/03/26	98,164	0.00
USD 100,000	Equinix Inc, 1.550%, 15/03/28	84,100	0.00	USD 100,000	Exxon Mobil Corp, 2.275%, 16/08/26	94,932	0.00
USD 500,000	Equinix Inc, 2.000%, 15/05/28	429,325	0.01				
USD 1,000,000	Equinix Inc, 3.900%, 15/04/32	904,420	0.02				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Exxon Mobil Corp, 2.440%, 16/08/29	89,900	0.00	USD 100,000	Fifth Third Bancorp, 3.650%, 25/01/24	99,598	0.00
USD 300,000	Exxon Mobil Corp, 2.610%, 15/10/30	269,622	0.01	USD 150,000	Fifth Third Bancorp, 2.550%, 05/05/27	137,611	0.00
EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	83,413	0.00	USD 200,000	Fifth Third Bancorp, 8.250%, 01/03/38	257,170	0.01
EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	73,553	0.00	EUR 100,000	Fiserv Inc, 0.375%, 01/07/23	103,142	0.00
USD 100,000	Exxon Mobil Corp, 2.995%, 16/08/39	81,708	0.00	USD 100,000	Fiserv Inc, 2.750%, 01/07/24	97,617	0.00
USD 300,000	Exxon Mobil Corp, 4.227%, 19/03/40	283,293	0.01	USD 225,000	Fiserv Inc, 3.200%, 01/07/26	213,739	0.01
USD 165,000	Exxon Mobil Corp, 4.114%, 01/03/46	150,797	0.00	USD 100,000	Fiserv Inc, 2.250%, 01/06/27	89,531	0.00
USD 100,000	Exxon Mobil Corp, 3.095%, 16/08/49	77,942	0.00	USD 100,000	Fiserv Inc, 2.650%, 01/06/30	84,528	0.00
USD 400,000	Exxon Mobil Corp, 4.327%, 19/03/50	377,680	0.01	USD 60,000	Fiserv Inc, 4.400%, 01/07/49	51,705	0.00
USD 200,000	Exxon Mobil Corp, 3.452%, 15/04/51	164,220	0.00	USD 100,000	Florida Power & Light Co, 3.250%, 01/06/24	100,053	0.00
USD 500,000	FactSet Research Systems Inc, 2.900%, 01/03/27	468,470	0.01	USD 175,000	Florida Power & Light Co, 5.950%, 01/02/38	197,715	0.01
USD 100,000	Federal Realty Investment Trust, 3.200%, 15/06/29	89,991	0.00	USD 400,000	Fortive Corp, 3.150%, 15/06/26	378,236	0.01
EUR 100,000	FedEx Corp, 0.450%, 05/08/25	98,098	0.00	USD 100,000	Fortune Brands Home & Security Inc, 4.000%, 21/09/23	100,294	0.00
EUR 100,000	FedEx Corp, 0.450%, 04/05/29	87,010	0.00	USD 250,000	Fox Corp, 4.030%, 25/01/24	249,995	0.01
EUR 100,000	FedEx Corp, 0.950%, 04/05/33	76,005	0.00	USD 100,000	Fox Corp, 3.050%, 07/04/25	96,932	0.00
USD 150,000	FedEx Corp, 4.750%, 15/11/45	137,734	0.00	USD 50,000	Fox Corp, 3.500%, 08/04/30	45,379	0.00
USD 100,000	FedEx Corp, 4.400%, 15/01/47	87,625	0.00	USD 300,000	Fox Corp, 5.476%, 25/01/39	291,345	0.01
USD 300,000	FedEx Corp, 4.050%, 15/02/48	251,655	0.01	USD 100,000	Franklin Resources Inc, 2.850%, 30/03/25	97,149	0.00
USD 665,000	FedEx Corp, 2.400%, perpetual	560,422	0.01	USD 50,000	Franklin Resources Inc, 1.600%, perpetual	39,261	0.00
USD 655,000	FedEx Corp, 3.250%, perpetual	512,393	0.01	USD 100,000	FS KKR Capital Corp, 3.400%, 15/01/26	88,849	0.00
USD 50,000	Fidelity National Financial Inc, 4.500%, 15/08/28	48,108	0.00	USD 600,000	FS KKR Capital Corp, 2.625%, perpetual	504,330	0.01
USD 200,000	Fidelity National Financial Inc, 2.450%, perpetual	157,914	0.00	USD 500,000	GA Global Funding Trust, 1.250%, perpetual	480,070	0.01
USD 300,000	Fidelity National Financial Inc, 3.200%, perpetual	190,812	0.00	USD 50,000	GATX Corp, 4.350%, 15/02/24	50,319	0.00
EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	102,100	0.00	USD 100,000	GATX Corp, 3.250%, 15/09/26	95,389	0.00
USD 525,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	465,764	0.01	USD 125,000	GATX Corp, 4.000%, 30/06/30	115,424	0.00
EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	96,732	0.00	USD 200,000	GE Capital Funding LLC, 4.550%, perpetual	192,806	0.00
USD 520,000	Fidelity National Information Services Inc, 1.650%, 01/03/28	444,184	0.01	EUR 200,000	General Electric Co, 0.875%, 17/05/25	200,597	0.01
EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	90,620	0.00	USD 69,000	General Electric Co, 6.750%, 15/03/32	77,188	0.00
EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	93,629	0.00	EUR 100,000	General Electric Co, 4.125%, 19/09/35	97,515	0.00
USD 510,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	372,994	0.01	EUR 100,000	General Mills Inc, 0.450%, 15/01/26	97,136	0.00
USD 15,000	Fidelity National Information Services Inc, 0.600%, perpetual	14,197	0.00	USD 100,000	General Mills Inc, 3.200%, 10/02/27	96,120	0.00
USD 550,000	Fidelity National Information Services Inc, 2.250%, perpetual	447,276	0.01	USD 300,000	General Mills Inc, 4.200%, 17/04/28	297,288	0.01
				USD 500,000	General Mills Inc, 2.250%, perpetual	410,280	0.01
				USD 800,000	General Mills Inc, 3.000%, perpetual	580,592	0.01
				USD 70,000	General Motors Co, 6.600%, 01/04/36	70,965	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 100,000	General Motors Co, 5.150%, 01/04/38	87,560	0.00	USD 71,000	Gilead Sciences Inc, 0.750%, 29/09/23	68,740	0.00
USD 150,000	General Motors Co, 5.200%, 01/04/45	126,333	0.00	USD 100,000	Gilead Sciences Inc, 3.650%, 01/03/26	98,508	0.00
USD 50,000	General Motors Co, 6.750%, 01/04/46	50,437	0.00	USD 100,000	Gilead Sciences Inc, 2.950%, 01/03/27	94,674	0.00
USD 200,000	General Motors Co, 5.400%, 01/04/48	175,138	0.00	USD 80,000	Gilead Sciences Inc, 1.650%, 01/10/30	65,526	0.00
USD 135,000	General Motors Financial Co Inc, 1.700%, 18/08/23	131,732	0.00	USD 100,000	Gilead Sciences Inc, 4.600%, 01/09/35	99,077	0.00
EUR 100,000	General Motors Financial Co Inc, 2.200%, 01/04/24	103,519	0.00	USD 200,000	Gilead Sciences Inc, 2.600%, 01/10/40	146,724	0.00
USD 100,000	General Motors Financial Co Inc, 3.950%, 13/04/24	99,221	0.00	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	96,874	0.00
USD 200,000	General Motors Financial Co Inc, 4.000%, 15/01/25	197,236	0.01	USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	47,875	0.00
USD 200,000	General Motors Financial Co Inc, 2.900%, 26/02/25	190,864	0.00	USD 75,000	Gilead Sciences Inc, 4.150%, 01/03/47	66,177	0.00
EUR 100,000	General Motors Financial Co Inc, 1.694%, 26/03/25	100,280	0.00	USD 200,000	Gilead Sciences Inc, 2.800%, 01/10/50	139,962	0.00
USD 1,500,000	General Motors Financial Co Inc, 3.800%, 07/04/25	1,464,465	0.03	USD 95,000	Gilead Sciences Inc, 1.200%, perpetual	81,819	0.00
USD 40,000	General Motors Financial Co Inc, 4.350%, 09/04/25	39,534	0.00	USD 300,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	300,825	0.01
USD 200,000	General Motors Financial Co Inc, 2.750%, 20/06/25	188,458	0.00	USD 210,000	GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	229,431	0.01
USD 500,000	General Motors Financial Co Inc, 1.250%, 08/01/26	439,465	0.01	USD 125,000	Glencore Funding LLC, 4.625%, 29/04/24	125,242	0.00
USD 50,000	General Motors Financial Co Inc, 4.000%, 06/10/26	47,758	0.00	USD 100,000	Glencore Funding LLC, 4.000%, 27/03/27	96,356	0.00
USD 100,000	General Motors Financial Co Inc, 4.350%, 17/01/27	95,944	0.00	USD 190,000	Global Payments Inc, 1.200%, 01/03/26	167,610	0.00
EUR 300,000	General Motors Financial Co Inc, 0.600%, 20/05/27	262,641	0.01	USD 100,000	Global Payments Inc, 4.450%, 01/06/28	96,077	0.00
USD 200,000	General Motors Financial Co Inc, 2.700%, 20/08/27	175,620	0.00	USD 140,000	Global Payments Inc, 2.900%, 15/05/30	117,876	0.00
USD 500,000	General Motors Financial Co Inc, 2.400%, 15/10/28	414,875	0.01	USD 200,000	Globe Life Inc, 2.150%, perpetual	163,746	0.00
USD 2,000,000	General Motors Financial Co Inc, 4.300%, 06/04/29	1,842,740	0.04	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 01/11/23	24,906	0.00
USD 400,000	General Motors Financial Co Inc, 3.600%, 21/06/30	346,336	0.01	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 3.350%, 01/09/24	52,840	0.00
USD 500,000	General Motors Financial Co Inc, 3.100%, 12/01/32	401,840	0.01	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25	24,559	0.00
USD 550,000	General Motors Financial Co Inc, 1.050%, perpetual	520,993	0.01	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	53,824	0.00
USD 1,000,000	General Motors Financial Co Inc, 1.200%, perpetual	929,820	0.02	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.750%, 01/06/28	24,413	0.00
USD 500,000	General Motors Financial Co Inc, 1.500%, perpetual	437,130	0.01	USD 65,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/30	57,108	0.00
USD 500,000	General Motors Financial Co Inc, 5.000%, perpetual	490,670	0.01	USD 100,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/31	86,690	0.00
USD 600,000	General Motors Financial Co Inc, 2.400%, perpetual	507,258	0.01	USD 300,000	Goldman Sachs BDC Inc, 3.750%, 10/02/25	290,610	0.01
USD 50,000	George Washington University, 4.300%, 15/09/44	46,605	0.00	EUR 100,000	Goldman Sachs Group Inc, 2.000%, 27/07/23	105,001	0.00
USD 50,000	Georgetown University, 2.943%, 01/04/50	35,272	0.00	USD 120,000	Goldman Sachs Group Inc, 3.625%, 20/02/24	119,615	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
EUR 500,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	497,948	0.01	USD 300,000	Goldman Sachs Group Inc, 4.017%, 31/10/38	262,014	0.01
USD 200,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	197,700	0.01	USD 300,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	273,030	0.01
USD 110,000	Goldman Sachs Group Inc, 1.757%, 24/01/25	105,848	0.00	USD 450,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	497,956	0.01
EUR 200,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	212,080	0.01	USD 500,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	364,630	0.01
USD 345,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	335,564	0.01	USD 50,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	46,515	0.00
USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	198,770	0.01	USD 300,000	Goldman Sachs Group Inc, 3.000%, perpetual	296,181	0.01
GBP 100,000	Goldman Sachs Group Inc, 4.250%, 29/01/26	121,600	0.00	CAD 800,000	Goldman Sachs Group Inc, 2.599%, perpetual	561,826	0.01
USD 665,000	Goldman Sachs Group Inc, 0.855%, 12/02/26	605,642	0.01	GBP 100,000	Goldman Sachs Group Inc, 1.500%, perpetual	105,439	0.00
USD 150,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	144,144	0.00	GBP 100,000	Goldman Sachs Group Inc, 1.875%, perpetual	99,768	0.00
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	177,784	0.00	USD 500,000	Goldman Sachs Group Inc, 3.210%, perpetual	381,500	0.01
USD 300,000	Goldman Sachs Group Inc, 5.950%, 15/01/27	313,998	0.01	USD 100,000	Goldman Sachs Group Inc, 3.436%, perpetual	78,675	0.00
USD 200,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	193,490	0.01	USD 1,000,000	GOLDMAN SACHS GROUP INC, 1.217%, 06/12/23	964,780	0.02
USD 660,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	586,799	0.01	USD 300,000	Graphic Packaging International LLC, 0.821%, perpetual	281,247	0.01
USD 500,000	Goldman Sachs Group Inc, 1.948%, 21/10/27	442,765	0.01	USD 300,000	Guardian Life Global Funding, 2.900%, 06/05/24	295,470	0.01
EUR 65,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	56,895	0.00	USD 100,000	Guardian Life Insurance Co of America, 4.875%, 19/06/64	96,838	0.00
USD 90,000	Goldman Sachs Group Inc, 2.640%, 24/02/28	81,626	0.00	USD 200,000	Hackensack Meridian Health Inc, 2.675%, perpetual	151,064	0.00
USD 135,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	127,966	0.00	USD 300,000	Halliburton Co, 2.920%, 01/03/30	265,722	0.01
EUR 160,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	152,371	0.00	USD 100,000	Halliburton Co, 6.700%, 15/09/38	109,853	0.00
EUR 500,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	449,789	0.01	USD 200,000	Halliburton Co, 7.450%, 15/09/39	234,894	0.01
EUR 150,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	129,574	0.00	USD 55,000	Hanover Insurance Group Inc, 2.500%, 01/09/30	45,970	0.00
USD 365,000	Goldman Sachs Group Inc, 2.600%, 07/02/30	311,144	0.01	EUR 100,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	98,659	0.00
EUR 60,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	46,871	0.00	USD 300,000	Harley-Davidson Financial Services Inc, 3.350%, 08/06/25	288,597	0.01
USD 5,000,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	4,046,950	0.08	USD 500,000	Harley-Davidson Financial Services Inc, 3.050%, perpetual	453,375	0.01
USD 500,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	412,185	0.01	USD 450,000	Hartford Financial Services Group Inc, 6.100%, 01/10/41	488,880	0.01
USD 200,000	Goldman Sachs Group Inc, 3.102%, 24/02/33	171,032	0.00	USD 200,000	Hartford Financial Services Group Inc, 2.900%, perpetual	138,830	0.00
EUR 80,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	62,533	0.00	USD 60,000	Hasbro Inc, 3.500%, 15/09/27	56,645	0.00
USD 80,000	Goldman Sachs Group Inc, 6.450%, 01/05/36	86,640	0.00	USD 100,000	Hasbro Inc, 3.900%, 19/11/29	91,826	0.00
USD 200,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	221,556	0.01	USD 105,000	HCA Inc, 5.000%, 15/03/24	105,362	0.00
GBP 150,000	Goldman Sachs Group Inc, 6.875%, 18/01/38	205,039	0.01	USD 75,000	HCA Inc, 5.250%, 15/04/25	75,191	0.00
				USD 75,000	HCA Inc, 5.250%, 15/06/26	74,474	0.00
				USD 65,000	HCA Inc, 4.500%, 15/02/27	62,546	0.00
				USD 235,000	HCA Inc, 4.125%, 15/06/29	214,588	0.01
				USD 225,000	HCA Inc, 5.125%, 15/06/39	197,206	0.01
				USD 75,000	HCA Inc, 5.500%, 15/06/47	67,112	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 100,000	HCA Inc, 5.250%, 15/06/49	86,332	0.00	USD 300,000	Home Depot Inc, 3.900%, 15/06/47	268,554	0.01
USD 500,000	HCA INC, 4.375%, 15/03/42	396,795	0.01	USD 100,000	Home Depot Inc, 4.500%, 06/12/48	97,569	0.00
USD 300,000	HCA INC, 4.625%, 15/03/52	240,012	0.01	USD 150,000	Home Depot Inc, 3.125%, 15/12/49	116,943	0.00
USD 500,000	HCA INC, 3.125%, perpetual	457,005	0.01	USD 200,000	Home Depot Inc, 2.375%, 15/03/51	135,112	0.00
USD 200,000	Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	189,678	0.00	USD 500,000	Home Depot Inc, 2.750%, 15/09/51	363,640	0.01
USD 115,000	Healthpeak Properties Inc, 3.500%, 15/07/29	105,984	0.00	USD 100,000	Home Depot Inc, 3.500%, 15/09/56	81,633	0.00
USD 200,000	Healthpeak Properties Inc, 3.000%, 15/01/30	176,444	0.00	USD 365,000	Home Depot Inc, 0.900%, perpetual	310,852	0.01
USD 455,000	Hershey Co, 1.700%, 01/06/30	381,458	0.01	USD 500,000	Home Depot Inc, 3.250%, perpetual	466,380	0.01
USD 300,000	Hershey Co, 2.650%, 01/06/50	219,360	0.01	USD 500,000	Hormel Foods Corp, 1.800%, 11/06/30	419,405	0.01
USD 50,000	Hess Corp, 4.300%, 01/04/27	48,763	0.00	USD 300,000	Hormel Foods Corp, 3.050%, 03/06/51	229,308	0.01
USD 15,000	Hess Corp, 7.300%, 15/08/31	16,786	0.00	USD 500,000	Hormel Foods Corp, 1.700%, perpetual	441,895	0.01
USD 25,000	Hess Corp, 7.125%, 15/03/33	27,810	0.00	USD 500,000	Host Hotels & Resorts LP, 2.900%, perpetual	396,885	0.01
USD 50,000	Hess Corp, 5.600%, 15/02/41	48,724	0.00	USD 200,000	HP Inc, 2.200%, 17/06/25	188,734	0.00
USD 50,000	Hess Corp, 5.800%, 01/04/47	50,052	0.00	USD 200,000	HP Inc, 3.400%, 17/06/30	174,544	0.00
USD 550,000	Hewlett Packard Enterprise Co, 1.450%, 01/04/24	529,474	0.01	USD 100,000	HP Inc, 6.000%, 15/09/41	101,174	0.00
USD 150,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	152,631	0.00	USD 500,000	HP Inc, 4.750%, perpetual	494,920	0.01
USD 50,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	53,004	0.00	USD 615,000	Hubbell Inc, 2.300%, 15/03/31	515,850	0.01
USD 50,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	50,297	0.00	USD 300,000	Hudson Pacific Properties LP, 3.250%, 15/01/30	260,916	0.01
USD 550,000	Hewlett Packard Enterprise Co, 1.750%, perpetual	503,085	0.01	USD 300,000	Humana Inc, 3.700%, 23/03/29	283,971	0.01
USD 90,000	HF Sinclair Corp, 4.500%, 01/10/30	81,847	0.00	USD 75,000	Humana Inc, 3.125%, 15/08/29	67,792	0.00
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	86,573	0.00	USD 100,000	Humana Inc, 4.800%, 15/03/47	95,998	0.00
USD 500,000	Hill City Funding Trust, 4.046%, perpetual	364,330	0.01	USD 105,000	Humana Inc, 3.950%, 15/08/49	89,287	0.00
USD 200,000	Home Depot Inc, 3.750%, 15/02/24	201,590	0.01	USD 300,000	Huntington Bancshares Inc, 2.625%, 06/08/24	291,201	0.01
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,878	0.00	USD 45,000	Huntsman International LLC, 4.500%, 01/05/29	42,339	0.00
USD 100,000	Home Depot Inc, 3.000%, 01/04/26	98,139	0.00	USD 500,000	Huntsman International LLC, 2.950%, perpetual	415,300	0.01
USD 100,000	Home Depot Inc, 2.800%, 14/09/27	95,366	0.00	USD 50,000	Hyatt Hotels Corp, 4.375%, 15/09/28	47,193	0.00
USD 500,000	Home Depot Inc, 1.500%, 15/09/28	435,950	0.01	USD 500,000	Hyatt Hotels Corp, 1.300%, perpetual	483,765	0.01
USD 40,000	Home Depot Inc, 3.900%, 06/12/28	40,015	0.00	USD 300,000	Hyundai Capital America, 2.650%, 10/02/25	286,518	0.01
USD 185,000	Home Depot Inc, 2.950%, 15/06/29	172,890	0.00	USD 500,000	Hyundai Capital America, 1.650%, 17/09/26	441,300	0.01
USD 300,000	Home Depot Inc, 2.700%, 15/04/30	272,322	0.01	USD 500,000	Hyundai Capital America, 1.250%, perpetual	484,900	0.01
USD 500,000	Home Depot Inc, 1.375%, 15/03/31	403,145	0.01	USD 500,000	Hyundai Capital America, 0.800%, perpetual	475,215	0.01
USD 100,000	Home Depot Inc, 5.875%, 16/12/36	114,868	0.00	USD 500,000	Hyundai Capital America, 0.875%, perpetual	467,680	0.01
USD 100,000	Home Depot Inc, 5.400%, 15/09/40	107,203	0.00	USD 500,000	Hyundai Capital America, 1.000%, perpetual	464,725	0.01

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	IBM CORP, 0.875%, 09/02/30	90,316	0.00	EUR 300,000	International Business Machines Corp, 0.300%, 11/02/28	274,741	0.01
USD 600,000	IDEX Corp, 2.625%, 15/06/31	496,812	0.01	USD 255,000	International Business Machines Corp, 3.500%, 15/05/29	241,493	0.01
USD 300,000	Illinois Tool Works Inc, 2.650%, 15/11/26	286,872	0.01	EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	96,305	0.00
EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	93,161	0.00	EUR 100,000	International Business Machines Corp, 1.750%, 31/01/31	94,958	0.00
USD 200,000	Illinois Tool Works Inc, 3.900%, 01/09/42	176,834	0.00	USD 200,000	International Business Machines Corp, 5.875%, 29/11/32	219,592	0.01
USD 300,000	Infor Inc, 1.750%, 15/07/25	277,470	0.01	EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	85,009	0.00
USD 200,000	Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28	188,982	0.00	USD 300,000	International Business Machines Corp, 4.150%, 15/05/39	270,465	0.01
USD 50,000	Ingredion Inc, 3.200%, 01/10/26	47,801	0.00	EUR 100,000	International Business Machines Corp, 1.200%, 11/02/40	75,765	0.00
USD 300,000	Intel Corp, 3.400%, 25/03/25	299,337	0.01	USD 100,000	International Business Machines Corp, 4.000%, 20/06/42	86,618	0.00
USD 145,000	Intel Corp, 3.700%, 29/07/25	145,718	0.00	USD 100,000	International Business Machines Corp, 4.700%, 19/02/46	93,543	0.00
USD 250,000	Intel Corp, 2.450%, 15/11/29	222,995	0.01	USD 200,000	International Business Machines Corp, 4.250%, 15/05/49	176,716	0.00
USD 300,000	Intel Corp, 3.900%, 25/03/30	294,261	0.01	USD 190,000	International Business Machines Corp, 3.430%, 09/02/52	146,106	0.00
USD 600,000	Intel Corp, 2.800%, 12/08/41	456,558	0.01	USD 610,000	International Business Machines Corp, 2.200%, perpetual	565,812	0.01
USD 100,000	Intel Corp, 4.100%, 11/05/47	91,006	0.00	USD 230,000	International Business Machines Corp, 2.720%, perpetual	199,481	0.01
USD 200,000	Intel Corp, 3.734%, 08/12/47	169,546	0.00	EUR 100,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	98,338	0.00
USD 600,000	Intel Corp, 4.750%, 25/03/50	590,520	0.01	USD 45,000	International Flavors & Fragrances Inc, 4.450%, 26/09/28	43,981	0.00
USD 500,000	Intel Corp, 3.200%, 12/08/61	364,755	0.01	USD 570,000	Interpublic Group of Cos Inc, 3.375%, 01/03/41	426,024	0.01
USD 500,000	INTER AMERICAN DEVEL BK, 1.500%, perpetual	465,560	0.01	USD 600,000	Interpublic Group of Cos Inc, 2.400%, perpetual	485,442	0.01
USD 65,000	Intercontinental Exchange Inc, 2.100%, 15/06/30	54,434	0.00	USD 365,000	Intuit Inc, 0.950%, 15/07/25	336,377	0.01
USD 55,000	Intercontinental Exchange Inc, 4.600%, 15/03/33	54,674	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	453,705	0.01
USD 135,000	Intercontinental Exchange Inc, 2.650%, 15/09/40	98,816	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 2.300%, perpetual	420,470	0.01
USD 250,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	223,252	0.01	USD 500,000	Invitation Homes Operating Partnership LP, 2.700%, perpetual	384,450	0.01
USD 45,000	Intercontinental Exchange Inc, 3.000%, 15/06/50	32,833	0.00	USD 25,000	ITC Holdings Corp, 3.650%, 15/06/24	24,759	0.00
USD 95,000	Intercontinental Exchange Inc, 4.950%, 15/06/52	93,474	0.00	USD 500,000	J M Smucker Co, 2.750%, perpetual	349,275	0.01
USD 640,000	Intercontinental Exchange Inc, 5.200%, 15/06/62	638,022	0.01	USD 500,000	Jabil Inc, 1.700%, 15/04/26	447,510	0.01
USD 95,000	Intercontinental Exchange Inc, 3.650%, perpetual	94,388	0.00	USD 55,000	Jabil Inc, 3.950%, 12/01/28	52,531	0.00
USD 700,000	Intercontinental Exchange Inc, 4.000%, perpetual	688,639	0.02	USD 550,000	Jabil Inc, 3.000%, perpetual	459,547	0.01
USD 85,000	Intercontinental Exchange Inc, 4.350%, perpetual	83,812	0.00	USD 500,000	Jackson National Life Global Funding, 1.750%, 12/01/25	472,265	0.01
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, perpetual	144,184	0.00	USD 100,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	98,782	0.00
USD 200,000	International Business Machines Corp, 3.000%, 15/05/24	198,454	0.01	EUR 100,000	Jefferies Group LLC, 1.000%, 19/07/24	101,057	0.00
EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	101,391	0.00				
USD 100,000	International Business Machines Corp, 3.450%, 19/02/26	98,707	0.00				
USD 100,000	International Business Machines Corp, 3.300%, 15/05/26	97,692	0.00				
EUR 300,000	International Business Machines Corp, 1.250%, 29/01/27	296,683	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30	89,484	0.00	USD 200,000	JPMorgan Chase & Co, 3.125%, 23/01/25	197,230	0.01
USD 500,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 2.625%, 15/10/31	384,810	0.01	EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	204,971	0.01
USD 121,749	JetBlue 2020-1 Class A Pass Through Trust, 4.000%, 15/11/32	111,839	0.00	USD 100,000	JPMorgan Chase & Co, 3.220%, 01/03/25	98,247	0.00
USD 125,000	JM Smucker Co, 2.375%, 15/03/30	106,209	0.00	USD 165,000	JPMorgan Chase & Co, 0.768%, 09/08/25	153,168	0.00
USD 100,000	JM Smucker Co, 4.375%, 15/03/45	87,101	0.00	USD 1,200,000	JPMorgan Chase & Co, 1.561%, 10/12/25	1,124,004	0.02
USD 200,000	John Deere Capital Corp, 2.650%, 24/06/24	197,842	0.01	USD 100,000	JPMorgan Chase & Co, 3.300%, 01/04/26	97,172	0.00
USD 300,000	John Deere Capital Corp, 2.050%, 09/01/25	290,508	0.01	USD 500,000	JPMorgan Chase & Co, 4.080%, 26/04/26	495,410	0.01
USD 100,000	John Deere Capital Corp, 3.450%, 13/03/25	100,192	0.00	USD 200,000	JPMorgan Chase & Co, 2.950%, 01/10/26	190,942	0.00
USD 100,000	John Deere Capital Corp, 2.650%, 10/06/26	96,166	0.00	USD 15,000	JPMorgan Chase & Co, 7.625%, 15/10/26	16,934	0.00
USD 150,000	John Deere Capital Corp, 2.800%, 08/09/27	143,085	0.00	EUR 200,000	JPMorgan Chase & Co, 1.500%, 29/10/26	197,310	0.01
USD 100,000	John Deere Capital Corp, 3.450%, 07/03/29	96,595	0.00	USD 100,000	JPMorgan Chase & Co, 1.045%, 19/11/26	88,999	0.00
USD 300,000	John Deere Capital Corp, 2.450%, 09/01/30	268,875	0.01	USD 250,000	JPMorgan Chase & Co, 3.960%, 29/01/27	244,580	0.01
USD 500,000	John Deere Capital Corp, 0.700%, perpetual	488,135	0.01	EUR 300,000	JPMorgan Chase & Co, 1.090%, 11/03/27	292,976	0.01
USD 15,000	John Deere Capital Corp, 0.400%, perpetual	14,516	0.00	USD 435,000	JPMorgan Chase & Co, 1.578%, 22/04/27	388,264	0.01
USD 500,000	John Deere Capital Corp, 0.900%, perpetual	483,565	0.01	USD 715,000	JPMorgan Chase & Co, 1.470%, 22/09/27	627,212	0.01
USD 500,000	John Deere Capital Corp, 0.450%, perpetual	474,220	0.01	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	192,090	0.00
USD 500,000	John Deere Capital Corp, 0.625%, perpetual	472,240	0.01	EUR 400,000	JPMorgan Chase & Co, 0.389%, 24/02/28	368,454	0.01
USD 500,000	John Deere Capital Corp, 3.400%, perpetual	498,680	0.01	USD 200,000	JPMorgan Chase & Co, 3.540%, 01/05/28	189,466	0.00
USD 500,000	John Deere Capital Corp, 0.700%, perpetual	451,905	0.01	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	97,308	0.00
USD 500,000	John Deere Capital Corp, 1.300%, perpetual	452,925	0.01	USD 400,000	JPMorgan Chase & Co, 2.182%, 01/06/28	356,228	0.01
USD 300,000	John Deere Capital Corp, 2.350%, perpetual	281,523	0.01	USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	95,879	0.00
USD 1,000,000	John Deere Capital Corp, 3.350%, perpetual	960,060	0.02	EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	96,373	0.00
USD 50,000	Johns Hopkins Health System Corp, 3.837%, 15/05/46	45,118	0.00	USD 300,000	JPMorgan Chase & Co, 4.203%, 23/07/29	289,302	0.01
EUR 100,000	JPMorgan Chase & Co, 0.625%, 25/01/24	102,379	0.00	EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	95,637	0.00
USD 100,000	JPMorgan Chase & Co, 3.875%, 01/02/24	100,614	0.00	USD 250,000	JPMorgan Chase & Co, 3.702%, 06/05/30	232,810	0.01
USD 150,000	JPMorgan Chase & Co, 3.625%, 13/05/24	150,219	0.00	USD 140,000	JPMorgan Chase & Co, 4.565%, 14/06/30	137,754	0.00
USD 150,000	JPMorgan Chase & Co, 3.875%, 10/09/24	149,721	0.00	USD 245,000	JPMorgan Chase & Co, 2.956%, 13/05/31	212,018	0.01
USD 165,000	JPMorgan Chase & Co, 0.653%, 16/09/24	158,275	0.00	EUR 100,000	JPMorgan Chase & Co, 1.001%, 25/07/31	87,100	0.00
				USD 100,000	JPMorgan Chase & Co, 1.764%, 19/11/31	79,154	0.00



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 155,000	JPMorgan Chase & Co, 2.580%, 22/04/32	130,512	0.00	USD 167,000	Kellogg Co, 2.650%, 01/12/23	165,337	0.00
USD 500,000	JPMorgan Chase & Co, 2.545%, 08/11/32	415,440	0.01	USD 30,000	Kellogg Co, 3.250%, 01/04/26	29,151	0.00
USD 100,000	JPMorgan Chase & Co, 2.963%, 25/01/33	85,865	0.00	USD 330,000	Kellogg Co, 2.100%, 01/06/30	273,418	0.01
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	80,239	0.00	USD 50,000	Kellogg Co, 4.500%, 01/04/46	45,891	0.00
USD 1,000,000	JPMorgan Chase & Co, 4.586%, 26/04/33	983,300	0.02	USD 100,000	Kemper Corp, 2.400%, 30/09/30	81,282	0.00
USD 175,000	JPMorgan Chase & Co, 6.400%, 15/05/38	199,066	0.01	USD 300,000	Kennametal Inc, 2.800%, 01/03/31	242,433	0.01
USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	264,582	0.01	USD 280,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	280,098	0.01
USD 300,000	JPMorgan Chase & Co, 5.500%, 15/10/40	310,842	0.01	USD 60,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	52,982	0.00
USD 100,000	JPMorgan Chase & Co, 2.525%, 19/11/41	71,198	0.00	USD 1,500,000	Keurig Dr Pepper Inc, 4.050%, perpetual	1,403,640	0.03
USD 200,000	JPMorgan Chase & Co, 5.400%, 06/01/42	205,174	0.01	USD 100,000	KeyBank NA/Cleveland OH, 4.390%, perpetual	99,552	0.00
USD 200,000	JPMorgan Chase & Co, 3.157%, 22/04/42	155,322	0.00	USD 95,000	KeyCorp, 4.150%, 29/10/25	94,613	0.00
USD 200,000	JPMorgan Chase & Co, 5.625%, 16/08/43	209,220	0.01	USD 100,000	KeyCorp, 2.250%, 06/04/27	89,925	0.00
USD 100,000	JPMorgan Chase & Co, 4.850%, 01/02/44	97,911	0.00	USD 250,000	KeyCorp, 2.550%, 01/10/29	215,822	0.01
USD 200,000	JPMorgan Chase & Co, 4.260%, 22/02/48	177,860	0.00	USD 165,000	Keysight Technologies Inc, 4.600%, 06/04/27	165,597	0.00
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	86,270	0.00	USD 100,000	KeySpan Gas East Corp, 2.742%, 15/08/26	94,348	0.00
USD 320,000	JPMorgan Chase & Co, 3.964%, 15/11/48	272,771	0.01	USD 100,000	Kilroy Realty LP, 4.250%, 15/08/29	94,181	0.00
USD 635,000	JPMorgan Chase & Co, 3.328%, 22/04/52	485,502	0.01	USD 100,000	Kilroy Realty LP, 2.500%, 15/11/32	78,069	0.00
USD 620,000	JPMorgan Chase & Co, 0.563%, perpetual	584,530	0.01	USD 40,000	Kimberly-Clark Corp, 3.950%, 01/11/28	39,868	0.00
USD 670,000	JPMorgan Chase & Co, 0.824%, perpetual	626,845	0.01	USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	95,378	0.00
USD 200,000	JPMorgan Chase & Co, 3.845%, perpetual	198,096	0.01	USD 25,000	Kimberly-Clark Corp, 6.625%, 01/08/37	30,405	0.00
GBP 200,000	JPMorgan Chase & Co, 0.991%, perpetual	223,031	0.01	USD 100,000	Kimberly-Clark Corp, 3.900%, 04/05/47	88,870	0.00
USD 640,000	JPMorgan Chase & Co, 2.069%, perpetual	550,362	0.01	USD 50,000	Kimberly-Clark Corp, 1.050%, perpetual	43,637	0.00
GBP 100,000	JPMorgan Chase & Co, 1.895%, perpetual	99,572	0.00	USD 100,000	Kimco Realty Corp, 2.700%, 01/03/24	98,033	0.00
USD 125,000	Juniper Networks Inc, 2.000%, perpetual	97,846	0.00	USD 500,000	Kimco Realty Corp, 2.700%, 01/10/30	430,580	0.01
USD 500,000	Kaiser Foundation Hospitals, 2.810%, perpetual	382,620	0.01	USD 100,000	Kimco Realty Corp, 4.450%, 01/09/47	87,119	0.00
USD 125,000	Kaiser Foundation Hospitals, 3.150%, 01/05/27	121,450	0.00	USD 150,000	Kinder Morgan Energy Partners LP, 3.500%, 01/09/23	149,367	0.00
USD 100,000	Kaiser Foundation Hospitals, 4.150%, 01/05/47	93,061	0.00	USD 200,000	Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	223,958	0.01
USD 300,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	236,004	0.01	USD 35,000	Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	35,439	0.00
USD 50,000	Kansas City Southern, 4.950%, 15/08/45	48,274	0.00	USD 100,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	87,566	0.00
				USD 150,000	Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	137,485	0.00
				USD 300,000	Kinder Morgan Inc, 4.300%, 01/03/28	292,299	0.01
				USD 555,000	Kinder Morgan Inc, 2.000%, 15/02/31	443,978	0.01
				USD 170,000	Kinder Morgan Inc, 5.300%, 01/12/34	165,507	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 590,000	Kinder Morgan Inc, 3.250%, 01/08/50	410,339	0.01	USD 300,000	Level 3 Financing Inc, 3.400%, 01/03/27	260,178	0.01
USD 75,000	KLA Corp, 4.650%, 01/11/24	75,931	0.00	USD 100,000	Liberty Mutual Group Inc, 3.950%, 15/05/60	71,668	0.00
USD 50,000	KLA Corp, 3.300%, 01/03/50	39,638	0.00	USD 500,000	Liberty Mutual Group Inc, 5.500%, perpetual	478,785	0.01
USD 590,000	Kohl's Corp, 3.375%, perpetual	510,674	0.01	USD 50,000	Life Storage LP, 3.875%, 15/12/27	47,681	0.00
USD 150,000	Komatsu Finance America Inc, 2.437%, 11/09/22	149,800	0.00	USD 45,000	Life Storage LP, 2.200%, 15/10/30	36,104	0.00
USD 300,000	Kraft Heinz Foods Co, 3.875%, 15/05/27	290,283	0.01	USD 15,000	Lincoln National Corp, 4.000%, 01/09/23	15,102	0.00
USD 200,000	Kroger Co, 3.500%, 01/02/26	196,934	0.01	USD 35,000	Lincoln National Corp, 3.800%, 01/03/28	33,487	0.00
USD 200,000	Kroger Co, 4.450%, 01/02/47	181,258	0.00	USD 200,000	Lincoln National Corp, 3.050%, 15/01/30	174,528	0.00
USD 250,000	Kroger Co, 3.950%, 15/01/50	211,362	0.01	USD 25,000	Lincoln National Corp, 4.350%, 01/03/48	21,182	0.00
USD 500,000	Kyndryl Holdings Inc, 3.150%, 15/10/31	366,235	0.01	USD 15,000	Loews Corp, 3.200%, 15/05/30	13,643	0.00
USD 50,000	L3Harris Technologies Inc, 3.832%, 27/04/25	49,376	0.00	USD 500,000	Lowe's Cos Inc, 3.350%, 01/04/27	481,560	0.01
USD 200,000	L3Harris Technologies Inc, 4.400%, 15/06/28	196,438	0.01	USD 110,000	Lowe's Cos Inc, 1.300%, 15/04/28	92,991	0.00
USD 70,000	L3Harris Technologies Inc, 5.054%, 27/04/45	68,090	0.00	USD 635,000	Lowe's Cos Inc, 1.700%, 15/09/28	535,888	0.01
USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	98,582	0.00	USD 100,000	Lowe's Cos Inc, 3.650%, 05/04/29	94,488	0.00
USD 200,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	192,966	0.00	USD 550,000	Lowe's Cos Inc, 2.800%, 15/09/41	398,414	0.01
USD 25,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	22,257	0.00	USD 129,000	Lowe's Cos Inc, 4.050%, 03/05/47	108,045	0.00
USD 600,000	Laboratory Corp of America Holdings, 2.700%, perpetual	504,042	0.01	USD 80,000	Lowe's Cos Inc, 3.000%, 15/10/50	55,781	0.00
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	49,905	0.00	USD 500,000	Lowe's Cos Inc, 3.500%, 01/04/51	381,195	0.01
USD 30,000	Lam Research Corp, 4.000%, 15/03/29	29,516	0.00	USD 400,000	Lowe's Cos Inc, 2.625%, perpetual	342,628	0.01
USD 100,000	Lam Research Corp, 1.900%, 15/06/30	84,410	0.00	USD 500,000	Lowe's Cos Inc, 3.750%, perpetual	464,015	0.01
USD 25,000	Lam Research Corp, 4.875%, 15/03/49	25,511	0.00	USD 350,000	LYB International Finance III LLC, 4.200%, 15/10/49	284,375	0.01
USD 70,000	Lam Research Corp, 2.875%, 15/06/50	51,493	0.00	USD 40,000	LYB International Finance III LLC, 3.625%, 01/04/51	29,576	0.00
USD 85,000	Lam Research Corp, 3.125%, 15/06/60	61,391	0.00	USD 20,000	LYB International Finance III LLC, 1.250%, perpetual	18,098	0.00
USD 50,000	Lazard Group LLC, 3.750%, 13/02/25	49,034	0.00	USD 25,000	LYB International Finance III LLC, 2.250%, perpetual	20,614	0.00
USD 100,000	Lazard Group LLC, 3.625%, 01/03/27	94,485	0.00	USD 30,000	LYB International Finance III LLC, 3.375%, perpetual	22,984	0.00
USD 200,000	Lazard Group LLC, 4.375%, 11/03/29	190,628	0.00	USD 30,000	LYB International Finance III LLC, 3.800%, perpetual	21,265	0.00
USD 150,000	Lear Corp, 3.800%, 15/09/27	141,739	0.00	USD 250,000	M&T Bank Corp, 3.550%, 26/07/23	249,277	0.01
USD 200,000	Lear Corp, 4.250%, 15/05/29	185,064	0.00	USD 300,000	Magallanes Inc, 3.428%, 15/03/24	294,108	0.01
USD 50,000	Leggett & Platt Inc, 3.500%, 15/11/27	47,211	0.00	USD 800,000	Magallanes Inc, 3.755%, 15/03/27	750,792	0.02
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	48,527	0.00	USD 500,000	Magallanes Inc, 5.050%, 15/03/42	425,220	0.01
USD 500,000	Leggett & Platt Inc, 3.500%, perpetual	378,930	0.01	USD 100,000	Magellan Midstream Partners LP, 5.000%, 01/03/26	102,081	0.00
USD 100,000	Leland Stanford Junior University, 3.647%, 01/05/48	92,748	0.00	USD 100,000	Magellan Midstream Partners LP, 4.200%, 03/10/47	82,425	0.00
				EUR 100,000	ManpowerGroup Inc, 1.750%, 22/06/26	100,217	0.00
				EUR 100,000	ManpowerGroup Inc, 3.500%, perpetual	104,824	0.00
				USD 15,000	Marathon Oil Corp, 6.800%, 15/03/32	16,277	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 25,000	Marathon Oil Corp, 6.600%, 01/10/37	26,486	0.00	USD 600,000	McCormick & Co Inc, 1.850%, perpetual	476,766	0.01
USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	91,687	0.00	EUR 100,000	McDonald's Corp, 2.000%, 01/06/23	105,425	0.00
USD 50,000	Marathon Petroleum Corp, 5.125%, 15/12/26	51,285	0.00	EUR 100,000	McDonald's Corp, 0.625%, 29/01/24	102,882	0.00
USD 30,000	Marathon Petroleum Corp, 3.800%, 01/04/28	28,388	0.00	USD 30,000	McDonald's Corp, 1.450%, 01/09/25	27,955	0.00
USD 150,000	Marathon Petroleum Corp, 4.750%, 15/09/44	132,372	0.00	USD 60,000	McDonald's Corp, 3.700%, 30/01/26	59,965	0.00
USD 25,000	Marathon Petroleum Corp, 4.500%, 01/04/48	21,084	0.00	USD 200,000	McDonald's Corp, 3.500%, 01/03/27	195,814	0.01
USD 65,000	Markel Corp, 5.000%, 20/05/49	61,478	0.00	USD 25,000	McDonald's Corp, 3.800%, 01/04/28	24,545	0.00
USD 135,000	Markel Corp, 3.450%, perpetual	101,039	0.00	EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	99,286	0.00
USD 200,000	Marriott International Inc, 4.150%, 01/12/23	200,764	0.01	EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	93,695	0.00
USD 200,000	Marriott International Inc, 3.600%, 15/04/24	198,104	0.01	USD 30,000	McDonald's Corp, 2.125%, 01/03/30	25,701	0.00
USD 500,000	Marriott International Inc, 5.750%, 01/05/25	517,945	0.01	EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	91,241	0.00
USD 115,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	113,638	0.00	EUR 100,000	McDonald's Corp, 3.000%, 31/05/34	97,547	0.00
USD 25,000	Marsh & McLennan Cos Inc, 3.750%, 14/03/26	24,759	0.00	USD 15,000	McDonald's Corp, 6.300%, 15/10/37	17,162	0.00
USD 400,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	390,652	0.01	USD 215,000	McDonald's Corp, 6.300%, 01/03/38	245,427	0.01
USD 50,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	47,249	0.00	USD 150,000	McDonald's Corp, 4.875%, 09/12/45	147,151	0.00
USD 35,000	Martin Marietta Materials Inc, 2.500%, 15/03/30	29,508	0.00	USD 110,000	McDonald's Corp, 4.450%, 01/09/48	102,202	0.00
USD 50,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	41,647	0.00	USD 25,000	McDonald's Corp, 3.625%, 01/09/49	20,495	0.00
USD 50,000	Martin Marietta Materials Inc, 2.400%, perpetual	40,846	0.00	GBP 100,000	McDonald's Corp, 4.125%, 11/06/54	116,021	0.00
USD 335,000	Martin Marietta Materials Inc, 3.200%, perpetual	236,949	0.01	AUD 400,000	McDonald's Corp, 3.000%, perpetual	269,867	0.01
USD 50,000	Masco Corp, 2.000%, 01/10/30	39,487	0.00	EUR 400,000	McDonald's Corp, 0.250%, perpetual	351,878	0.01
USD 200,000	Masco Corp, 4.500%, 15/05/47	170,430	0.00	USD 120,000	McKesson Corp, 0.900%, 03/12/25	108,041	0.00
USD 60,000	Massachusetts Institute of Technology, 3.959%, 01/07/38	58,756	0.00	EUR 100,000	McKesson Corp, 1.625%, 30/10/26	99,615	0.00
USD 100,000	Massachusetts Institute of Technology, 4.678%, 01/07/14	99,627	0.00	GBP 100,000	McKesson Corp, 3.125%, 17/02/29	114,831	0.00
USD 300,000	Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70	220,521	0.01	USD 300,000	McLaren Health Care Corp, 4.386%, 15/05/48	282,846	0.01
USD 200,000	MassMutual Global Funding II, 3.400%, 08/03/26	195,326	0.01	USD 200,000	MDC Holdings Inc, 3.966%, perpetual	115,328	0.00
USD 500,000	MasTec Inc, 4.500%, 15/08/28	449,400	0.01	USD 30,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	30,186	0.00
USD 270,000	Mastercard Inc, 3.375%, 01/04/24	270,402	0.01	USD 72,000	Medtronic Inc, 4.375%, 15/03/35	71,890	0.00
USD 50,000	Mastercard Inc, 2.950%, 01/06/29	46,885	0.00	USD 134,000	Medtronic Inc, 4.625%, 15/03/45	134,415	0.00
USD 50,000	Mastercard Inc, 3.650%, 01/06/49	44,275	0.00	USD 110,000	Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50	83,081	0.00
USD 415,000	Mastercard Inc, 2.950%, 15/03/51	322,393	0.01				
USD 250,000	Mastercard Inc, 1.900%, perpetual	213,472	0.01				
USD 100,000	Maxim Integrated Products Inc, 3.450%, 15/06/27	95,314	0.00				
USD 200,000	McCormick & Co Inc, 4.200%, 15/08/47	180,820	0.00				

**Schedule of Investments (continued)**  
as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 32,000	Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	29,223	0.00	USD 50,000	Mid-America Apartments LP, 4.000%, 15/11/25	49,590	0.00
USD 45,000	Merck & Co Inc, 2.900%, 07/03/24	44,763	0.00	USD 100,000	Mid-America Apartments LP, 3.950%, 15/03/29	95,446	0.00
EUR 100,000	Merck & Co Inc, 0.500%, 02/11/24	101,665	0.00	USD 375,000	Mid-America Apartments LP, 1.700%, 15/02/31	296,621	0.01
USD 150,000	Merck & Co Inc, 2.750%, 10/02/25	148,054	0.00	EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	98,451	0.00
EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	102,775	0.00	EUR 100,000	MMS USA Investments Inc, 1.250%, 13/06/28	92,515	0.00
USD 600,000	Merck & Co Inc, 1.700%, 10/06/27	545,400	0.01	EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	89,183	0.00
USD 100,000	Merck & Co Inc, 3.400%, 07/03/29	96,822	0.00	USD 200,000	Mohawk Industries Inc, 3.625%, 15/05/30	178,476	0.00
USD 595,000	Merck & Co Inc, 2.150%, 10/12/31	512,194	0.01	USD 100,000	Molex Electronic Technologies LLC, 3.900%, 15/04/25	98,191	0.00
USD 100,000	Merck & Co Inc, 3.900%, 07/03/39	94,528	0.00	USD 45,000	Molson Coors Brewing Co, 3.000%, 15/07/26	42,313	0.00
USD 500,000	Merck & Co Inc, 2.350%, 24/06/40	376,475	0.01	USD 40,000	Molson Coors Brewing Co, 4.200%, 15/07/46	32,752	0.00
USD 100,000	Merck & Co Inc, 3.600%, 15/09/42	87,659	0.00	EUR 100,000	Mondelez International Inc, 0.250%, 17/03/28	90,044	0.00
USD 195,000	Merck & Co Inc, 3.700%, 10/02/45	171,378	0.00	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	78,526	0.00
USD 200,000	Merck & Co Inc, 4.000%, 07/03/49	184,780	0.00	EUR 100,000	Mondelez International Inc, 1.375%, 17/03/41	66,532	0.00
USD 600,000	Merck & Co Inc, 2.750%, 10/12/51	444,648	0.01	USD 35,000	Mondelez International Inc, 1.875%, perpetual	27,236	0.00
USD 555,000	Merck & Co Inc, 2.900%, 10/12/61	395,104	0.01	USD 100,000	Monongahela Power Co, 4.100%, 15/04/24	99,986	0.00
USD 300,000	Mercury General Corp, 4.400%, 15/03/27	293,685	0.01	USD 300,000	Montefiore Obligated Group, 4.287%, 01/09/50	218,631	0.01
USD 800,000	Met Tower Global Funding, 0.700%, perpetual	758,200	0.02	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	90,188	0.00
USD 150,000	MetLife Inc, 3.600%, 10/04/24	150,400	0.00	USD 600,000	Moody's Corp, 2.750%, 19/08/41	439,116	0.01
USD 150,000	MetLife Inc, 3.600%, 13/11/25	148,992	0.00	USD 100,000	Moody's Corp, 5.250%, 15/07/44	100,924	0.00
USD 200,000	MetLife Inc, 5.700%, 15/06/35	219,304	0.01	USD 250,000	Moody's Corp, 2.550%, 18/08/60	154,842	0.00
USD 300,000	MetLife Inc, 5.875%, 06/02/41	325,425	0.01	EUR 300,000	Morgan Stanley, 1.750%, 11/03/24	311,706	0.01
USD 200,000	Metropolitan Life Global Funding I, 3.600%, 11/01/24	199,160	0.01	EUR 400,000	Morgan Stanley, 0.637%, 26/07/24	411,962	0.01
EUR 100,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	94,213	0.00	USD 200,000	Morgan Stanley, 0.791%, 22/01/25	189,226	0.00
GBP 300,000	Metropolitan Life Global Funding I, 0.625%, 08/12/27	310,002	0.01	EUR 100,000	Morgan Stanley, 1.750%, 30/01/25	102,450	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	89,275	0.00	USD 45,000	Morgan Stanley, 2.720%, 22/07/25	43,411	0.00
USD 200,000	Metropolitan Life Global Funding I, 3.050%, 17/06/29	183,702	0.00	USD 200,000	Morgan Stanley, 4.000%, 23/07/25	200,060	0.01
USD 300,000	Metropolitan Life Global Funding I, 0.400%, perpetual	285,804	0.01	USD 35,000	Morgan Stanley, 0.864%, 21/10/25	32,301	0.00
USD 200,000	Micron Technology Inc, 4.975%, 06/02/26	202,032	0.01	USD 300,000	Morgan Stanley, 1.164%, 21/10/25	278,277	0.01
USD 500,000	Micron Technology Inc, 2.703%, 15/04/32	399,275	0.01	USD 135,000	Morgan Stanley, 3.875%, 27/01/26	133,177	0.00
USD 500,000	Micron Technology Inc, 3.366%, perpetual	362,780	0.01	USD 500,000	Morgan Stanley, 2.188%, 28/04/26	468,955	0.01
USD 500,000	Micron Technology Inc, 3.477%, perpetual	346,480	0.01	EUR 100,000	Morgan Stanley, 2.103%, 08/05/26	102,544	0.00
USD 135,000	Microsoft Corp, 2.875%, 06/02/24	134,811	0.00	USD 200,000	Morgan Stanley, 3.125%, 27/07/26	190,870	0.00
USD 100,000	Microsoft Corp, 2.700%, 12/02/25	99,264	0.00	USD 120,000	Morgan Stanley, 4.350%, 08/09/26	118,771	0.00
USD 100,000	Microsoft Corp, 3.125%, 03/11/25	99,924	0.00	USD 100,000	Morgan Stanley, 3.625%, 20/01/27	97,051	0.00
USD 50,000	Microsoft Corp, 2.400%, 08/08/26	48,208	0.00	GBP 100,000	Morgan Stanley, 2.625%, 09/03/27	115,022	0.00
USD 260,000	Microsoft Corp, 3.300%, 06/02/27	259,363	0.01	EUR 125,000	Morgan Stanley, 1.875%, 27/04/27	122,745	0.00
EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	109,787	0.00	USD 695,000	Morgan Stanley, 1.593%, 04/05/27	619,933	0.01
USD 286,000	Microsoft Corp, 3.450%, 08/08/36	270,070	0.01	USD 500,000	Morgan Stanley, 1.512%, 20/07/27	439,585	0.01
USD 217,000	Microsoft Corp, 2.525%, 01/06/50	159,758	0.00	USD 345,000	Morgan Stanley, 2.475%, 21/01/28	313,798	0.01
USD 697,000	Microsoft Corp, 2.921%, 17/03/52	550,275	0.01				
USD 644,000	Microsoft Corp, 2.675%, 01/06/60	462,843	0.01				
USD 666,000	Microsoft Corp, 3.041%, 17/03/62	518,641	0.01				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Morgan Stanley, 3.591%, 22/07/28	141,957	0.00	USD 25,000	National Health Investors Inc, 3.000%, perpetual	19,307	0.00
EUR 100,000	Morgan Stanley, 0.495%, 26/10/29	87,629	0.00	USD 300,000	National Life Insurance Co, 5.250%, 19/07/68	277,941	0.01
USD 205,000	Morgan Stanley, 2.699%, 22/01/31	177,723	0.00	USD 200,000	National Oilwell Varco Inc, 3.600%, 01/12/29	179,446	0.00
EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	83,623	0.00	USD 150,000	National Retail Properties Inc, 3.900%, 15/06/24	149,686	0.00
USD 500,000	Morgan Stanley, 3.622%, 01/04/31	459,710	0.01	USD 50,000	National Retail Properties Inc, 2.500%, 15/04/30	42,498	0.00
USD 65,000	Morgan Stanley, 1.794%, 13/02/32	51,178	0.00	USD 325,000	National Retail Properties Inc, 3.000%, 15/04/52	222,635	0.01
USD 35,000	Morgan Stanley, 7.250%, 01/04/32	41,299	0.00	USD 115,000	National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30	100,060	0.00
EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	99,133	0.00	USD 165,000	National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	204,963	0.01
USD 500,000	Morgan Stanley, 2.239%, 21/07/32	406,280	0.01	USD 125,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	116,216	0.00
USD 275,000	Morgan Stanley, 2.943%, 21/01/33	235,752	0.01	USD 150,000	Nationwide Mutual Insurance Co, 4.950%, 22/04/44	138,072	0.00
EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	82,364	0.00	USD 50,000	NBCUniversal Media LLC, 4.450%, 15/01/43	46,413	0.00
USD 1,160,000	Morgan Stanley, 5.297%, 20/04/37	1,125,351	0.02	USD 500,000	Nestle Holdings Inc, 0.375%, perpetual	478,965	0.01
USD 100,000	Morgan Stanley, 3.971%, 22/07/38	89,427	0.00	USD 500,000	Nestle Holdings Inc, 0.606%, perpetual	471,295	0.01
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	280,539	0.01	USD 300,000	Nestle Holdings Inc, 1.000%, perpetual	261,879	0.01
USD 115,000	Morgan Stanley, 3.217%, 22/04/42	90,206	0.00	USD 800,000	Nestle Holdings Inc, 2.500%, perpetual	616,472	0.01
USD 125,000	Morgan Stanley, 4.300%, 27/01/45	112,428	0.00	USD 500,000	Nestle Holdings Inc, 2.625%, perpetual	370,420	0.01
USD 415,000	Morgan Stanley, 4.375%, 22/01/47	376,588	0.01	USD 250,000	New York and Presbyterian Hospital, 2.256%, perpetual	178,637	0.00
USD 500,000	Morgan Stanley, 5.597%, 24/03/51	540,885	0.01	GBP 100,000	NEW YORK LIFE GLOBAL FDG, 1.500%, 15/07/27	110,356	0.00
USD 500,000	Morgan Stanley, 2.802%, 25/01/52	346,025	0.01	USD 200,000	New York Life Global Funding, 2.875%, 10/04/24	197,642	0.01
USD 150,000	Morgan Stanley, 3.620%, perpetual	148,200	0.00	USD 1,000,000	New York Life Global Funding, 3.250%, perpetual	968,970	0.02
USD 500,000	Morgan Stanley, 2.630%, perpetual	478,225	0.01	GBP 200,000	New York Life Global Funding, 0.750%, perpetual	204,562	0.01
USD 675,000	Morgan Stanley, 4.210%, perpetual	660,352	0.01	USD 125,000	Newmont Corp, 2.250%, 01/10/30	103,969	0.00
USD 500,000	Morgan Stanley Direct Lending Fund, 4.500%, 11/02/27	453,730	0.01	USD 55,000	Newmont Goldcorp Corp, 2.800%, 01/10/29	48,633	0.00
USD 50,000	Mosaic Co, 4.250%, 15/11/23	50,321	0.00	USD 160,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	175,774	0.00
USD 100,000	Mosaic Co, 5.625%, 15/11/43	102,748	0.00	USD 735,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	639,722	0.01
USD 35,000	Mount Sinai Hospitals Group Inc, 3.737%, 01/07/49	29,271	0.00	USD 395,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	331,839	0.01
USD 165,000	MPLX LP, 4.125%, 01/03/27	159,687	0.00	USD 100,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	82,314	0.00
USD 300,000	MPLX LP, 4.000%, 15/03/28	284,520	0.01	USD 400,000	NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	352,736	0.01
USD 300,000	MPLX LP, 4.500%, 15/04/38	262,968	0.01				
USD 65,000	MPLX LP, 5.200%, 01/03/47	58,789	0.00				
USD 500,000	MPLX LP, 5.200%, 01/12/47	448,885	0.01				
USD 500,000	MultiCare Health System, 2.803%, 15/08/50	357,645	0.01				
EUR 100,000	Mylan Inc, 2.125%, 23/05/25	100,047	0.00				
EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	84,747	0.00				
USD 200,000	Nasdaq Inc, 1.650%, 15/01/31	157,028	0.00				
EUR 100,000	Nasdaq Inc, 0.900%, 30/07/33	76,663	0.00				
USD 100,000	Nasdaq Inc, 3.950%, perpetual	82,310	0.00				
USD 50,000	National Fuel Gas Co, 5.200%, 15/07/25	50,579	0.00				
USD 50,000	National Fuel Gas Co, 3.950%, 15/09/27	46,586	0.00				
USD 365,000	National Fuel Gas Co, 2.950%, 01/03/31	296,942	0.01				
EUR 100,000	National Grid North America Inc, 0.750%, 08/08/23	103,166	0.00				
EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	101,746	0.00				
EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	85,064	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Niagara Mohawk Power Corp, 4.119%, 28/11/42	82,421	0.00	USD 200,000	NSTAR Electric Co, 4.550%, 01/06/52	194,824	0.01
USD 300,000	NIKE Inc, 2.850%, 27/03/30	275,454	0.01	USD 100,000	Nucor Corp, 3.950%, 01/05/28	96,961	0.00
USD 500,000	NIKE Inc, 3.250%, 27/03/40	428,245	0.01	USD 600,000	Nucor Corp, 2.979%, perpetual	405,726	0.01
USD 50,000	NIKE Inc, 3.875%, 01/11/45	45,922	0.00	USD 50,000	NVIDIA Corp, 3.200%, 16/09/26	49,574	0.00
USD 500,000	Nissan Motor Acceptance Co LLC, 1.125%, 16/09/24	460,005	0.01	USD 800,000	NVIDIA Corp, 3.500%, 01/04/40	691,844	0.02
USD 500,000	Nissan Motor Acceptance Co LLC, 1.850%, perpetual	421,230	0.01	USD 75,000	NVIDIA Corp, 0.584%, perpetual	71,169	0.00
USD 100,000	Norfolk Southern Corp, 2.900%, 15/06/26	95,713	0.00	USD 400,000	NVIDIA Corp, 1.550%, perpetual	350,872	0.01
USD 175,000	Norfolk Southern Corp, 3.150%, 01/06/27	166,735	0.00	USD 100,000	NVIDIA Corp, 2.000%, perpetual	84,862	0.00
USD 200,000	Norfolk Southern Corp, 4.100%, 15/05/49	176,752	0.00	USD 125,000	NVR Inc, 3.000%, 15/05/30	107,293	0.00
USD 300,000	Norfolk Southern Corp, 3.400%, 01/11/49	236,913	0.01	USD 125,000	NYU Langone Hospitals, 4.368%, 01/07/47	113,825	0.00
USD 200,000	Norfolk Southern Corp, 4.050%, 15/08/52	174,176	0.00	USD 300,000	Oaktree Specialty Lending Corp, 3.500%, 25/02/25	284,193	0.01
USD 525,000	Norfolk Southern Corp, 4.100%, 15/05/21	397,766	0.01	USD 200,000	Office Properties Income Trust, 4.500%, 01/02/25	191,502	0.00
USD 550,000	Norfolk Southern Corp, 2.300%, perpetual	469,419	0.01	USD 200,000	Oglethorpe Power Corp, 5.050%, 01/10/48	186,856	0.00
USD 100,000	Northern Trust Corp, 3.950%, 30/10/25	100,342	0.00	USD 1,000,000	Oglethorpe Power Corp, 4.500%, perpetual	857,940	0.02
USD 300,000	Northern Trust Corp, 3.650%, 03/08/28	293,280	0.01	USD 100,000	Ohio Edison Co, 6.875%, 15/07/36	116,993	0.00
USD 200,000	Northern Trust Corp, 3.150%, 03/05/29	187,632	0.00	USD 55,000	Old Republic International Corp, 3.850%, perpetual	41,509	0.00
USD 50,000	Northwell Healthcare Inc, 4.260%, 01/11/47	45,192	0.00	USD 11,000	Omega Healthcare Investors Inc, 4.375%, 01/08/23	11,020	0.00
USD 50,000	Northwell Healthcare Inc, 3.809%, 01/11/49	41,274	0.00	USD 100,000	Omega Healthcare Investors Inc, 4.750%, 15/01/28	94,919	0.00
USD 100,000	Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	82,501	0.00	USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	84,080	0.00
USD 25,000	Northwestern University, 3.662%, 01/12/57	21,658	0.00	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	42,107	0.00
USD 385,000	Novant Health Inc, 3.168%, perpetual	296,173	0.01	USD 200,000	Oncor Electric Delivery Co LLC, 2.750%, 01/06/24	197,238	0.01
USD 100,000	Novartis Capital Corp, 3.400%, 06/05/24	100,481	0.00	USD 200,000	Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	194,604	0.01
USD 400,000	Novartis Capital Corp, 1.750%, 14/02/25	386,100	0.01	USD 150,000	Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	132,091	0.00
USD 100,000	Novartis Capital Corp, 2.000%, 14/02/27	93,084	0.00	USD 570,000	Oncor Electric Delivery Co LLC, 0.550%, perpetual	514,659	0.01
USD 100,000	Novartis Capital Corp, 2.200%, 14/08/30	88,189	0.00	USD 90,000	ONE Gas Inc, 4.500%, 01/11/48	79,666	0.00
USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	139,470	0.00	USD 200,000	ONE Gas Inc, 1.100%, perpetual	190,170	0.00
USD 65,000	Novartis Capital Corp, 2.750%, 14/08/50	50,550	0.00	USD 100,000	ONEOK Inc, 2.200%, 15/09/25	93,159	0.00
USD 200,000	NRG Energy Inc, 3.750%, 15/06/24	196,056	0.01	USD 100,000	ONEOK Inc, 3.100%, 15/03/30	85,952	0.00
USD 200,000	NSTAR Electric Co, 3.200%, 15/05/27	192,938	0.00	USD 100,000	ONEOK Inc, 6.350%, 15/01/31	104,517	0.00
USD 250,000	NSTAR Electric Co, 3.250%, 15/05/29	236,487	0.01	USD 150,000	ONEOK Inc, 4.950%, 13/07/47	127,270	0.00
				USD 100,000	ONEOK Inc, 4.500%, 15/03/50	79,659	0.00
				USD 100,000	ONEOK Partners LP, 4.900%, 15/03/25	100,829	0.00
				USD 15,000	ONEOK Partners LP, 6.650%, 01/10/36	15,258	0.00
				USD 25,000	ONEOK Partners LP, 6.850%, 15/10/37	25,592	0.00
				USD 50,000	Oracle Corp, 2.400%, 15/09/23	49,234	0.00
				USD 200,000	Oracle Corp, 3.400%, 08/07/24	197,298	0.01
				USD 150,000	Oracle Corp, 2.950%, 15/05/25	143,818	0.00
				USD 615,000	Oracle Corp, 1.650%, 25/03/26	550,849	0.01

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 440,000	Oracle Corp, 2.650%, 15/07/26	405,684	0.01	USD 225,000	Partners Healthcare System Inc, 3.192%, 01/07/49	175,813	0.00
USD 200,000	Oracle Corp, 3.250%, 15/11/27	184,282	0.00	USD 30,000	Partners Healthcare System Inc, 3.342%, 01/07/60	22,346	0.00
USD 500,000	Oracle Corp, 2.950%, 01/04/30	426,800	0.01	USD 200,000	PayPal Holdings Inc, 2.400%, 01/10/24	195,194	0.01
USD 620,000	Oracle Corp, 2.875%, 25/03/31	510,843	0.01	USD 200,000	PayPal Holdings Inc, 2.650%, 01/10/26	189,696	0.00
USD 100,000	Oracle Corp, 4.300%, 08/07/34	87,721	0.00	USD 25,000	PeaceHealth Obligated Group, 1.375%, perpetual	23,000	0.00
USD 200,000	Oracle Corp, 3.900%, 15/05/35	164,942	0.00	USD 50,000	PECO Energy Co, 3.150%, 15/10/25	49,213	0.00
USD 300,000	Oracle Corp, 3.800%, 15/11/37	233,415	0.01	USD 100,000	PECO Energy Co, 3.700%, 15/09/47	86,689	0.00
USD 800,000	Oracle Corp, 3.600%, 01/04/40	583,846	0.02	USD 60,000	PECO Energy Co, 3.900%, 01/03/48	53,811	0.00
USD 100,000	Oracle Corp, 5.375%, 15/07/40	91,009	0.00	USD 90,000	PECO Energy Co, 2.800%, 15/06/50	66,050	0.00
USD 1,160,000	Oracle Corp, 3.650%, 25/03/41	864,409	0.02	USD 110,000	PECO Energy Co, 3.050%, perpetual	84,383	0.00
USD 25,000	Oracle Corp, 4.000%, 15/07/46	18,549	0.00	USD 500,000	PECO Energy Co, 2.850%, perpetual	367,705	0.01
USD 320,000	Oracle Corp, 4.000%, 15/11/47	237,782	0.01	USD 55,000	Pennsylvania Electric Co, 3.250%, 15/03/28	51,034	0.00
USD 660,000	Oracle Corp, 3.950%, 25/03/51	484,605	0.01	USD 200,000	Pennsylvania Electric Co, 3.600%, 01/06/29	187,718	0.00
USD 100,000	O'Reilly Automotive Inc, 3.600%, 01/09/27	96,646	0.00	USD 300,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.125%, 01/08/23	300,957	0.01
USD 100,000	O'Reilly Automotive Inc, 3.900%, 01/06/29	94,658	0.00	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.900%, 01/02/24	198,968	0.01
USD 500,000	O'Reilly Automotive Inc, 4.700%, 15/06/32	498,945	0.01	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.450%, 01/07/24	196,046	0.01
USD 90,000	O'Reilly Automotive Inc, 1.750%, perpetual	71,181	0.00	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27	195,230	0.01
USD 25,000	Orlando Health Obligated Group, 3.327%, perpetual	19,866	0.00	USD 500,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 1.700%, perpetual	444,795	0.01
USD 35,000	Owens Corning, 3.950%, 15/08/29	32,443	0.00	USD 500,000	PENSKE TRUCK LEASING/PTL, 4.400%, 01/07/27	490,935	0.01
USD 200,000	Owens Corning, 3.875%, 01/06/30	182,940	0.00	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	97,484	0.00
USD 100,000	Owl Rock Capital Corp, 3.750%, 22/07/25	92,631	0.00	USD 100,000	PepsiCo Inc, 3.600%, 01/03/24	100,599	0.00
USD 100,000	Owl Rock Capital Corp, 3.400%, 15/07/26	87,930	0.00	USD 300,000	PepsiCo Inc, 2.250%, 19/03/25	292,050	0.01
USD 600,000	Owl Rock Capital Corp, 2.875%, 11/06/28	472,224	0.01	USD 100,000	PepsiCo Inc, 2.375%, 06/10/26	96,009	0.00
USD 500,000	Owl Rock Capital Corp, 4.700%, perpetual	457,480	0.01	EUR 500,000	PepsiCo Inc, 0.500%, 06/05/28	466,234	0.01
USD 35,000	PACCAR Financial Corp, 1.800%, 06/02/25	33,472	0.00	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	94,687	0.00
USD 225,000	PACCAR Financial Corp, 0.350%, perpetual	218,045	0.01	USD 50,000	PepsiCo Inc, 2.625%, 29/07/29	46,304	0.00
USD 500,000	PACCAR Financial Corp, 0.500%, perpetual	470,685	0.01	USD 395,000	PepsiCo Inc, 1.625%, 01/05/30	334,968	0.01
USD 500,000	PACCAR Financial Corp, 0.900%, perpetual	470,285	0.01	USD 300,000	PepsiCo Inc, 1.950%, 21/10/31	255,825	0.01
USD 1,000,000	PACCAR Financial Corp, 2.850%, perpetual	987,470	0.02	EUR 100,000	PepsiCo Inc, 0.400%, 09/10/32	80,583	0.00
USD 500,000	Pacific Life GF II, 2.450%, 11/01/32	415,240	0.01	EUR 100,000	PepsiCo Inc, 0.750%, 14/10/33	82,078	0.00
USD 100,000	Packaging Corp of America, 3.650%, 15/09/24	99,160	0.00	USD 100,000	PepsiCo Inc, 3.450%, 06/10/46	86,112	0.00
USD 35,000	Packaging Corp of America, 3.400%, 15/12/27	33,648	0.00	USD 200,000	PepsiCo Inc, 2.875%, 15/10/49	158,754	0.00
USD 100,000	Parker-Hannifin Corp, 3.250%, 01/03/27	95,438	0.00	EUR 100,000	PepsiCo Inc, 1.050%, 09/10/50	61,017	0.00
USD 200,000	Parker-Hannifin Corp, 3.250%, 14/06/29	182,894	0.00				
USD 105,000	Parker-Hannifin Corp, 4.200%, 21/11/34	97,809	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 500,000	PepsiCo Inc, 2.750%, 21/10/51	384,305	0.01	USD 200,000	Pine Street Trust II, 5.568%, 15/02/49	193,306	0.01
USD 25,000	PepsiCo Inc, 0.400%, perpetual	24,249	0.00	USD 500,000	Plains All American Pipeline LP / PAA Finance Corp, 3.800%, 15/09/30	442,405	0.01
USD 40,000	PepsiCo Inc, 1.400%, perpetual	32,834	0.00	USD 100,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26	98,214	0.00
USD 1,000,000	PepsiCo Inc, 2.625%, perpetual	785,860	0.02	USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29	176,476	0.00
USD 65,000	PerkinElmer Inc, 3.300%, 15/09/29	57,141	0.00	USD 25,000	Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	24,928	0.00
USD 50,000	Pfizer Inc, 3.200%, 15/09/23	50,140	0.00	USD 50,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	39,594	0.00
USD 100,000	Pfizer Inc, 2.950%, 15/03/24	99,575	0.00	USD 285,000	PNC Bank NA, 2.700%, 22/10/29	248,155	0.01
USD 200,000	Pfizer Inc, 3.400%, 15/05/24	201,086	0.01	USD 250,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	250,070	0.01
USD 150,000	Pfizer Inc, 3.000%, 15/12/26	146,662	0.00	USD 200,000	PNC Financial Services Group Inc, 2.200%, 01/11/24	193,734	0.01
USD 100,000	Pfizer Inc, 3.600%, 15/09/28	99,468	0.00	USD 250,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	238,497	0.01
USD 200,000	Pfizer Inc, 3.450%, 15/03/29	194,530	0.01	USD 300,000	PNC Financial Services Group Inc, 1.150%, perpetual	268,155	0.01
USD 50,000	Pfizer Inc, 1.700%, 28/05/30	42,630	0.00	USD 465,000	PNC Financial Services Group Inc, 2.307%, perpetual	388,982	0.01
USD 400,000	Pfizer Inc, 4.000%, 15/12/36	389,332	0.01	USD 100,000	Potomac Electric Power Co, 3.600%, 15/03/24	100,107	0.00
GBP 100,000	Pfizer Inc, 6.500%, 03/06/38	161,104	0.00	USD 5,000	Potomac Electric Power Co, 6.500%, 15/11/37	5,807	0.00
USD 50,000	Pfizer Inc, 4.100%, 15/09/38	48,230	0.00	EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	195,911	0.01
USD 250,000	Pfizer Inc, 3.900%, 15/03/39	235,830	0.01	USD 500,000	PPG Industries Inc, 1.200%, perpetual	448,050	0.01
USD 100,000	Pfizer Inc, 4.300%, 15/06/43	96,717	0.00	EUR 100,000	Praxair Inc, 1.200%, 12/02/24	103,793	0.00
USD 35,000	Pfizer Inc, 4.200%, 15/09/48	34,101	0.00	USD 50,000	Praxair Inc, 2.650%, 05/02/25	49,159	0.00
USD 45,000	Pfizer Inc, 2.700%, 28/05/50	34,426	0.00	USD 500,000	Pricoa Global Funding I, 1.150%, perpetual	469,800	0.01
GBP 400,000	Pfizer Inc, 2.735%, perpetual	413,336	0.01	USD 200,000	Principal Financial Group Inc, 3.100%, 15/11/26	189,784	0.00
USD 200,000	Philip Morris International Inc, 2.875%, 01/05/24	197,656	0.01	USD 200,000	Principal Financial Group Inc, 2.125%, 15/06/30	164,924	0.00
EUR 100,000	Philip Morris International Inc, 2.875%, 30/05/24	105,790	0.00	USD 100,000	Principal Financial Group Inc, 4.300%, 15/11/46	92,901	0.00
EUR 100,000	Philip Morris International Inc, 0.625%, 08/11/24	99,801	0.00	USD 300,000	Principal Life Global Funding II, 1.250%, 16/08/26	265,227	0.01
USD 50,000	Philip Morris International Inc, 3.375%, 11/08/25	49,191	0.00	USD 800,000	Principal Life Global Funding II, 0.875%, perpetual	709,360	0.02
USD 100,000	Philip Morris International Inc, 3.125%, 02/03/28	91,427	0.00	USD 250,000	Private Export Funding Corp, 2.450%, 15/07/24	245,572	0.01
EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	69,585	0.00	EUR 100,000	Procter & Gamble Co, 1.125%, 02/11/23	104,336	0.00
USD 45,000	Philip Morris International Inc, 6.375%, 16/05/38	47,231	0.00	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	102,235	0.00
EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	59,038	0.00	USD 200,000	Procter & Gamble Co, 2.450%, 03/11/26	192,460	0.00
USD 100,000	Philip Morris International Inc, 3.875%, 21/08/42	78,397	0.00				
USD 100,000	Philip Morris International Inc, 4.875%, 15/11/43	89,162	0.00				
USD 200,000	Philip Morris International Inc, 0.875%, perpetual	177,092	0.00				
USD 200,000	Philip Morris International Inc, 1.750%, perpetual	155,046	0.00				
USD 300,000	Phillips 66, 3.900%, 15/03/28	291,465	0.01				
USD 300,000	Phillips 66, 2.150%, 15/12/30	244,923	0.01				
USD 45,000	Phillips 66, 4.875%, 15/11/44	43,592	0.00				
USD 500,000	Phillips 66, 3.300%, 15/03/52	372,910	0.01				
USD 400,000	Physicians Realty LP, 2.625%, perpetual	322,656	0.01				
USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	82,653	0.00				
USD 200,000	Pine Street Trust I, 4.572%, 15/02/29	192,976	0.00				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	58,521	0.00	USD 200,000	Public Service Electric & Gas Co, 5.500%, 01/03/40	214,746	0.01
USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	48,446	0.00	USD 200,000	Public Service Electric & Gas Co, 3.850%, 01/05/49	176,156	0.00
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	97,745	0.00	USD 545,000	Public Service Electric and Gas Co, 1.900%, perpetual	454,007	0.01
EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	88,517	0.00	USD 200,000	Public Service Enterprise Group Inc, 2.875%, 15/06/24	195,954	0.01
EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	87,358	0.00	USD 1,300,000	Public Service Enterprise Group Inc, 0.841%, perpetual	1,248,624	0.03
EUR 100,000	Procter & Gamble Co, 0.900%, 04/11/41	68,739	0.00	USD 200,000	Public Storage, 3.094%, 15/09/27	189,572	0.00
USD 500,000	Procter & Gamble Co, 1.000%, perpetual	459,610	0.01	EUR 100,000	Public Storage, 0.500%, 09/09/30	81,787	0.00
USD 750,000	Procter & Gamble Co, 1.950%, perpetual	647,835	0.01	EUR 100,000	Public Storage, 0.875%, 24/01/32	81,272	0.00
USD 100,000	Progressive Corp, 2.450%, 15/01/27	94,259	0.00	USD 125,000	Puget Energy Inc, 4.100%, perpetual	116,295	0.00
USD 150,000	Progressive Corp, 4.350%, 25/04/44	138,918	0.00	USD 30,000	Puget Sound Energy Inc, 4.223%, 15/06/48	26,559	0.00
USD 300,000	Progressive Corp, 2.500%, perpetual	283,083	0.01	USD 100,000	Puget Sound Energy Inc, 3.250%, 15/09/49	76,526	0.00
EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	89,623	0.00	EUR 200,000	PVH Corp, 3.625%, 15/07/24	211,133	0.01
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	95,047	0.00	USD 50,000	Qualcomm Inc, 2.900%, 20/05/24	49,767	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	59,128	0.00	USD 300,000	Qualcomm Inc, 3.450%, 20/05/25	299,817	0.01
EUR 500,000	Prologis Euro Finance LLC, 0.500%, perpetual	384,846	0.01	USD 150,000	Qualcomm Inc, 3.250%, 20/05/27	146,748	0.00
USD 130,000	Prologis LP, 2.125%, 15/04/27	89,771	0.00	USD 230,000	Qualcomm Inc, 4.300%, 20/05/47	220,388	0.01
USD 65,000	Prologis LP, 3.875%, 15/09/28	63,286	0.00	USD 500,000	Quanta Services Inc, 3.050%, 01/10/41	346,870	0.01
USD 30,000	Prologis LP, 2.250%, 15/04/30	25,968	0.00	USD 300,000	Quest Diagnostics Inc, 2.950%, 30/06/30	264,303	0.01
USD 145,000	Prologis LP, 1.250%, 15/10/30	115,175	0.00	USD 150,000	Quest Diagnostics Inc, 4.700%, 30/03/45	134,937	0.00
USD 25,000	Prologis LP, 3.000%, 15/04/50	18,863	0.00	USD 500,000	Ralph Lauren Corp, 2.950%, 15/06/30	439,570	0.01
USD 100,000	Prologis LP, 1.625%, perpetual	80,756	0.00	USD 165,000	Raymond James Financial Inc, 3.750%, perpetual	134,648	0.00
USD 300,000	Protective Life Global Funding, 0.473%, perpetual	284,637	0.01	USD 100,000	Realty Income Corp, 3.875%, 15/07/24	99,998	0.00
USD 500,000	Protective Life Global Funding, 1.303%, perpetual	445,205	0.01	USD 100,000	Realty Income Corp, 3.000%, 15/01/27	94,688	0.00
USD 80,000	Providence St Joseph Health Obligated Group, 2.532%, 01/10/29	70,804	0.00	USD 535,000	Realty Income Corp, 2.200%, 15/06/28	470,607	0.01
USD 105,000	Prudential Financial Inc, 1.500%, 10/03/26	96,391	0.00	USD 40,000	Realty Income Corp, 3.250%, 15/01/31	36,426	0.00
USD 100,000	Prudential Financial Inc, 2.100%, 10/03/30	85,152	0.00	USD 530,000	Realty Income Corp, 2.850%, 15/12/32	454,205	0.01
USD 150,000	Prudential Financial Inc, 3.000%, 10/03/40	121,390	0.00	USD 100,000	Realty Income Corp, 1.800%, 15/03/33	76,407	0.00
USD 50,000	Prudential Financial Inc, 4.600%, 15/05/44	47,421	0.00	USD 100,000	Realty Income Corp, 4.650%, 15/03/47	97,187	0.00
USD 200,000	Prudential Financial Inc, 4.500%, 15/09/47	179,370	0.00	USD 420,000	Realty Income Corp, 4.600%, perpetual	423,562	0.01
USD 300,000	Prudential Financial Inc, 3.935%, 07/12/49	258,471	0.01	USD 425,000	Realty Income Corp, 4.875%, perpetual	433,334	0.01
USD 355,000	Prudential Financial Inc, 3.700%, 01/10/50	293,656	0.01	USD 140,000	Regency Centers LP, 3.700%, 15/06/30	126,550	0.00
				USD 60,000	Regency Centers LP, 4.650%, 15/03/49	53,612	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Regions Financial Corp, 2.250%, 18/05/25	95,451	0.00	USD 50,000	RPM International Inc, 4.250%, 15/01/48	42,456	0.00
USD 150,000	Regions Financial Corp, 1.800%, perpetual	127,561	0.00	USD 500,000	Ryder System Inc, 1.750%, perpetual	452,655	0.01
USD 50,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	46,802	0.00	USD 1,000,000	S&P Global Inc, 2.450%, 01/03/27	936,590	0.02
USD 70,000	Reinsurance Group of America Inc, 3.150%, 15/06/30	61,853	0.00	USD 55,000	S&P Global Inc, 2.500%, 01/12/29	48,630	0.00
USD 415,000	Reliance Steel & Aluminum Co, 1.300%, 15/08/25	377,409	0.01	USD 500,000	S&P Global Inc, 2.900%, 01/03/32	445,475	0.01
USD 365,000	Reliance Steel & Aluminum Co, 2.150%, 15/08/30	295,599	0.01	USD 65,000	S&P Global Inc, 3.250%, 01/12/49	50,933	0.00
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	101,576	0.00	USD 300,000	S&P Global Inc, 3.700%, 01/03/52	256,464	0.01
USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	96,647	0.00	USD 30,000	S&P Global Inc, 2.300%, 15/08/60	18,432	0.00
USD 25,000	RELX Capital Inc, 3.000%, 22/05/30	22,419	0.00	USD 25,000	S&P Global Inc, 1.250%, perpetual	19,827	0.00
USD 30,000	RenaissanceRe Finance Inc, 3.450%, 01/07/27	28,565	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	147,904	0.00
USD 45,000	Republic Services Inc, 2.500%, 15/08/24	43,594	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	148,142	0.00
USD 55,000	Republic Services Inc, 2.900%, 01/07/26	52,514	0.00	USD 100,000	Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	103,317	0.00
USD 180,000	Republic Services Inc, 3.375%, 15/11/27	171,925	0.00	USD 200,000	Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	192,338	0.00
USD 150,000	Republic Services Inc, 2.300%, 01/03/30	128,485	0.00	USD 645,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	619,613	0.01
USD 200,000	Republic Services Inc, 1.450%, 15/02/31	156,882	0.00	USD 100,000	Sabra Health Care LP / Sabra Capital Corp, 3.900%, 15/10/29	88,250	0.00
USD 200,000	Retail Properties of America Inc, 4.750%, 15/09/30	186,102	0.00	USD 500,000	salesforce.com Inc, 2.700%, 15/07/41	387,070	0.01
USD 200,000	Reynolds American Inc, 5.850%, 15/08/45	168,248	0.00	USD 355,000	salesforce.com Inc, 0.625%, perpetual	336,107	0.01
USD 100,000	Roche Holdings Inc, 4.000%, 28/11/44	93,010	0.00	USD 580,000	salesforce.com Inc, 1.950%, perpetual	492,919	0.01
USD 300,000	Roche Holdings Inc, 1.882%, perpetual	293,253	0.01	USD 500,000	Sammons Financial Group Inc, 4.750%, perpetual	454,990	0.01
USD 500,000	Roche Holdings Inc, 0.991%, perpetual	455,500	0.01	USD 50,000	San Diego Gas & Electric Co, 4.500%, 15/08/40	47,029	0.00
USD 30,000	Rockefeller Foundation, 2.492%, perpetual	21,754	0.00	USD 100,000	San Diego Gas & Electric Co, 3.750%, 01/06/47	84,598	0.00
USD 85,000	Rockwell Automation Inc, 3.500%, 01/03/29	81,812	0.00	USD 200,000	Santander Holdings USA Inc, 3.500%, 07/06/24	196,440	0.01
USD 500,000	Rockwell Automation Inc, 2.800%, 15/08/61	327,540	0.01	USD 100,000	Santander Holdings USA Inc, 4.500%, 17/07/25	99,668	0.00
USD 50,000	Roper Technologies Inc, 2.350%, 15/09/24	48,472	0.00	USD 500,000	Santander Holdings USA Inc, 3.244%, 05/10/26	468,825	0.01
USD 125,000	Roper Technologies Inc, 4.200%, 15/09/28	122,310	0.00	USD 325,000	Santander Holdings USA Inc, 4.400%, 13/07/27	312,887	0.01
USD 415,000	Roper Technologies Inc, 2.000%, 30/06/30	334,942	0.01	USD 250,000	Schlumberger Holdings Corp, 3.900%, 17/05/28	236,455	0.01
USD 150,000	Ross Stores Inc, 0.875%, 15/04/26	132,771	0.00	USD 300,000	Sempra Energy, 3.800%, 01/02/38	253,023	0.01
USD 150,000	Ross Stores Inc, 1.875%, 15/04/31	118,719	0.00	USD 25,000	Sempra Energy, 6.000%, 15/10/39	26,319	0.00
USD 250,000	RPM International Inc, 4.550%, 01/03/29	241,852	0.01	USD 125,000	ServiceNow Inc, 1.400%, 01/09/30	97,759	0.00
				USD 25,000	Sherwin-Williams Co, 3.125%, 01/06/24	24,800	0.00
				USD 110,000	Sherwin-Williams Co, 3.450%, 01/06/27	104,980	0.00
				USD 150,000	Sherwin-Williams Co, 2.950%, 15/08/29	134,335	0.00
				USD 129,000	Sherwin-Williams Co, 4.500%, 01/06/47	114,010	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Sherwin-Williams Co, 2.900%, perpetual	341,705	0.01	USD 145,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	142,310	0.00
USD 150,000	Simon Property Group LP, 3.300%, 15/01/26	145,024	0.00	USD 100,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	85,798	0.00
USD 100,000	Simon Property Group LP, 3.250%, 30/11/26	95,409	0.00	USD 50,000	Stanley Black & Decker Inc, 2.750%, 15/11/50	34,385	0.00
USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	94,745	0.00	USD 300,000	Stanley Black & Decker Inc, 4.000%, 15/03/60	261,366	0.01
USD 300,000	Simon Property Group LP, 2.450%, 13/09/29	254,727	0.01	USD 50,000	Starbucks Corp, 3.800%, 15/08/25	49,888	0.00
USD 100,000	Simon Property Group LP, 4.250%, 30/11/46	85,653	0.00	USD 50,000	Starbucks Corp, 2.450%, 15/06/26	47,188	0.00
USD 500,000	Simon Property Group LP, 2.650%, perpetual	424,410	0.01	USD 50,000	Starbucks Corp, 4.000%, 15/11/28	48,865	0.00
USD 87,000	SITE Centers Corp, 3.625%, 01/02/25	84,498	0.00	USD 200,000	Starbucks Corp, 3.550%, 15/08/29	187,702	0.00
USD 100,000	Smithfield Foods Inc, 4.250%, 01/02/27	95,797	0.00	USD 200,000	Starbucks Corp, 2.550%, 15/11/30	170,570	0.00
USD 200,000	Solvay Finance America LLC, 4.450%, 03/12/25	198,808	0.01	USD 35,000	Starbucks Corp, 4.300%, 15/06/45	30,863	0.00
USD 60,000	Southern California Edison Co, 3.700%, 01/08/25	59,067	0.00	USD 130,000	Starbucks Corp, 4.500%, 15/11/48	118,388	0.00
USD 115,000	Southern California Edison Co, 2.850%, 01/08/29	101,930	0.00	USD 300,000	Steel Dynamics Inc, 2.800%, 15/12/24	290,898	0.01
USD 205,000	Southern California Edison Co, 6.000%, 15/01/34	218,579	0.01	USD 300,000	Steel Dynamics Inc, 2.400%, 15/06/25	284,088	0.01
USD 50,000	Southern California Edison Co, 4.500%, 01/09/40	44,324	0.00	USD 50,000	Stifel Financial Corp, 4.250%, 18/07/24	50,156	0.00
USD 200,000	Southern California Edison Co, 3.900%, 15/03/43	160,136	0.00	USD 85,000	Stryker Corp, 0.600%, 01/12/23	81,509	0.00
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	202,777	0.01	EUR 200,000	Stryker Corp, 0.250%, 03/12/24	199,530	0.01
USD 200,000	Southern California Edison Co, 3.650%, 01/02/50	153,040	0.00	USD 100,000	Stryker Corp, 3.375%, 01/11/25	97,917	0.00
USD 500,000	Southern California Edison Co, 1.100%, perpetual	475,625	0.01	USD 200,000	Stryker Corp, 3.650%, 07/03/28	193,662	0.01
USD 175,000	Southern California Edison Co, 1.200%, perpetual	157,227	0.00	EUR 100,000	Stryker Corp, 0.750%, 01/03/29	89,186	0.00
USD 100,000	Southern California Gas Co, 2.600%, 15/06/26	94,774	0.00	EUR 100,000	Stryker Corp, 2.625%, 30/11/30	98,520	0.00
USD 250,000	Southern California Gas Co, 2.550%, 01/02/30	221,000	0.01	USD 55,000	Sutter Health, 3.361%, 15/08/50	42,167	0.00
USD 125,000	Southwest Airlines Co, 5.250%, 04/05/25	127,507	0.00	USD 55,000	Sutter Health, 2.294%, perpetual	47,056	0.00
USD 100,000	Southwest Airlines Co, 3.000%, 15/11/26	93,455	0.00	USD 135,000	SVB Financial Group, 1.800%, 02/02/31	104,162	0.00
USD 500,000	Southwest Airlines Co, 5.125%, 15/06/27	504,430	0.01	USD 400,000	SVB Financial Group, 1.800%, perpetual	355,784	0.01
USD 85,000	Southwest Gas Corp, 3.800%, 29/09/46	66,688	0.00	USD 35,000	Swiss Re America Holding Corp, 7.000%, 15/02/26	38,421	0.00
USD 150,000	Spectra Energy Partners LP, 4.750%, 15/03/24	151,333	0.00	USD 35,000	Synchrony Financial, 4.375%, 19/03/24	34,728	0.00
USD 500,000	Spire Missouri Inc, 3.300%, perpetual	390,975	0.01	USD 200,000	Synchrony Financial, 3.950%, 01/12/27	181,946	0.00
USD 100,000	Spirit Realty LP, 3.400%, 15/01/30	86,371	0.00	USD 150,000	Sysco Corp, 3.250%, 15/07/27	142,848	0.00
USD 275,000	Sprint Spectrum Co LLC, 4.738%, 20/03/25	275,759	0.01	USD 15,000	Sysco Corp, 5.375%, 21/09/35	15,442	0.00
				USD 200,000	Sysco Corp, 4.450%, 15/03/48	174,632	0.00
				USD 100,000	Tanger Properties LP, 3.125%, 01/09/26	93,988	0.00
				USD 100,000	Target Corp, 3.500%, 01/07/24	100,288	0.00
				USD 250,000	Target Corp, 3.375%, 15/04/29	240,462	0.01
				USD 400,000	Target Corp, 1.950%, perpetual	371,344	0.01
				USD 310,000	Target Corp, 2.950%, perpetual	234,481	0.01
				USD 120,000	TC PipeLines LP, 3.900%, 25/05/27	117,757	0.00
				USD 200,000	Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	236,164	0.01
				USD 100,000	Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	88,702	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 310,000	Texas Health Resources, 2.328%, 15/11/50	200,936	0.01	USD 200,000	Toyota Motor Credit Corp, 2.000%, 07/10/24	193,448	0.01
USD 35,000	Texas Instruments Inc, 2.900%, 03/11/27	33,472	0.00	EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	101,151	0.00
USD 255,000	Texas Instruments Inc, 3.875%, 15/03/39	240,098	0.01	USD 300,000	Toyota Motor Credit Corp, 1.800%, 13/02/25	286,368	0.01
USD 500,000	Texas Instruments Inc, 2.700%, 15/09/51	381,180	0.01	USD 600,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	543,161	0.01
USD 500,000	Texas Instruments Inc, 1.125%, perpetual	454,875	0.01	EUR 400,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	379,984	0.01
USD 1,000,000	Thermo Fisher Scientific Inc, 0.797%, 18/10/23	970,190	0.02	USD 300,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	287,931	0.01
EUR 100,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	102,207	0.00	EUR 100,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	90,087	0.00
USD 500,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	474,270	0.01	USD 500,000	Toyota Motor Credit Corp, 0.450%, perpetual	478,985	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	302,783	0.01	USD 500,000	Toyota Motor Credit Corp, 0.500%, perpetual	472,365	0.01
USD 600,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	470,574	0.01	USD 600,000	Toyota Motor Credit Corp, 1.900%, perpetual	533,592	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	214,109	0.01	USD 180,000	Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	198,554	0.01
USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	100,138	0.00	USD 75,000	Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30	67,355	0.00
USD 100,000	Time Warner Cable LLC, 5.500%, 01/09/41	87,970	0.00	USD 300,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	273,957	0.01
GBP 100,000	Time Warner Cable LLC, 5.250%, 15/07/42	111,403	0.00	USD 150,000	Transcontinental Gas Pipe Line Co LLC, 3.950%, perpetual	124,578	0.00
USD 250,000	Time Warner Entertainment Co LP, 8.375%, 15/07/33	288,385	0.01	USD 235,000	Travelers Cos Inc, 6.250%, 15/06/37	275,660	0.01
USD 100,000	TJX Cos Inc, 2.250%, 15/09/26	93,836	0.00	USD 300,000	Travelers Cos Inc, 5.350%, 01/11/40	318,015	0.01
USD 500,000	T-Mobile USA Inc, 2.050%, 15/02/28	434,530	0.01	USD 150,000	Travelers Cos Inc, 4.000%, 30/05/47	133,426	0.00
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	466,815	0.01	USD 25,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	29,423	0.00
USD 50,000	T-Mobile USA Inc, 2.250%, 15/11/31	40,610	0.00	USD 525,000	Trinity Health Corp, 2.632%, 01/12/40	385,938	0.01
USD 1,000,000	T-Mobile USA Inc, 4.375%, 15/04/40	895,380	0.02	USD 300,000	Truist Bank, 3.200%, 01/04/24	298,623	0.01
USD 500,000	T-Mobile USA Inc, 4.500%, 15/04/50	444,220	0.01	USD 300,000	Truist Bank, 2.150%, 06/12/24	289,239	0.01
USD 550,000	T-Mobile USA Inc, 3.300%, 15/02/51	401,412	0.01	USD 100,000	Truist Financial Corp, 2.850%, 26/10/24	98,002	0.00
USD 500,000	T-Mobile USA Inc, 3.400%, 15/10/52	368,745	0.01	USD 200,000	Truist Financial Corp, 3.700%, 05/06/25	199,172	0.01
USD 520,000	T-Mobile USA Inc, 3.600%, 15/11/60	379,933	0.01	USD 100,000	Truist Financial Corp, 3.875%, 19/03/29	94,657	0.00
USD 520,000	T-Mobile USA Inc, 3.000%, perpetual	386,329	0.01	USD 500,000	Truist Financial Corp, 1.125%, perpetual	428,665	0.01
USD 100,000	Toledo Hospital, 6.015%, 15/11/48	93,081	0.00	USD 500,000	Truist Financial Corp, 1.887%, perpetual	429,490	0.01
USD 50,000	Toyota Motor Credit Corp, 2.250%, 18/10/23	49,372	0.00	USD 80,000	Trustees of Princeton University, 2.516%, 01/07/50	59,660	0.00
USD 500,000	Toyota Motor Credit Corp, 2.500%, 22/03/24	492,275	0.01	USD 50,000	Trustees of the University of Pennsylvania, 3.610%, 15/02/19	37,993	0.00
USD 500,000	Toyota Motor Credit Corp, 0.625%, 13/09/24	469,940	0.01	USD 1,000,000	TSMC Arizona Corp, 3.875%, 22/04/27	996,740	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 500,000	TSMC Arizona Corp, 3.125%, 25/10/41	409,300	0.01	USD 37,525	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	33,757	0.00
CAD 100,000	TWDC Enterprises 18 Corp, 2.758%, 07/10/24	75,304	0.00	USD 63,707	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	59,332	0.00
USD 30,000	TWDC Enterprises 18 Corp, 1.850%, 30/07/26	27,717	0.00	USD 27,302	United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32	22,966	0.00
USD 100,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	95,634	0.00	USD 300,629	United Airlines 2020-1 Class A Pass Through Trust, 5.875%, perpetual	295,458	0.01
USD 100,000	TWDC Enterprises 18 Corp, 4.125%, 01/06/44	90,697	0.00	USD 49,800	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, perpetual	47,127	0.00
USD 98,000	Tyson Foods Inc, 3.950%, 15/08/24	97,736	0.00	USD 50,000	United Parcel Service Inc, 2.800%, 15/11/24	49,395	0.00
USD 400,000	Tyson Foods Inc, 4.000%, 01/03/26	396,140	0.01	USD 50,000	United Parcel Service Inc, 3.050%, 15/11/27	48,665	0.00
USD 440,000	Tyson Foods Inc, 3.550%, 02/06/27	421,876	0.01	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	90,087	0.00
USD 38,000	Tyson Foods Inc, 5.150%, 15/08/44	37,625	0.00	USD 235,000	United Parcel Service Inc, 6.200%, 15/01/38	273,761	0.01
USD 135,000	Tyson Foods Inc, 4.550%, 02/06/47	123,246	0.00	USD 300,000	United Parcel Service Inc, 5.200%, 01/04/40	317,331	0.01
USD 300,000	UDR Inc, 1.900%, 15/03/33	226,959	0.01	USD 50,000	United Parcel Service Inc, 3.750%, 15/11/47	44,591	0.00
USD 200,000	Unilever Capital Corp, 3.100%, 30/07/25	197,718	0.01	USD 200,000	United Parcel Service Inc, 4.250%, 15/03/49	191,488	0.00
USD 300,000	Unilever Capital Corp, 2.900%, 05/05/27	288,075	0.01	USD 20,000	UnitedHealth Group Inc, 3.500%, 15/02/24	20,084	0.00
USD 100,000	Unilever Capital Corp, 2.125%, 06/09/29	88,069	0.00	USD 75,000	UnitedHealth Group Inc, 3.750%, 15/07/25	75,078	0.00
USD 15,000	Unilever Capital Corp, 5.900%, 15/11/32	17,066	0.00	USD 20,000	UnitedHealth Group Inc, 3.700%, 15/12/25	19,971	0.00
USD 150,000	Union Pacific Corp, 3.250%, 15/01/25	149,131	0.00	USD 100,000	UnitedHealth Group Inc, 2.950%, 15/10/27	95,853	0.00
USD 50,000	Union Pacific Corp, 3.250%, 15/08/25	49,224	0.00	USD 200,000	UnitedHealth Group Inc, 3.850%, 15/06/28	199,042	0.01
USD 25,000	Union Pacific Corp, 2.750%, 01/03/26	23,990	0.00	USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	24,865	0.00
USD 55,000	Union Pacific Corp, 2.400%, 05/02/30	48,568	0.00	USD 400,000	UnitedHealth Group Inc, 2.300%, 15/05/31	346,348	0.01
USD 500,000	Union Pacific Corp, 3.375%, 14/02/42	416,760	0.01	USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	31,001	0.00
USD 100,000	Union Pacific Corp, 3.350%, 15/08/46	79,938	0.00	USD 500,000	UnitedHealth Group Inc, 2.750%, 15/05/40	389,370	0.01
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	78,601	0.00	USD 100,000	UnitedHealth Group Inc, 3.050%, 15/05/41	80,835	0.00
USD 116,000	Union Pacific Corp, 3.799%, 01/10/51	99,609	0.00	USD 50,000	UnitedHealth Group Inc, 4.625%, 15/11/41	49,607	0.00
USD 530,000	Union Pacific Corp, 3.839%, 20/03/60	442,985	0.01	USD 225,000	UnitedHealth Group Inc, 3.950%, 15/10/42	202,592	0.01
USD 770,000	Union Pacific Corp, 3.799%, 06/04/71	617,979	0.01	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	50,409	0.00
USD 630,000	Union Pacific Corp, 2.891%, perpetual	521,514	0.01	USD 200,000	UnitedHealth Group Inc, 4.250%, 15/04/47	188,188	0.00
USD 500,000	Union Pacific Corp, 3.200%, perpetual	408,995	0.01				
USD 500,000	Union Pacific Corp, 2.950%, perpetual	369,630	0.01				
USD 100,000	Union Pacific Corp, 2.973%, perpetual	69,112	0.00				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% <i>(continued)</i>				Corporate Bonds - 23.24% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	86,775	0.00	USD 50,000	Ventas Realty LP, 3.000%, 15/01/30	43,825	0.00
USD 300,000	UnitedHealth Group Inc, 4.250%, 15/06/48	280,602	0.01	USD 595,000	VeriSign Inc, 2.700%, perpetual	479,219	0.01
USD 25,000	UnitedHealth Group Inc, 4.450%, 15/12/48	23,948	0.00	USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	19,232	0.00
USD 500,000	UnitedHealth Group Inc, 3.700%, 15/08/49	427,220	0.01	USD 100,000	Verisk Analytics Inc, 5.500%, 15/06/45	100,223	0.00
USD 100,000	UnitedHealth Group Inc, 3.250%, 15/05/51	78,665	0.00	EUR 100,000	Verizon Communications Inc, 1.625%, 01/03/24	104,797	0.00
USD 500,000	UnitedHealth Group Inc, 4.750%, 15/05/52	500,090	0.01	USD 1,075,000	Verizon Communications Inc, 0.750%, 22/03/24	962,361	0.02
USD 250,000	UnitedHealth Group Inc, 3.875%, 15/08/59	215,910	0.01	USD 300,000	Verizon Communications Inc, 3.376%, 15/02/25	298,101	0.01
USD 550,000	UnitedHealth Group Inc, 1.150%, perpetual	500,461	0.01	AUD 100,000	Verizon Communications Inc, 4.050%, 17/02/25	67,754	0.00
USD 500,000	University of Miami, 4.063%, perpetual	450,635	0.01	EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	101,321	0.00
USD 50,000	University of Notre Dame du Lac, 3.394%, 15/02/48	44,117	0.00	USD 250,000	Verizon Communications Inc, 0.850%, 20/11/25	226,672	0.01
USD 50,000	University of Southern California, 3.028%, 01/10/39	42,265	0.00	USD 580,000	Verizon Communications Inc, 1.450%, 20/03/26	531,007	0.01
USD 100,000	University of Southern California, 3.841%, 01/10/47	92,345	0.00	USD 35,000	Verizon Communications Inc, 2.625%, 15/08/26	33,082	0.00
USD 50,000	Unum Group, 4.000%, 15/03/24	49,867	0.00	EUR 100,000	Verizon Communications Inc, 1.375%, 27/10/26	99,862	0.00
USD 170,000	Unum Group, 4.000%, 15/06/29	160,145	0.00	USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	99,771	0.00
USD 300,000	Unum Group, 5.750%, 15/08/42	279,867	0.01	USD 300,000	Verizon Communications Inc, 3.000%, 22/03/27	285,114	0.01
USD 500,000	US Bancorp, 1.450%, 12/05/25	469,480	0.01	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	96,241	0.00
USD 85,000	US Bancorp, 3.100%, 27/04/26	81,991	0.00	USD 590,000	Verizon Communications Inc, 2.100%, 22/03/28	524,038	0.01
USD 200,000	US Bancorp, 2.375%, 22/07/26	188,632	0.00	USD 207,000	Verizon Communications Inc, 4.329%, 21/09/28	206,019	0.01
USD 150,000	US Bancorp, 3.150%, 27/04/27	144,397	0.00	USD 85,000	Verizon Communications Inc, 3.875%, 08/02/29	82,181	0.00
USD 100,000	US Bancorp, 3.900%, 26/04/28	98,819	0.00	EUR 100,000	Verizon Communications Inc, 0.375%, 22/03/29	88,790	0.00
USD 550,000	US Bancorp, 1.375%, 22/07/30	438,196	0.01	EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	97,467	0.00
USD 300,000	US Bancorp, 2.491%, 03/11/36	244,920	0.01	USD 300,000	Verizon Communications Inc, 4.016%, 03/12/29	291,054	0.01
USD 49,000	Valero Energy Corp, 2.850%, 15/04/25	47,372	0.00	USD 300,000	Verizon Communications Inc, 3.150%, 22/03/30	272,730	0.01
USD 100,000	Valero Energy Corp, 3.400%, 15/09/26	96,340	0.00	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	92,128	0.00
USD 200,000	Valero Energy Corp, 2.150%, 15/09/27	178,282	0.00	USD 180,000	Verizon Communications Inc, 1.500%, 18/09/30	143,966	0.00
USD 135,000	Valero Energy Corp, 4.000%, 01/04/29	127,420	0.00	USD 500,000	Verizon Communications Inc, 1.680%, 30/10/30	402,270	0.01
USD 35,000	Valero Energy Corp, 7.500%, 15/04/32	40,337	0.00	USD 250,000	Verizon Communications Inc, 1.750%, 20/01/31	200,782	0.01
USD 35,000	Valero Energy Corp, 6.625%, 15/06/37	38,022	0.00	USD 665,000	Verizon Communications Inc, 2.550%, 21/03/31	568,715	0.01
USD 110,000	Valero Energy Corp, 4.000%, 01/06/52	87,542	0.00	GBP 100,000	Verizon Communications Inc, 2.500%, 08/04/31	107,425	0.00
USD 150,000	Ventas Realty LP, 3.750%, 01/05/24	148,984	0.00				
USD 100,000	Ventas Realty LP, 3.500%, 01/02/25	97,650	0.00				
USD 50,000	Ventas Realty LP, 4.000%, 01/03/28	47,844	0.00				
USD 100,000	Ventas Realty LP, 4.400%, 15/01/29	95,855	0.00				

**Schedule of Investments (continued)**  
as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	86,078	0.00	USD 100,000	Virginia Electric & Power Co, 2.950%, 15/11/26	95,263	0.00
USD 300,000	Verizon Communications Inc, 4.500%, 10/08/33	292,449	0.01	USD 50,000	Virginia Electric & Power Co, 3.800%, 01/04/28	48,811	0.00
EUR 100,000	Verizon Communications Inc, 1.125%, 19/09/35	79,555	0.00	USD 250,000	Virginia Electric & Power Co, 2.875%, 15/07/29	228,955	0.01
USD 186,000	Verizon Communications Inc, 4.272%, 15/01/36	175,264	0.00	USD 15,000	Virginia Electric & Power Co, 6.000%, 15/01/36	16,541	0.00
GBP 100,000	Verizon Communications Inc, 3.375%, 27/10/36	108,177	0.00	USD 50,000	Virginia Electric & Power Co, 4.450%, 15/02/44	46,495	0.00
GBP 100,000	Verizon Communications Inc, 1.875%, 03/11/38	85,988	0.00	USD 100,000	Virginia Electric & Power Co, 3.800%, 15/09/47	85,172	0.00
EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	79,089	0.00	USD 90,000	Virginia Electric & Power Co, 4.600%, 01/12/48	86,504	0.00
USD 250,000	Verizon Communications Inc, 2.650%, 20/11/40	183,332	0.00	USD 200,000	Virginia Electric & Power Co, 3.300%, 01/12/49	159,248	0.00
USD 1,080,000	Verizon Communications Inc, 3.400%, 22/03/41	878,958	0.02	USD 125,000	Virginia Electric and Power Co, 2.450%, 15/12/50	83,910	0.00
USD 500,000	Verizon Communications Inc, 2.850%, 03/09/41	374,825	0.01	USD 800,000	Virginia Electric and Power Co, 2.300%, perpetual	679,896	0.01
USD 100,000	Verizon Communications Inc, 4.125%, 15/08/46	89,160	0.00	USD 200,000	Visa Inc, 3.150%, 14/12/25	197,422	0.01
USD 400,000	Verizon Communications Inc, 4.000%, 22/03/50	345,344	0.01	USD 235,000	Visa Inc, 0.750%, 15/08/27	203,611	0.01
USD 250,000	Verizon Communications Inc, 2.875%, 20/11/50	177,427	0.00	USD 500,000	Visa Inc, 1.100%, 15/02/31	399,700	0.01
USD 555,000	Verizon Communications Inc, 3.550%, 22/03/51	444,971	0.01	USD 230,000	Visa Inc, 4.150%, 14/12/35	228,960	0.01
USD 664,000	Verizon Communications Inc, 2.987%, 30/10/56	461,208	0.01	USD 221,000	Visa Inc, 4.300%, 14/12/45	218,249	0.01
USD 220,000	Verizon Communications Inc, 3.000%, 20/11/60	149,816	0.00	USD 250,000	Visa Inc, 2.000%, 15/08/50	165,960	0.00
USD 545,000	Verizon Communications Inc, 3.700%, 22/03/61	427,967	0.01	USD 300,000	VMware Inc, 1.000%, 15/08/24	280,956	0.01
GBP 100,000	Verizon Communications Inc, 1.125%, perpetual	103,559	0.00	USD 500,000	VMware Inc, 1.400%, 15/08/26	442,570	0.01
CAD 400,000	Verizon Communications Inc, 4.050%, perpetual	243,464	0.01	USD 130,000	VMware Inc, 3.900%, 21/08/27	124,848	0.00
USD 300,000	VF Corp, 2.800%, 23/04/27	280,785	0.01	USD 250,000	Volkswagen Group of America Finance LLC, 4.750%, 13/11/28	247,537	0.01
EUR 100,000	VF Corp, 0.625%, 25/02/32	80,315	0.00	USD 500,000	Volkswagen Group of America Finance LLC, 4.350%, perpetual	490,430	0.01
USD 222,000	ViacomCBS Inc, 4.750%, 15/05/25	224,311	0.01	USD 100,000	Vornado Realty LP, 3.500%, 15/01/25	96,825	0.00
USD 30,000	ViacomCBS Inc, 7.875%, 30/07/30	34,321	0.00	USD 150,000	Vulcan Materials Co, 3.500%, 01/06/30	135,186	0.00
USD 625,000	ViacomCBS Inc, 4.200%, 19/05/32	553,969	0.01	USD 60,000	W R Berkley Corp, 4.000%, perpetual	49,628	0.00
USD 75,000	ViacomCBS Inc, 4.850%, 01/07/42	62,417	0.00	USD 50,000	W R Berkley Corp, 3.550%, perpetual	38,503	0.00
USD 250,000	ViacomCBS Inc, 4.950%, 19/05/50	209,952	0.01	USD 500,000	Walgreens Boots Alliance Inc, 0.950%, 17/11/23	483,105	0.01
USD 800,000	Viatris Inc, 1.650%, 22/06/25	725,560	0.02	USD 100,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	97,087	0.00
USD 1,000,000	Viatris Inc, 2.700%, 22/06/30	803,630	0.02	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	101,118	0.00
USD 600,000	Viatris Inc, 3.850%, 22/06/40	422,532	0.01	USD 200,000	Walt Disney Co, 1.750%, 30/08/24	192,686	0.00
USD 500,000	Viatris Inc, 4.000%, 22/06/50	333,155	0.01	USD 300,000	Walt Disney Co, 3.700%, 15/10/25	299,712	0.01
USD 200,000	VICI Properties LP / VICI Note Co Inc, 4.125%, 15/08/30	172,342	0.00	USD 70,000	Walt Disney Co, 1.750%, 13/01/26	65,253	0.00
				USD 300,000	Walt Disney Co, 2.000%, 01/09/29	257,652	0.01
				USD 60,000	Walt Disney Co, 2.650%, 13/01/31	52,820	0.00
				USD 100,000	Walt Disney Co, 6.200%, 15/12/34	113,970	0.00
				USD 300,000	Walt Disney Co, 4.625%, 23/03/40	293,715	0.01
				USD 500,000	Walt Disney Co, 3.500%, 13/05/40	426,965	0.01
				USD 100,000	Walt Disney Co, 4.750%, 15/11/46	97,926	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 23.24% (continued)				Corporate Bonds - 23.24% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Walt Disney Co, 2.750%, 01/09/49	143,212	0.00	USD 200,000	Williams Cos Inc, 3.900%, 15/01/25	197,720	0.01
USD 60,000	Walt Disney Co, 3.800%, 13/05/60	50,138	0.00	USD 35,000	Williams Cos Inc, 5.750%, 24/06/44	35,128	0.00
CAD 300,000	Walt Disney Co, 3.057%, perpetual	218,474	0.01	USD 100,000	Williams Cos Inc, 4.900%, 15/01/45	89,482	0.00
USD 100,000	Washington Gas Light Co, 3.796%, 15/09/46	85,672	0.00	USD 350,000	Willis North America Inc, 3.600%, 15/05/24	344,893	0.01
USD 500,000	Washington University, 3.524%, perpetual	436,905	0.01	USD 100,000	WP Carey Inc, 4.600%, 01/04/24	100,566	0.00
USD 30,000	Waste Management Inc, 1.150%, 15/03/28	25,533	0.00	USD 100,000	WRKCo Inc, 3.900%, 01/06/28	96,535	0.00
USD 30,000	Waste Management Inc, 1.500%, 15/03/31	23,891	0.00	USD 100,000	WRKCo Inc, 4.200%, 01/06/32	94,620	0.00
USD 20,000	Waste Management Inc, 0.750%, perpetual	18,190	0.00	USD 200,000	WRKCo Inc, 3.000%, 15/06/33	168,506	0.00
USD 550,000	Waste Management Inc, 2.000%, perpetual	476,415	0.01	USD 300,000	WW Grainger Inc, 1.850%, 15/02/25	285,537	0.01
USD 535,000	Waste Management Inc, 2.950%, perpetual	417,455	0.01	USD 350,000	WW Grainger Inc, 4.600%, 15/06/45	334,904	0.01
USD 20,000	Waste Management Inc, 2.500%, perpetual	13,592	0.00	USD 15,000	Wyeth LLC, 6.500%, 01/02/34	17,919	0.00
USD 80,000	Welltower Inc, 3.625%, 15/03/24	79,368	0.00	USD 100,000	Xilinx Inc, 2.950%, 01/06/24	99,287	0.00
USD 50,000	Welltower Inc, 4.000%, 01/06/25	49,732	0.00	USD 175,000	Xylem Inc, 2.250%, 30/01/31	145,708	0.00
USD 50,000	Welltower Inc, 4.250%, 01/04/26	49,523	0.00	EUR 300,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	274,914	0.01
USD 300,000	Welltower Inc, 2.700%, 15/02/27	277,368	0.01	USD 150,000	Zoetis Inc, 3.000%, 12/09/27	141,516	0.00
USD 100,000	Welltower Inc, 4.125%, 15/03/29	94,516	0.00	USD 100,000	Zoetis Inc, 4.700%, 01/02/43	96,198	0.00
USD 55,000	Welltower Inc, 3.100%, 15/01/30	48,391	0.00	USD 145,000	Zoetis Inc, 3.000%, 15/05/50	107,951	0.00
GBP 100,000	Welltower Inc, 4.500%, 01/12/34	117,493	0.00	<b>Total United States</b>		<b>500,593,799</b>	<b>10.10</b>
USD 150,000	Welltower Inc, 6.500%, 15/03/41	168,091	0.00	<b>Total Corporate Bonds</b>		<b>1,151,596,589</b>	<b>23.24</b>
USD 300,000	Welltower Inc, 2.750%, perpetual	250,374	0.01	Government Bonds - 63.33%			
USD 500,000	Western Digital Corp, 4.750%, 15/02/26	478,220	0.01	Australia			
USD 50,000	Western Union Co, 2.850%, 10/01/25	48,012	0.00	AUD 3,500,000	Australia Government Bond, 2.750%, 21/04/24	2,410,915	0.05
USD 600,000	Western Union Co, 1.350%, perpetual	535,626	0.01	AUD 10,600,000	Australia Government Bond, 0.250%, 21/11/24	6,696,112	0.14
USD 600,000	Western Union Co, 2.750%, perpetual	493,554	0.01	AUD 2,850,000	Australia Government Bond, 3.250%, 21/04/25	1,966,192	0.04
USD 100,000	Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26	91,859	0.00	AUD 3,400,000	Australia Government Bond, 4.250%, 21/04/26	2,418,835	0.05
EUR 100,000	Westlake Chemical Corp, 1.625%, 17/07/29	88,295	0.00	AUD 5,100,000	Australia Government Bond, 0.500%, 21/09/26	3,121,910	0.06
USD 110,000	Westlake Chemical Corp, 3.375%, 15/06/30	98,926	0.00	AUD 2,800,000	Australia Government Bond, 4.750%, 21/04/27	2,043,872	0.04
USD 50,000	Westlake Chemical Corp, 4.375%, 15/11/47	42,991	0.00	AUD 3,000,000	Australia Government Bond, 2.750%, 21/11/27	1,996,461	0.04
USD 500,000	Westlake Chemical Corp, 2.875%, perpetual	354,160	0.01	AUD 3,000,000	Australia Government Bond, 2.250%, 21/05/28	1,931,850	0.04
USD 300,000	Weyerhaeuser Co, 4.000%, 15/11/29	283,968	0.01	AUD 2,900,000	Australia Government Bond, 2.750%, 21/11/28	1,911,028	0.04
USD 500,000	Weyerhaeuser Co, 3.375%, perpetual	436,060	0.01	AUD 2,900,000	Australia Government Bond, 3.250%, 21/04/29	1,962,119	0.04
USD 60,000	Whirlpool Corp, 4.000%, 01/03/24	60,335	0.00	AUD 2,400,000	Australia Government Bond, 2.750%, 21/11/29	1,564,409	0.03
USD 100,000	Whirlpool Corp, 4.600%, 15/05/50	85,921	0.00	AUD 2,400,000	Australia Government Bond, 2.500%, 21/05/30	1,527,953	0.03
USD 90,000	Williams Cos Inc, 4.550%, 24/06/24	90,838	0.00	AUD 6,400,000	Australia Government Bond, 1.000%, 21/12/30	3,520,372	0.08
				AUD 2,200,000	Australia Government Bond, 1.500%, 21/06/31	1,266,496	0.03



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Australia (continued)				Australia (continued)			
AUD 2,600,000	Australia Government Bond, 1.250%, 21/05/32	1,433,101	0.03	AUD 200,000	Queensland Treasury Corp, 2.500%, 06/03/29	126,158	0.00
AUD 4,300,000	Australia Government Bond, 1.750%, 21/11/32	2,232,311	0.05	AUD 400,000	Queensland Treasury Corp, 3.250%, 21/08/29	262,737	0.01
AUD 900,000	Australia Government Bond, 4.500%, 21/04/33	663,661	0.01	AUD 1,000,000	Queensland Treasury Corp, 1.250%, 10/03/31	544,000	0.01
AUD 1,450,000	Australia Government Bond, 2.750%, 21/06/35	892,169	0.02	AUD 800,000	Queensland Treasury Corp, 1.750%, 21/08/31	450,515	0.01
AUD 850,000	Australia Government Bond, 3.750%, 21/04/37	579,938	0.01	AUD 1,200,000	Queensland Treasury Corp, 1.500%, 02/03/32	648,641	0.01
AUD 500,000	Australia Government Bond, 3.250%, 21/06/39	318,158	0.01	AUD 800,000	Queensland Treasury Corp, 6.500%, 14/03/33	654,813	0.01
AUD 1,250,000	Australia Government Bond, 2.750%, 21/05/41	730,327	0.01	AUD 500,000	Queensland Treasury Corp, 2.000%, 22/08/33	274,111	0.01
AUD 960,000	Australia Government Bond, 3.000%, 21/03/47	567,110	0.01	AUD 1,000,000	Queensland Treasury Corp, 1.500%, perpetual	533,575	0.01
AUD 300,000	New South Wales Treasury Corp, 1.000%, 08/02/24	199,809	0.00	AUD 400,000	Queensland Treasury Corp, 2.250%, perpetual	202,232	0.00
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/03/25	582,940	0.01	AUD 250,000	South Australian Government Financing Authority, 3.000%, 24/05/28	163,454	0.00
AUD 400,000	New South Wales Treasury Corp, 4.000%, 20/05/26	277,987	0.01	AUD 500,000	South Australian Government Financing Authority, 1.750%, 24/05/32	273,334	0.01
AUD 600,000	New South Wales Treasury Corp, 3.000%, 20/05/27	398,154	0.01	AUD 500,000	South Australian Government Financing Authority, 2.000%, 23/05/36	253,255	0.01
AUD 250,000	New South Wales Treasury Corp, 3.000%, 15/11/28	162,951	0.00	AUD 500,000	South Australian Government Financing Authority, 1.750%, perpetual	258,323	0.01
AUD 400,000	New South Wales Treasury Corp, 3.000%, 20/04/29	258,620	0.01	AUD 300,000	Tasmanian Public Finance Corp, 3.250%, 24/01/28	199,013	0.00
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/11/30	492,218	0.01	AUD 300,000	Treasury Corp of Victoria, 5.500%, 17/11/26	220,666	0.00
AUD 300,000	New South Wales Treasury Corp, 2.000%, 20/03/31	173,533	0.00	AUD 300,000	Treasury Corp of Victoria, 3.000%, 20/10/28	195,073	0.00
AUD 200,000	New South Wales Treasury Corp, 1.500%, 20/02/32	107,528	0.00	AUD 800,000	Treasury Corp of Victoria, 2.500%, 22/10/29	495,427	0.01
AUD 1,300,000	New South Wales Treasury Corp, 1.750%, 20/03/34	677,047	0.01	AUD 900,000	Treasury Corp of Victoria, 1.500%, 20/11/30	502,795	0.01
AUD 800,000	New South Wales Treasury Corp, 2.250%, 07/05/41	395,690	0.01	AUD 800,000	Treasury Corp of Victoria, 1.500%, 10/09/31	435,382	0.01
AUD 1,000,000	New South Wales Treasury Corp, 2.500%, perpetual	585,479	0.01	AUD 300,000	Treasury Corp of Victoria, 4.250%, 20/12/32	205,037	0.00
AUD 500,000	New South Wales Treasury Corp, 2.000%, perpetual	275,452	0.01	AUD 900,000	Treasury Corp of Victoria, 2.000%, 17/09/35	463,446	0.01
AUD 400,000	Northern Territory Treasury Corp, 2.750%, 21/10/24	270,345	0.01	AUD 200,000	Treasury Corp of Victoria, 5.000%, 20/11/40	145,584	0.00
AUD 500,000	Northern Territory Treasury Corp, 2.500%, perpetual	288,693	0.01	AUD 200,000	Treasury Corp of Victoria, 1.000%, perpetual	133,626	0.00
AUD 200,000	Queensland Treasury Corp, 4.250%, 21/07/23	139,553	0.00	AUD 400,000	Treasury Corp of Victoria, 0.500%, perpetual	247,480	0.01
AUD 800,000	Queensland Treasury Corp, 3.000%, 22/03/24	549,240	0.01	AUD 1,000,000	Treasury Corp of Victoria, 1.250%, perpetual	599,968	0.01
AUD 300,000	Queensland Treasury Corp, 4.750%, 21/07/25	213,410	0.00	AUD 400,000	Treasury Corp of Victoria, 2.250%, perpetual	223,030	0.00
AUD 200,000	Queensland Treasury Corp, 3.250%, 21/07/26	135,317	0.00	AUD 500,000	Treasury Corp of Victoria, 2.250%, perpetual	278,787	0.01
AUD 200,000	Queensland Treasury Corp, 2.750%, 20/08/27	130,949	0.00				
AUD 500,000	Queensland Treasury Corp, 3.250%, 21/07/28	332,668	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Australia (continued)				Austria (continued)			
AUD 700,000	Treasury Corp of Victoria, 2.250%, perpetual	342,874	0.01	EUR 1,050,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,024,428	0.02
AUD 200,000	Western Australian Treasury Corp, 6.000%, 16/10/23	142,621	0.00	EUR 370,000	Republic of Austria Government Bond, 2.400%, 23/05/34	403,036	0.01
AUD 400,000	Western Australian Treasury Corp, 5.000%, 23/07/25	286,436	0.01	EUR 1,600,000	Republic of Austria Government Bond, 0.250%, 20/10/36	1,283,511	0.03
AUD 300,000	Western Australian Treasury Corp, 3.000%, 21/10/26	200,558	0.00	EUR 891,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,165,851	0.02
AUD 200,000	Western Australian Treasury Corp, 3.250%, 20/07/28	133,162	0.00	EUR 510,000	Republic of Austria Government Bond, 3.150%, 20/06/44	621,250	0.01
AUD 550,000	Western Australian Treasury Corp, 2.750%, 24/07/29	350,069	0.01	EUR 800,000	Republic of Austria Government Bond, 1.500%, 20/02/47	724,580	0.02
AUD 400,000	Western Australian Treasury Corp, 1.750%, 22/10/31	224,675	0.00	EUR 650,000	Republic of Austria Government Bond, 0.750%, 20/03/51	467,151	0.01
AUD 1,100,000	Western Australian Treasury Corp, 1.500%, perpetual	621,024	0.01	EUR 245,000	Republic of Austria Government Bond, 3.800%, 26/01/62	349,325	0.01
<b>Total Australia</b>		<b>59,694,763</b>	<b>1.20</b>	EUR 300,000	Republic of Austria Government Bond, 0.700%, 20/04/71	167,992	0.00
Austria				EUR 280,000	Republic of Austria Government Bond, 1.500%, 02/11/86	208,040	0.00
EUR 600,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	568,463	0.01	EUR 345,000	Republic of Austria Government Bond, 2.100%, perpetual	309,781	0.01
EUR 500,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	475,800	0.01	EUR 450,000	Republic of Austria Government Bond, 0.850%, perpetual	215,279	0.00
EUR 100,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.250%, 18/10/24	101,899	0.00	<b>Total Austria</b>		<b>21,506,475</b>	<b>0.43</b>
EUR 75,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25	82,902	0.00	Belgium			
EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29	184,681	0.00	EUR 300,000	Flemish Community, 1.500%, 12/07/38	269,300	0.00
EUR 400,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, zero coupon, perpetual	383,597	0.01	EUR 950,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	1,010,250	0.02
EUR 600,000	Republic of Austria Government Bond, zero coupon, 15/07/23	623,964	0.01	EUR 450,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	468,674	0.01
EUR 1,000,000	Republic of Austria Government Bond, 1.750%, 20/10/23	1,064,310	0.02	EUR 1,200,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,300,770	0.03
EUR 700,000	Republic of Austria Government Bond, zero coupon, 15/07/24	722,382	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,660,108	0.03
EUR 500,000	Republic of Austria Government Bond, 1.650%, 21/10/24	533,734	0.01	EUR 1,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,764,397	0.04
EUR 4,050,000	Republic of Austria Government Bond, zero coupon, 20/04/25	3,668,877	0.08	EUR 940,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,103,549	0.02
EUR 700,000	Republic of Austria Government Bond, 1.200%, 20/10/25	736,008	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,660,626	0.03
EUR 550,000	Republic of Austria Government Bond, 4.850%, 15/03/26	654,462	0.01	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,629,497	0.03
EUR 1,400,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,435,938	0.03	EUR 2,000,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	1,856,948	0.04
EUR 1,075,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,082,119	0.02	EUR 970,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,246,160	0.02
EUR 800,000	Republic of Austria Government Bond, 6.250%, 15/07/27	1,040,423	0.02	EUR 1,300,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,308,975	0.03
EUR 1,200,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,206,692	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,595,189	0.03
				EUR 1,550,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	1,422,412	0.03
				EUR 800,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	776,535	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Belgium (continued)				Canada			
EUR 1,100,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,360,961	0.03	USD 400,000	Canada Government International Bond, 1.625%, 22/01/25	386,196	0.01
EUR 1,000,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	887,064	0.02	USD 2,000,000	Canada Government International Bond, 2.875%, perpetual	1,988,420	0.04
EUR 1,100,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	1,067,230	0.02	USD 500,000	Canada Government International Bond, 0.750%, perpetual	456,525	0.01
EUR 735,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	834,442	0.02	CAD 700,000	Canada Housing Trust No 1, 2.350%, 15/06/23	538,994	0.01
EUR 1,144,330	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,563,544	0.03	CAD 450,000	Canada Housing Trust No 1, 2.350%, 15/09/23	345,697	0.01
EUR 650,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	600,593	0.01	CAD 100,000	Canada Housing Trust No 1, 3.150%, 15/09/23	77,543	0.00
EUR 550,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	537,824	0.01	CAD 1,000,000	Canada Housing Trust No 1, 2.550%, 15/12/23	768,735	0.02
EUR 1,400,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	1,022,141	0.02	CAD 500,000	Canada Housing Trust No 1, 2.900%, 15/06/24	385,135	0.01
EUR 935,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,224,411	0.02	CAD 1,100,000	Canada Housing Trust No 1, 1.800%, 15/12/24	822,900	0.02
EUR 930,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,166,003	0.02	CAD 2,000,000	Canada Housing Trust No 1, 0.950%, 15/06/25	1,447,343	0.03
EUR 900,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	767,468	0.02	CAD 500,000	Canada Housing Trust No 1, 1.950%, 15/12/25	370,301	0.01
EUR 700,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	598,383	0.01	CAD 400,000	Canada Housing Trust No 1, 2.250%, 15/12/25	299,333	0.01
EUR 500,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	384,647	0.01	CAD 400,000	Canada Housing Trust No 1, 1.900%, 15/09/26	292,300	0.01
EUR 400,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	382,359	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.550%, 15/12/26	716,144	0.01
EUR 570,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	520,518	0.01	CAD 500,000	Canada Housing Trust No 1, 2.350%, 15/06/27	368,615	0.01
EUR 750,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	365,063	0.01	CAD 100,000	Canada Housing Trust No 1, 2.350%, 15/03/28	73,037	0.00
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.375%, 15/04/30	464,556	0.01	CAD 800,000	Canada Housing Trust No 1, 2.650%, 15/03/28	593,815	0.01
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.300%, 20/10/31	442,989	0.01	CAD 500,000	Canada Housing Trust No 1, 2.650%, 15/12/28	368,437	0.01
EUR 100,000	Ministeries Van de Vlaamse Gemeenschap, 0.875%, 21/03/46	71,118	0.00	CAD 700,000	Canada Housing Trust No 1, 2.100%, 15/09/29	492,749	0.01
EUR 300,000	Region Wallonne Belgium, 0.500%, perpetual	278,580	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.100%, 15/03/31	629,172	0.01
EUR 500,000	Region Wallonne Belgium, 0.500%, perpetual	383,471	0.01	CAD 300,000	Canada Housing Trust No 1, 2.450%, 15/12/31	209,997	0.00
<b>Total Belgium</b>		<b>33,996,755</b>	<b>0.69</b>	CAD 1,000,000	Canada Housing Trust No 1, 1.250%, perpetual	715,322	0.01
Bulgaria				CAD 700,000	Canada Housing Trust No 1, 1.100%, perpetual	491,316	0.01
EUR 100,000	Bulgaria Government International Bond, 2.950%, 03/09/24	107,040	0.00	CAD 200,000	Canada Housing Trust No 1, 1.750%, perpetual	135,304	0.00
EUR 100,000	Bulgaria Government International Bond, 3.000%, 21/03/28	102,015	0.00	CAD 1,100,000	Canada Housing Trust No 1, 1.400%, perpetual	711,003	0.01
EUR 300,000	Bulgaria Government International Bond, 0.375%, perpetual	238,143	0.01	CAD 800,000	Canada Housing Trust No 1, 1.900%, perpetual	540,071	0.01
<b>Total Bulgaria</b>		<b>447,198</b>	<b>0.01</b>	CAD 300,000	Canada Housing Trust No 1, 1.600%, perpetual	194,340	0.00
				CAD 500,000	Canada Housing Trust No 1, 2.150%, perpetual	340,792	0.01
				CAD 200,000	Canada Post Corp, 4.360%, 16/07/40	159,777	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Canada (continued)				Canada (continued)			
CAD 600,000	Canadian Government Bond, 1.500%, 01/06/23	458,729	0.01	CAD 1,800,000	Canadian Government Bond, 1.500%, 01/04/25	1,336,615	0.03
CAD 5,600,000	Canadian Government Bond, 0.250%, 01/08/23	4,170,820	0.09	CAD 1,500,000	Canadian Government Bond, 2.250%, 01/12/29	1,095,240	0.02
CAD 2,900,000	Canadian Government Bond, 2.000%, 01/09/23	2,220,609	0.05	CAD 7,000,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	4,715,700	0.10
CAD 3,000,000	Canadian Government Bond, 0.500%, 01/11/23	2,249,087	0.05	CAD 2,600,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	1,819,909	0.04
CAD 2,000,000	Canadian Government Bond, 0.750%, 01/02/24	1,484,058	0.04	USD 300,000	CDP Financial Inc, 0.875%, 10/06/25	280,056	0.01
CAD 1,100,000	Canadian Government Bond, 2.250%, 01/03/24	841,942	0.02	CAD 200,000	City of Montreal Canada, 3.000%, 01/09/25	152,594	0.00
CAD 1,600,000	Canadian Government Bond, 2.500%, 01/06/24	1,227,359	0.02	CAD 300,000	City of Montreal Canada, 3.500%, 01/12/38	206,175	0.00
CAD 1,500,000	Canadian Government Bond, 1.500%, 01/09/24	1,124,799	0.02	CAD 500,000	City of Montreal Canada, 2.000%, perpetual	324,978	0.01
CAD 1,700,000	Canadian Government Bond, 1.250%, 01/03/25	1,256,375	0.03	CAD 400,000	City of Ottawa Ontario, 2.500%, perpetual	212,700	0.00
CAD 450,000	Canadian Government Bond, 2.250%, 01/06/25	340,799	0.01	CAD 200,000	City of Toronto Canada, 3.400%, 21/05/24	155,184	0.00
CAD 200,000	Canadian Government Bond, 9.000%, 01/06/25	180,311	0.00	CAD 300,000	City of Toronto Canada, 2.800%, 22/11/49	171,204	0.00
CAD 800,000	Canadian Government Bond, 1.500%, 01/06/26	584,736	0.01	CAD 800,000	City of Toronto Canada, 2.200%, perpetual	531,630	0.01
CAD 1,500,000	Canadian Government Bond, 1.000%, 01/09/26	1,068,693	0.02	CAD 500,000	CPPIB Capital Inc, 1.950%, 30/09/29	342,540	0.01
CAD 500,000	Canadian Government Bond, 1.250%, 01/03/27	356,704	0.01	EUR 250,000	CPPIB Capital Inc, 1.500%, 04/03/33	238,133	0.01
CAD 850,000	Canadian Government Bond, 1.000%, 01/06/27	597,053	0.01	EUR 500,000	CPPIB Capital Inc, 0.750%, 02/02/37	402,451	0.01
CAD 257,000	Canadian Government Bond, 8.000%, 01/06/27	243,482	0.01	USD 500,000	CPPIB Capital Inc, 0.875%, perpetual	452,920	0.01
CAD 1,000,000	Canadian Government Bond, 2.000%, 01/06/28	728,997	0.01	GBP 250,000	CPPIB Capital Inc, 1.250%, perpetual	283,012	0.01
CAD 1,000,000	Canadian Government Bond, 2.250%, 01/06/29	732,571	0.01	USD 500,000	CPPIB Capital Inc, 1.250%, perpetual	419,510	0.01
CAD 705,000	Canadian Government Bond, 5.750%, 01/06/29	634,213	0.01	EUR 500,000	CPPIB Capital Inc, 0.250%, perpetual	340,879	0.01
CAD 1,000,000	Canadian Government Bond, 1.250%, 01/06/30	670,321	0.01	USD 1,000,000	Export Development Canada, 3.000%, perpetual	991,480	0.02
CAD 4,000,000	Canadian Government Bond, 1.500%, 01/06/31	2,682,662	0.05	CAD 200,000	Hydro-Quebec, 6.000%, 15/08/31	179,188	0.00
CAD 774,000	Canadian Government Bond, 5.750%, 01/06/33	735,803	0.02	CAD 300,000	Hydro-Quebec, 5.000%, 15/02/45	258,810	0.01
CAD 661,000	Canadian Government Bond, 5.000%, 01/06/37	618,904	0.01	CAD 400,000	Hydro-Quebec, 5.000%, 15/02/50	352,395	0.01
CAD 3,900,000	Canadian Government Bond, 4.000%, 01/06/41	3,359,058	0.07	CAD 600,000	Hydro-Quebec, 4.000%, 15/02/55	454,343	0.01
CAD 4,175,000	Canadian Government Bond, 3.500%, 01/12/45	3,399,488	0.07	CAD 1,000,000	Hydro-Quebec, 2.000%, perpetual	703,810	0.01
CAD 1,705,000	Canadian Government Bond, 2.750%, 01/12/48	1,226,339	0.02	CAD 1,200,000	Hydro-Quebec, 2.100%, perpetual	571,297	0.01
CAD 4,100,000	Canadian Government Bond, 2.000%, 01/12/51	2,484,601	0.05	CAD 500,000	Hydro-Quebec, 4.000%, perpetual	377,166	0.01
CAD 800,000	Canadian Government Bond, 1.750%, 01/12/53	450,293	0.01	CAD 300,000	Labrador-Island Link Funding Trust, 3.760%, 01/06/33	227,779	0.00
CAD 330,000	Canadian Government Bond, 2.750%, 01/12/64	232,181	0.00	CAD 100,000	Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	74,701	0.00
				CAD 300,000	Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	223,202	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Canada (continued)				Canada (continued)			
CAD 400,000	Municipal Finance Authority of British Columbia, 1.350%, perpetual	284,997	0.01	CAD 700,000	Province of Alberta Canada, 3.100%, 01/06/50	452,369	0.01
USD 300,000	OMERS Finance Trust, 2.500%, 02/05/24	296,121	0.01	USD 200,000	Province of Alberta Canada, 1.300%, perpetual	169,910	0.00
USD 500,000	OMERS Finance Trust, 1.100%, perpetual	459,815	0.01	CAD 900,000	Province of Alberta Canada, 1.650%, perpetual	579,197	0.01
EUR 500,000	ONTARIO (PROVINCE OF), 0.250%, perpetual	435,289	0.01	CAD 400,000	Province of Alberta Canada, 2.950%, perpetual	250,664	0.01
CAD 200,000	Ontario Electricity Financial Corp, 8.250%, 22/06/26	181,461	0.00	CAD 200,000	Province of British Columbia Canada, 3.300%, 18/12/23	155,228	0.00
USD 250,000	Ontario Teachers' Finance Trust, 1.625%, 12/09/24	241,785	0.01	USD 300,000	Province of British Columbia Canada, 1.750%, 27/09/24	291,555	0.01
USD 500,000	Ontario Teachers' Finance Trust, 1.375%, 15/04/25	474,735	0.01	CAD 200,000	Province of British Columbia Canada, 2.850%, 18/06/25	152,659	0.00
USD 300,000	Ontario Teachers' Finance Trust, 0.375%, perpetual	290,235	0.01	CAD 400,000	Province of British Columbia Canada, 2.550%, 18/06/27	296,235	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 0.875%, perpetual	902,790	0.02	CAD 700,000	Province of British Columbia Canada, 2.950%, 18/12/28	519,171	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 3.000%, perpetual	981,020	0.02	CAD 500,000	Province of British Columbia Canada, 2.200%, 18/06/30	343,664	0.01
EUR 500,000	Ontario Teachers' Finance Trust, 0.100%, perpetual	466,307	0.01	CAD 400,000	Province of British Columbia Canada, 5.000%, 18/06/31	334,949	0.01
USD 300,000	Ontario Teachers' Finance Trust, 1.250%, perpetual	250,395	0.01	CAD 250,000	Province of British Columbia Canada, 3.200%, 18/06/44	166,380	0.00
USD 500,000	Ontario Teachers' Finance Trust, 2.000%, perpetual	439,645	0.01	CAD 500,000	Province of British Columbia Canada, 2.800%, 18/06/48	304,054	0.01
EUR 300,000	Ontario Teachers' Finance Trust, 0.900%, perpetual	227,828	0.00	CAD 600,000	Province of British Columbia Canada, 2.950%, 18/06/50	373,694	0.01
CAD 700,000	Province of Alberta Canada, 2.650%, 01/09/23	539,292	0.01	USD 500,000	Province of British Columbia Canada, 0.900%, perpetual	455,120	0.01
USD 300,000	Province of Alberta Canada, 2.950%, 23/01/24	299,259	0.01	USD 500,000	Province of British Columbia Canada, 1.300%, perpetual	422,515	0.01
CAD 200,000	Province of Alberta Canada, 3.100%, 01/06/24	154,482	0.00	CAD 700,000	Province of British Columbia Canada, 1.550%, perpetual	445,852	0.01
EUR 200,000	Province of Alberta Canada, 0.625%, 16/01/26	202,048	0.00	CAD 600,000	Province of British Columbia Canada, 2.750%, perpetual	357,088	0.01
CAD 200,000	Province of Alberta Canada, 2.200%, 01/06/26	147,781	0.00	USD 300,000	Province of Manitoba Canada, 2.600%, 16/04/24	297,264	0.01
USD 200,000	Province of Alberta Canada, 2.050%, 17/08/26	190,390	0.00	USD 200,000	Province of Manitoba Canada, 3.050%, 14/05/24	199,592	0.00
CAD 200,000	Province of Alberta Canada, 2.550%, 01/06/27	148,049	0.00	CAD 200,000	Province of Manitoba Canada, 4.400%, 05/09/25	159,398	0.00
USD 500,000	Province of Alberta Canada, 3.300%, 15/03/28	495,920	0.01	CAD 400,000	Province of Manitoba Canada, 2.600%, 02/06/27	296,424	0.01
CAD 500,000	Province of Alberta Canada, 2.900%, 01/12/28	369,549	0.01	CAD 500,000	Province of Manitoba Canada, 3.000%, 02/06/28	373,119	0.01
CAD 200,000	Province of Alberta Canada, 2.900%, 20/09/29	146,207	0.00	CAD 200,000	Province of Manitoba Canada, 4.600%, 05/03/38	160,476	0.00
CAD 500,000	Province of Alberta Canada, 2.050%, 01/06/30	340,095	0.01	CAD 200,000	Province of Manitoba Canada, 3.350%, 05/03/43	134,753	0.00
CAD 400,000	Province of Alberta Canada, 3.450%, 01/12/43	278,721	0.01	CAD 200,000	Province of Manitoba Canada, 4.050%, 05/09/45	149,138	0.00
CAD 200,000	Province of Alberta Canada, 3.300%, 01/12/46	134,996	0.00	CAD 400,000	Province of Manitoba Canada, 3.400%, 05/09/48	267,248	0.01
CAD 550,000	Province of Alberta Canada, 3.050%, 01/12/48	352,802	0.01	CAD 200,000	Province of Manitoba Canada, 3.200%, 05/03/50	128,417	0.00
				USD 1,500,000	Province of Manitoba Canada, 1.500%, perpetual	1,335,810	0.03

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 600,000	Province of Manitoba Canada, 2.050%, perpetual	397,518	0.01	CAD 300,000	Province of Ontario Canada, 2.650%, 05/02/25	228,430	0.00
CAD 200,000	Province of Manitoba Canada, 2.050%, perpetual	97,706	0.00	EUR 100,000	Province of Ontario Canada, 0.625%, 17/04/25	101,954	0.00
CAD 400,000	Province of New Brunswick Canada, 3.100%, 14/08/28	299,187	0.01	CAD 700,000	Province of Ontario Canada, 2.600%, 02/06/25	530,382	0.01
CAD 100,000	Province of New Brunswick Canada, 5.650%, 27/12/28	85,587	0.00	CAD 1,200,000	Province of Ontario Canada, 1.750%, 08/09/25	883,932	0.02
CAD 200,000	Province of New Brunswick Canada, 3.100%, 14/08/48	126,332	0.00	CAD 200,000	Province of Ontario Canada, 2.400%, 02/06/26	148,897	0.00
CAD 400,000	Province of New Brunswick Canada, 1.800%, perpetual	295,199	0.01	AUD 300,000	Province of Ontario Canada, 3.500%, 27/01/27	197,532	0.00
CAD 200,000	Province of New Brunswick Canada, 3.050%, perpetual	124,416	0.00	CAD 500,000	Province of Ontario Canada, 1.850%, 01/02/27	360,080	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	151,852	0.00	EUR 600,000	Province of Ontario Canada, 0.375%, 08/04/27	585,851	0.01
CAD 300,000	Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	220,811	0.00	CAD 300,000	Province of Ontario Canada, 2.600%, 02/06/27	222,460	0.00
CAD 100,000	Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	86,309	0.00	CAD 500,000	Province of Ontario Canada, 2.900%, 02/06/28	371,449	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48	68,216	0.00	CAD 800,000	Province of Ontario Canada, 2.700%, 02/06/29	578,931	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 2.650%, 17/10/50	109,984	0.00	USD 500,000	Province of Ontario Canada, 2.000%, 02/10/29	453,580	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 1.250%, perpetual	69,180	0.00	CAD 600,000	Province of Ontario Canada, 2.050%, 02/06/30	406,909	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.300%, perpetual	127,903	0.00	CAD 700,000	Province of Ontario Canada, 6.200%, 02/06/31	633,774	0.01
CAD 200,000	Province of Nova Scotia Canada, 4.400%, 01/06/42	157,276	0.00	CAD 1,000,000	Province of Ontario Canada, 3.750%, 02/06/32	758,518	0.02
CAD 200,000	Province of Nova Scotia Canada, 3.450%, 01/06/45	136,060	0.00	CAD 400,000	Province of Ontario Canada, 5.850%, 08/03/33	357,059	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.150%, 01/12/51	126,841	0.00	CAD 300,000	Province of Ontario Canada, 5.600%, 02/06/35	266,099	0.01
CAD 600,000	Province of Nova Scotia Canada, 1.100%, perpetual	401,285	0.01	CAD 900,000	Province of Ontario Canada, 4.700%, 02/06/37	736,249	0.02
CAD 700,000	Province of Ontario Canada, 2.850%, 02/06/23	541,387	0.01	CAD 300,000	Province of Ontario Canada, 4.600%, 02/06/39	243,147	0.01
CAD 1,000,000	Province of Ontario Canada, 2.600%, 08/09/23	769,898	0.02	CAD 1,200,000	Province of Ontario Canada, 4.650%, 02/06/41	981,703	0.02
USD 300,000	Province of Ontario Canada, 3.050%, 29/01/24	299,928	0.01	CAD 600,000	Province of Ontario Canada, 3.500%, 02/06/43	418,323	0.01
USD 200,000	Province of Ontario Canada, 3.200%, 16/05/24	200,098	0.00	CAD 800,000	Province of Ontario Canada, 3.450%, 02/06/45	549,913	0.01
EUR 100,000	Province of Ontario Canada, 1.875%, 21/05/24	105,591	0.00	CAD 1,700,000	Province of Ontario Canada, 2.900%, 02/12/46	1,055,346	0.02
CAD 800,000	Province of Ontario Canada, 3.500%, 02/06/24	622,455	0.01	CAD 200,000	Province of Ontario Canada, 2.800%, 02/06/48	121,012	0.00
CAD 800,000	Province of Ontario Canada, 2.300%, 08/09/24	606,721	0.01	CAD 1,100,000	Province of Ontario Canada, 2.900%, 02/06/49	676,543	0.01
				CAD 1,400,000	Province of Ontario Canada, 2.650%, 02/12/50	811,586	0.02
				CAD 1,000,000	Province of Ontario Canada, 1.900%, 02/12/51	479,584	0.01
				USD 700,000	Province of Ontario Canada, 1.050%, perpetual	644,329	0.01
				CAD 1,300,000	Province of Ontario Canada, 1.350%, perpetual	923,771	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Canada (continued)				Canada (continued)			
GBP 400,000	Province of Ontario Canada, 0.250%, perpetual	435,827	0.01	USD 100,000	Province of Quebec Canada, 1.350%, 28/05/30	85,631	0.00
USD 1,500,000	Province of Ontario Canada, 3.100%, perpetual	1,481,160	0.03	CAD 1,000,000	Province of Quebec Canada, 1.900%, 01/09/30	668,530	0.01
CAD 700,000	Province of Ontario Canada, 1.050%, perpetual	478,015	0.01	CAD 100,000	Province of Quebec Canada, 6.250%, 01/06/32	91,620	0.00
CAD 900,000	Province of Ontario Canada, 1.550%, perpetual	597,198	0.01	CAD 300,000	Province of Quebec Canada, 5.000%, 01/12/38	255,089	0.01
USD 500,000	Province of Ontario Canada, 1.125%, perpetual	417,265	0.01	CAD 200,000	Province of Quebec Canada, 5.000%, 01/12/41	171,690	0.00
CAD 600,000	Province of Ontario Canada, 1.350%, perpetual	379,880	0.01	CAD 300,000	Province of Quebec Canada, 4.250%, 01/12/43	234,402	0.00
USD 500,000	Province of Ontario Canada, 1.600%, perpetual	430,165	0.01	CAD 800,000	Province of Quebec Canada, 3.500%, 01/12/45	556,437	0.01
CAD 1,000,000	Province of Ontario Canada, 2.150%, perpetual	670,228	0.01	CAD 1,050,000	Province of Quebec Canada, 3.500%, 01/12/48	727,336	0.01
USD 1,500,000	Province of Ontario Canada, 1.800%, perpetual	1,295,760	0.03	CAD 1,200,000	Province of Quebec Canada, 3.100%, 01/12/51	767,751	0.02
CAD 1,100,000	Province of Ontario Canada, 2.250%, perpetual	737,267	0.02	USD 150,000	Province of Quebec Canada, 0.600%, perpetual	138,653	0.00
CAD 800,000	Province of Ontario Canada, 2.550%, perpetual	450,151	0.01	EUR 300,000	Province of Quebec Canada, 0.250%, perpetual	262,770	0.01
CAD 200,000	Province of Quebec Canada, 3.000%, 01/09/23	154,753	0.00	CAD 1,200,000	Province of Quebec Canada, 2.100%, perpetual	807,138	0.02
USD 50,000	Province of Quebec Canada, 7.125%, 09/02/24	52,972	0.00	CAD 500,000	Province of Quebec Canada, 1.500%, perpetual	315,733	0.01
CAD 800,000	Province of Quebec Canada, 2.250%, 22/02/24	610,740	0.01	CAD 500,000	Province of Quebec Canada, 2.850%, perpetual	302,225	0.01
USD 200,000	Province of Quebec Canada, 2.500%, 09/04/24	197,784	0.00	EUR 500,000	Province of Quebec Canada, 0.500%, 25/01/32	440,208	0.01
CAD 300,000	Province of Quebec Canada, 3.750%, 01/09/24	234,709	0.00	CAD 1,400,000	Province of Quebec Canada, 3.650%, 20/05/32	1,060,438	0.02
USD 250,000	Province of Quebec Canada, 2.875%, 16/10/24	248,652	0.01	GBP 100,000	Province of Quebec Canada, 2.250%, perpetual	119,431	0.00
EUR 500,000	Province of Quebec Canada, 0.200%, 07/04/25	504,419	0.01	CAD 300,000	Province of Saskatchewan Canada, 3.200%, 03/06/24	232,139	0.00
CAD 400,000	Province of Quebec Canada, 2.600%, 06/07/25	303,423	0.01	CAD 100,000	Province of Saskatchewan Canada, 3.050%, 02/12/28	74,484	0.00
CAD 900,000	Province of Quebec Canada, 2.750%, 01/09/25	684,647	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.900%, 02/06/45	147,434	0.00
EUR 200,000	Province of Quebec Canada, 1.125%, 28/10/25	205,966	0.00	CAD 200,000	Province of Saskatchewan Canada, 3.300%, 02/06/48	132,993	0.00
USD 600,000	Province of Quebec Canada, 2.500%, 20/04/26	582,900	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.100%, 02/06/50	127,583	0.00
CAD 200,000	Province of Quebec Canada, 2.500%, 01/09/26	149,218	0.00	CAD 300,000	Province of Saskatchewan Canada, 2.950%, 02/06/58	179,828	0.00
CAD 1,000,000	Province of Quebec Canada, 1.850%, 13/02/27	721,679	0.01	CAD 200,000	Province of Saskatchewan Canada, 0.800%, perpetual	142,948	0.00
CAD 400,000	Province of Quebec Canada, 2.750%, 01/09/27	298,591	0.01	CAD 700,000	Province of Saskatchewan Canada, 2.150%, perpetual	468,877	0.01
EUR 200,000	Province of Quebec Canada, 0.875%, 05/07/28	195,817	0.00	CAD 200,000	PSP Capital Inc, 3.000%, 05/11/25	152,910	0.00
CAD 500,000	Province of Quebec Canada, 2.750%, 01/09/28	368,111	0.01	USD 300,000	PSP Capital Inc, 0.500%, perpetual	283,107	0.01
CAD 600,000	Province of Quebec Canada, 2.300%, 01/09/29	422,300	0.01	CAD 500,000	PSP Capital Inc, 1.500%, perpetual	345,114	0.01
USD 200,000	Province of Quebec Canada, 7.500%, 15/09/29	249,330	0.01	CAD 150,000	PSP Capital Inc, 2.050%, perpetual	102,698	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Canada (continued)				China (continued)			
CAD 100,000	Regional Municipality of York, 2.500%, 02/06/26	74,584	0.00	CNY 50,000,000	Agricultural Development Bank of China, 3.740%, 12/07/29	7,774,599	0.16
CAD 500,000	South Coast British Columbia Transportation Authority, 1.600%, perpetual	324,447	0.01	CNY 50,000,000	Agricultural Development Bank of China, 2.960%, 17/04/30	7,384,118	0.15
<b>Total Canada</b>		<b>132,788,096</b>	<b>2.68</b>	CNY 30,000,000	Agricultural Development Bank of China, 3.790%, 26/10/30	4,692,813	0.09
Chile				CNY 30,000,000	Agricultural Development Bank of China, 3.520%, 24/05/31	4,612,999	0.09
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	602,219	0.01	CNY 20,000,000	Agricultural Development Bank of China, 2.870%, perpetual	2,986,421	0.06
CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	382,292	0.01	CNY 40,000,000	China Development Bank, 3.000%, 07/08/23	6,030,683	0.12
CLP 240,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	225,637	0.00	CNY 40,000,000	China Development Bank, 3.760%, 14/08/23	6,082,548	0.12
CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	307,482	0.01	CNY 30,000,000	China Development Bank, 3.300%, 01/02/24	4,547,570	0.09
EUR 200,000	Chile Government International Bond, 1.750%, 20/01/26	200,327	0.00	CNY 80,000,000	China Development Bank, 3.230%, 10/01/25	12,140,717	0.25
USD 117,000	Chile Government International Bond, 3.125%, 21/01/26	113,027	0.00	CNY 24,000,000	China Development Bank, 4.730%, 02/04/25	3,783,721	0.08
USD 500,000	Chile Government International Bond, 2.450%, 31/01/31	426,680	0.01	CNY 30,000,000	China Development Bank, 2.890%, 22/06/25	4,514,363	0.09
EUR 300,000	Chile Government International Bond, 0.830%, 02/07/31	245,084	0.00	CNY 35,000,000	China Development Bank, 3.340%, 14/07/25	5,331,274	0.11
USD 800,000	Chile Government International Bond, 2.550%, 27/01/32	663,376	0.01	CNY 50,000,000	China Development Bank, 3.680%, 26/02/26	7,701,552	0.16
USD 1,000,000	Chile Government International Bond, 3.100%, 07/05/41	719,745	0.02	CNY 45,000,000	China Development Bank, 3.300%, 03/03/26	6,849,790	0.14
USD 200,000	Chile Government International Bond, 3.860%, 21/06/47	166,904	0.00	CNY 40,000,000	China Development Bank, 3.430%, 14/01/27	6,110,990	0.12
USD 500,000	Chile Government International Bond, 3.250%, 21/09/71	333,825	0.01	CNY 40,500,000	China Development Bank, 4.880%, 09/02/28	6,637,794	0.13
USD 500,000	Chile Government International Bond, 3.500%, perpetual	378,130	0.01	CNY 30,000,000	China Development Bank, 3.480%, 08/01/29	4,591,802	0.09
USD 500,000	Republic Of Chile, 4.340%, 07/03/42	445,510	0.01	CNY 30,000,000	China Development Bank, 3.450%, 20/09/29	4,586,604	0.09
EUR 500,000	Republic Of Chile, 1.300%, perpetual	372,645	0.01	CNY 40,000,000	China Development Bank, 3.070%, 10/03/30	5,959,936	0.12
<b>Total Chile</b>		<b>5,582,883</b>	<b>0.11</b>	CNY 35,000,000	China Development Bank, 3.090%, 18/06/30	5,223,623	0.11
China				CNY 10,000,000	China Development Bank, 3.410%, 07/06/31	1,526,791	0.03
CNY 30,000,000	Agricultural Development Bank of China, 3.510%, 03/04/24	4,567,109	0.09	CNY 55,000,000	China Development Bank, 3.800%, 25/01/36	8,677,599	0.18
CNY 40,000,000	Agricultural Development Bank of China, 3.240%, 14/08/24	6,067,670	0.12	CNY 20,000,000	China Development Bank, 3.900%, 03/08/40	3,196,899	0.06
CNY 20,000,000	Agricultural Development Bank of China, 2.250%, 22/04/25	2,956,993	0.06	CNY 10,000,000	China Development Bank, 2.980%, perpetual	1,508,328	0.03
CNY 55,000,000	Agricultural Development Bank of China, 3.450%, 23/09/25	8,406,555	0.17	USD 300,000	China Development Bank, 0.625%, perpetual	284,076	0.01
CNY 35,000,000	Agricultural Development Bank of China, 3.350%, 24/03/26	5,328,294	0.11	CNY 30,000,000	China Development Bank, 3.660%, perpetual	4,660,950	0.09
CNY 30,000,000	Agricultural Development Bank of China, 3.630%, 19/07/26	4,614,433	0.09	CNY 15,000,000	China Development Bank, 3.560%, perpetual	2,287,297	0.05
CNY 27,000,000	Agricultural Development Bank of China, 3.750%, 25/01/29	4,193,000	0.08	CNY 30,000,000	China Government Bond, 2.360%, 02/07/23	4,496,079	0.09
				CNY 23,000,000	China Government Bond, 3.300%, 12/07/23	3,482,348	0.07



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
China (continued)				China (continued)			
CNY 35,000,000	China Government Bond, 3.290%, 18/10/23	5,310,152	0.11	CNY 38,800,000	China Government Bond, 4.080%, 22/10/48	6,514,271	0.13
CNY 50,000,000	China Government Bond, 2.880%, 05/11/23	7,541,192	0.15	CNY 36,000,000	China Government Bond, 3.860%, 22/07/49	5,847,936	0.12
CNY 30,000,000	China Government Bond, 2.840%, 08/04/24	4,527,449	0.09	CNY 43,000,000	China Government Bond, 3.390%, 16/03/50	6,453,308	0.13
CNY 38,000,000	China Government Bond, 3.190%, 11/04/24	5,772,403	0.12	CNY 35,000,000	China Government Bond, 3.810%, 14/09/50	5,652,660	0.11
CNY 35,000,000	China Government Bond, 2.470%, 02/09/24	5,245,007	0.11	CNY 22,000,000	China Government Bond, 3.730%, 25/05/70	3,530,194	0.07
CNY 55,000,000	China Government Bond, 2.940%, 17/10/24	8,329,078	0.17	CNY 15,000,000	China Government Bond, 3.760%, 22/03/71	2,443,273	0.05
CNY 47,000,000	China Government Bond, 1.990%, 09/04/25	6,935,033	0.14	CNY 60,000,000	China Government Bond, 3.030%, perpetual	9,118,444	0.18
CNY 20,000,000	China Government Bond, 3.610%, 07/06/25	3,095,380	0.06	CNY 45,000,000	China Government Bond, 3.020%, perpetual	6,792,316	0.14
CNY 23,000,000	China Government Bond, 3.600%, 06/09/25	3,569,238	0.07	CNY 40,000,000	China Government Bond, 2.890%, perpetual	5,978,639	0.12
CNY 10,000,000	China Government Bond, 3.020%, 22/10/25	1,518,576	0.03	CNY 24,000,000	China Government Bond, 3.720%, perpetual	3,827,065	0.08
CNY 30,000,000	China Government Bond, 3.220%, 06/12/25	4,589,068	0.09	EUR 200,000	China Government International Bond, 0.125%, 12/11/26	188,518	0.00
CNY 55,000,000	China Government Bond, 3.250%, 06/06/26	8,432,189	0.17	USD 300,000	China Government International Bond, 2.125%, 03/12/29	280,899	0.01
CNY 45,000,000	China Government Bond, 2.690%, 12/08/26	6,742,908	0.14	EUR 200,000	China Government International Bond, 0.625%, 17/11/33	161,141	0.00
CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,579,254	0.09	EUR 100,000	China Government International Bond, 1.000%, 12/11/39	74,230	0.00
CNY 44,000,000	China Government Bond, 2.850%, 04/06/27	6,632,437	0.13	EUR 500,000	CHINA Government International BOND, 0.625%, perpetual	370,507	0.01
CNY 45,000,000	China Government Bond, 3.280%, 03/12/27	6,932,674	0.14	CNY 46,000,000	Export-Import Bank of China, 3.280%, 11/02/24	6,965,176	0.14
CNY 18,000,000	China Government Bond, 3.690%, 17/05/28	2,848,895	0.06	USD 250,000	Export-Import Bank of China, 3.625%, 31/07/24	251,848	0.01
CNY 18,000,000	China Government Bond, 3.540%, 16/08/28	2,821,146	0.06	CNY 40,000,000	Export-Import Bank of China, 2.930%, 02/03/25	6,023,871	0.12
CNY 15,000,000	China Government Bond, 3.250%, 22/11/28	2,301,951	0.05	CNY 25,000,000	Export-Import Bank of China, 3.220%, 14/05/26	3,787,588	0.08
CNY 30,000,000	China Government Bond, 3.290%, 23/05/29	4,624,875	0.09	CNY 20,000,000	Export-Import Bank of China, 3.260%, 24/02/27	3,034,641	0.06
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,559,760	0.09	USD 200,000	Export-Import Bank of China, 3.375%, 14/03/27	199,518	0.00
CNY 30,000,000	China Government Bond, 2.680%, 21/05/30	4,413,934	0.09	CNY 30,000,000	Export-Import Bank of China, 3.860%, 20/05/29	4,696,891	0.10
CNY 30,000,000	China Government Bond, 3.270%, 19/11/30	4,614,612	0.09	CNY 30,000,000	Export-Import Bank of China, 3.230%, 23/03/30	4,515,976	0.09
CNY 15,000,000	China Government Bond, 2.750%, 17/02/32	2,219,538	0.05	CNY 46,000,000	Export-Import Bank of China, 4.370%, perpetual	7,022,828	0.14
CNY 9,000,000	China Government Bond, 4.320%, 12/08/33	1,521,435	0.03	<b>Total China</b>		<b>411,826,327</b>	<b>8.31</b>
CNY 16,000,000	China Government Bond, 4.090%, 27/04/35	2,671,885	0.05	<b>Colombia</b>			
CNY 11,600,000	China Government Bond, 3.740%, 22/09/35	1,866,816	0.04	COP 6,700,000,000	Colombian TES, 6.250%, 26/11/25	1,411,700	0.03
CNY 24,000,000	China Government Bond, 4.500%, 23/06/41	4,304,677	0.09	COP 7,500,000,000	Colombian TES, 5.750%, 03/11/27	1,425,398	0.03
CNY 35,000,000	China Government Bond, 3.970%, 23/07/48	5,774,689	0.12	COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	727,173	0.01
				COP 3,000,000,000	Colombian TES, 7.250%, 18/10/34	518,077	0.01
				<b>Total Colombia</b>		<b>4,082,348</b>	<b>0.08</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Croatia				Denmark			
EUR 400,000	Croatia Government International Bond, 1.125%, 19/06/29	361,065	0.01	DKK 4,000,000	Denmark Government Bond, 1.500%, 15/11/23	569,464	0.01
EUR 100,000	Croatia Government International Bond, 1.500%, 17/06/31	89,407	0.00	DKK 1,500,000	Denmark Government Bond, 7.000%, 10/11/24	240,123	0.01
<b>Total Croatia</b>		<b>450,472</b>	<b>0.01</b>	DKK 4,000,000	Denmark Government Bond, 1.750%, 15/11/25	573,260	0.01
Cyprus				DKK 7,100,000	Denmark Government Bond, 0.500%, 15/11/27	950,852	0.02
EUR 300,000	Cyprus Government International Bond, 0.625%, 21/01/30	257,485	0.01	DKK 8,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,104,300	0.02
EUR 500,000	Cyprus Government International Bond, zero coupon, perpetual	482,193	0.01	DKK 18,000,000	Denmark Government Bond, zero coupon, 15/11/31	2,153,062	0.04
EUR 200,000	Cyprus Government International Bond, 2.250%, perpetual	157,662	0.00	DKK 7,350,000	Denmark Government Bond, 4.500%, 15/11/39	1,411,259	0.03
<b>Total Cyprus</b>		<b>897,340</b>	<b>0.02</b>	DKK 4,300,000	Denmark Government Bond, 0.250%, 15/11/52	366,362	0.01
Czech Republic				EUR 200,000	Kommunekredit, 0.875%, 03/11/36	168,752	0.00
CZK 8,800,000	Czech Republic Government Bond, 0.450%, 25/10/23	343,432	0.01	EUR 400,000	Kommunekredit, 0.125%, 26/09/40	275,334	0.01
CZK 5,500,000	Czech Republic Government Bond, 5.700%, 25/05/24	230,271	0.01	GBP 100,000	Kommunekredit, 0.375%, perpetual	115,486	0.00
CZK 15,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	559,022	0.01	USD 500,000	Kommunekredit, 0.500%, perpetual	454,150	0.01
CZK 3,500,000	Czech Republic Government Bond, 2.400%, 17/09/25	133,862	0.00	<b>Total Denmark</b>		<b>8,382,404</b>	<b>0.17</b>
CZK 12,000,000	Czech Republic Government Bond, 1.000%, 26/06/26	424,876	0.01	Finland			
CZK 8,000,000	Czech Republic Government Bond, 0.250%, 10/02/27	267,173	0.01	EUR 400,000	Finland Government Bond, zero coupon, 15/09/23	416,127	0.01
CZK 5,000,000	Czech Republic Government Bond, 2.500%, 25/08/28	181,550	0.00	EUR 800,000	Finland Government Bond, 2.000%, 15/04/24	857,461	0.02
CZK 6,000,000	Czech Republic Government Bond, 2.750%, 23/07/29	219,922	0.00	EUR 500,000	Finland Government Bond, zero coupon, 15/09/24	514,194	0.01
CZK 5,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	147,512	0.00	EUR 206,000	Finland Government Bond, 4.000%, 04/07/25	235,058	0.00
CZK 9,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	282,384	0.01	EUR 300,000	Finland Government Bond, 0.875%, 15/09/25	312,123	0.01
CZK 27,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	846,044	0.02	EUR 500,000	Finland Government Bond, 0.500%, 15/04/26	509,976	0.01
CZK 3,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	96,151	0.00	EUR 1,100,000	Finland Government Bond, zero coupon, 15/09/26	1,057,223	0.02
CZK 5,500,000	Czech Republic Government Bond, 4.200%, 04/12/36	216,312	0.00	EUR 300,000	Finland Government Bond, 0.500%, 15/09/27	300,688	0.01
CZK 7,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	177,505	0.00	EUR 300,000	Finland Government Bond, 2.750%, 04/07/28	337,782	0.01
CZK 1,500,000	Czech Republic Government Bond, 4.850%, 26/11/57	60,606	0.00	EUR 200,000	Finland Government Bond, 0.500%, 15/09/28	196,956	0.00
CZK 15,000,000	Czech Republic Government Bond, 1.750%, perpetual	482,349	0.01	EUR 300,000	Finland Government Bond, 0.500%, 15/09/29	290,580	0.01
CZK 15,000,000	Czech Republic International Government Bond, 1.950%, perpetual	439,657	0.01	EUR 200,000	Finland Government Bond, 0.750%, 15/04/31	192,294	0.00
<b>Total Czech Republic</b>		<b>5,108,628</b>	<b>0.10</b>	EUR 1,100,000	Finland Government Bond, 0.125%, 15/09/31	844,986	0.02
				EUR 700,000	Finland Government Bond, 1.125%, 15/04/34	663,215	0.01
				EUR 600,000	Finland Government Bond, 0.250%, 15/09/40	445,750	0.01
				EUR 305,000	Finland Government Bond, 2.625%, 04/07/42	337,739	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Finland (continued)				France (continued)			
EUR 500,000	Finland Government Bond, 0.500%, 15/04/43	370,199	0.01	EUR 200,000	Agence France Locale, 1.125%, 20/06/28	200,940	0.00
EUR 200,000	Finland Government Bond, 1.375%, 15/04/47	178,161	0.00	EUR 200,000	Agence France Locale, zero coupon, perpetual	174,425	0.00
EUR 200,000	Finnvera OYJ, 1.125%, 17/05/32	189,141	0.00	EUR 200,000	Bpifrance Financement SA, 0.125%, 25/11/23	207,129	0.00
EUR 500,000	Kuntarahoitus Oyj, 0.250%, 25/02/32	437,510	0.01	EUR 100,000	Bpifrance Financement SA, 2.500%, 25/05/24	107,411	0.00
GBP 100,000	Kuntarahoitus Oyj, 1.125%, perpetual	116,709	0.00	EUR 100,000	Bpifrance Financement SA, 0.750%, 25/11/24	103,379	0.00
EUR 300,000	Kuntarahoitus Oyj, zero coupon, perpetual	282,657	0.01	EUR 600,000	Bpifrance Financement SA, 0.125%, 25/03/25	607,003	0.01
EUR 200,000	Kuntarahoitus Oyj, zero coupon, perpetual	177,204	0.00	EUR 100,000	Bpifrance Financement SA, 2.750%, 25/10/25	109,005	0.00
EUR 400,000	Municipality Finance PLC, 0.125%, 07/03/24	411,435	0.01	EUR 200,000	Bpifrance Financement SA, 0.125%, 26/02/27	195,035	0.00
<b>Total Finland</b>		<b>9,675,168</b>	<b>0.20</b>	EUR 200,000	Bpifrance Financement SA, 0.050%, 26/09/29	182,640	0.00
France				EUR 400,000	Bpifrance SACA, zero coupon, 25/05/28	377,796	0.01
EUR 300,000	Action Logement Services, 0.750%, perpetual	223,236	0.01	EUR 700,000	Caisse D Amort Dette Soc, zero coupon, 25/11/26	683,427	0.01
EUR 300,000	Agence Francaise de Developpement EPIC, 0.125%, 15/11/23	310,787	0.01	EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/10/23	726,217	0.02
EUR 200,000	Agence Francaise de Developpement EPIC, 0.375%, 30/04/24	206,573	0.00	EUR 300,000	Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24	320,921	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 17/09/24	209,830	0.00	USD 100,000	Caisse d'Amortissement de la Dette Sociale, 3.375%, 20/03/24	100,376	0.00
EUR 500,000	Agence Francaise de Developpement EPIC, zero coupon, 25/03/25	504,931	0.01	EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24	524,633	0.01
GBP 200,000	Agence Francaise de Developpement EPIC, 1.250%, 18/06/25	234,408	0.01	EUR 250,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	283,900	0.01
EUR 100,000	Agence Francaise de Developpement EPIC, 0.250%, 21/07/26	99,302	0.00	EUR 2,400,000	Caisse d'Amortissement de la Dette Sociale, zero coupon, 25/02/26	2,227,792	0.05
EUR 100,000	Agence Francaise de Developpement EPIC, 3.750%, 15/02/27	114,276	0.00	EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.450%, 19/01/32	627,165	0.01
EUR 400,000	Agence Francaise de Developpement EPIC, 0.010%, 25/11/28	372,184	0.01	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 0.375%, perpetual	456,595	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 0.250%, 29/06/29	186,814	0.00	GBP 100,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, perpetual	112,071	0.00
EUR 400,000	Agence Francaise de Developpement EPIC, 0.125%, 29/09/31	348,097	0.01	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.250%, perpetual	459,715	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 05/07/32	193,103	0.00	USD 300,000	Caisse d'Amortissement de la Dette Sociale, 1.000%, perpetual	249,366	0.01
EUR 500,000	Agence Francaise de Developpement EPIC, 1.125%, 02/03/37	433,830	0.01	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, perpetual	425,930	0.01
USD 400,000	Agence Francaise de Developpement EPIC, 0.625%, perpetual	365,160	0.01	EUR 100,000	Caisse des Depots et Consignations, 0.750%, 18/09/28	98,150	0.00
				USD 400,000	Caisse des Depots et Consignations, 0.875%, perpetual	379,848	0.01
				EUR 200,000	Caisse Francaise de Financement Local, 0.375%, 11/05/24	205,550	0.00
				EUR 200,000	Caisse Francaise de Financement Local, 0.500%, 16/01/25	204,011	0.00
				EUR 100,000	Caisse Francaise de Financement Local, 1.125%, 09/09/25	103,033	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
France (continued)				France (continued)			
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 19/01/26	100,480	0.00	EUR 3,900,000	French Republic Government Bond OAT, zero coupon, 25/11/29	3,611,958	0.07
EUR 200,000	Caisse Francaise de Financement Local, 0.750%, 11/01/27	199,647	0.00	EUR 3,800,000	French Republic Government Bond OAT, 2.500%, 25/05/30	4,223,109	0.09
EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/02/27	295,560	0.01	EUR 4,350,000	French Republic Government Bond OAT, 1.500%, 25/05/31	4,442,200	0.09
EUR 900,000	Caisse Francaise de Financement Local, 0.010%, 01/10/29	795,141	0.02	EUR 2,808,599	French Republic Government Bond OAT, 5.750%, 25/10/32	3,975,212	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 13/01/31	98,952	0.00	EUR 3,500,000	French Republic Government Bond OAT, 1.250%, 25/05/34	3,325,404	0.07
EUR 100,000	Caisse Francaise de Financement Local, 1.250%, 22/01/35	90,577	0.00	EUR 1,750,484	French Republic Government Bond OAT, 4.750%, 25/04/35	2,363,153	0.05
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 28/06/38	89,756	0.00	EUR 3,600,000	French Republic Government Bond OAT, 1.250%, 25/05/36	3,333,250	0.07
EUR 500,000	Caisse Francaise de Financement Local, 0.010%, perpetual	441,264	0.01	EUR 2,340,066	French Republic Government Bond OAT, 4.000%, 25/10/38	3,023,190	0.06
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, perpetual	67,112	0.00	EUR 2,350,000	French Republic Government Bond OAT, 1.750%, 25/06/39	2,285,666	0.05
EUR 100,000	City of Paris France, 1.750%, 25/05/31	101,636	0.00	EUR 5,500,000	French Republic Government Bond OAT, 0.500%, 25/05/40	3,536,774	0.07
EUR 3,804,129	French Republic Government Bond OAT, 4.250%, 25/10/23	4,175,161	0.08	EUR 3,871,000	French Republic Government Bond OAT, 4.500%, 25/04/41	5,320,467	0.11
EUR 22,950,000	French Republic Government Bond OAT, zero coupon, 25/02/24	21,746,720	0.45	EUR 2,050,000	French Republic Government Bond OAT, 3.250%, 25/05/45	2,453,246	0.05
EUR 3,400,000	French Republic Government Bond OAT, zero coupon, 25/03/24	3,517,420	0.07	EUR 2,120,000	French Republic Government Bond OAT, 2.000%, 25/05/48	2,027,631	0.04
EUR 3,200,000	French Republic Government Bond OAT, 2.250%, 25/05/24	3,440,517	0.07	EUR 2,300,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,939,666	0.04
EUR 3,350,000	French Republic Government Bond OAT, 1.750%, 25/11/24	3,571,847	0.07	EUR 1,382,493	French Republic Government Bond OAT, 4.000%, 25/04/55	1,902,831	0.04
EUR 4,500,000	French Republic Government Bond OAT, zero coupon, 25/03/25	4,574,068	0.09	EUR 1,458,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,035,947	0.04
EUR 3,400,000	French Republic Government Bond OAT, 0.500%, 25/05/25	3,498,084	0.07	EUR 1,350,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,119,827	0.02
EUR 2,230,128	French Republic Government Bond OAT, 6.000%, 25/10/25	2,703,872	0.06	EUR 100,000	Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	113,549	0.00
EUR 3,200,000	French Republic Government Bond OAT, 1.000%, 25/11/25	3,330,184	0.07	EUR 200,000	Regie Autonome des Transports Parisiens, 0.350%, 20/06/29	187,993	0.00
EUR 3,483,000	French Republic Government Bond OAT, 3.500%, 25/04/26	3,955,146	0.08	EUR 100,000	Region of Ile de France, 0.625%, 23/04/27	99,547	0.00
EUR 3,850,000	French Republic Government Bond OAT, 0.500%, 25/05/26	3,913,812	0.08	EUR 100,000	Region of Ile de France, 1.375%, 20/06/33	95,205	0.00
EUR 3,850,000	French Republic Government Bond OAT, 0.250%, 25/11/26	3,845,065	0.08	EUR 200,000	Region of Ile de France, zero coupon, perpetual	188,806	0.00
EUR 3,400,000	French Republic Government Bond OAT, 1.000%, 25/05/27	3,495,915	0.07	EUR 200,000	SFIL SA, 0.750%, 06/02/26	203,984	0.00
EUR 4,500,000	French Republic Government Bond OAT, 2.750%, 25/10/27	5,030,031	0.10	EUR 300,000	SFIL SA, 0.050%, perpetual	277,821	0.01
EUR 4,350,000	French Republic Government Bond OAT, 0.750%, 25/02/28	3,121,601	0.07	EUR 100,000	SNCF Mobilites, 4.875%, 12/06/23	108,663	0.00
EUR 4,900,000	French Republic Government Bond OAT, 0.750%, 25/05/28	4,913,903	0.10	EUR 600,000	SNCF Mobilites, 1.500%, 02/02/29	608,176	0.01
EUR 4,400,000	French Republic Government Bond OAT, 0.750%, 25/11/28	4,379,503	0.09	EUR 200,000	Sncf Reseau, 2.000%, 05/02/48	175,920	0.00
EUR 2,808,030	French Republic Government Bond OAT, 5.500%, 25/04/29	3,680,548	0.07	EUR 200,000	SNCF Reseau, 4.500%, 30/01/24	221,165	0.01
EUR 3,500,000	French Republic Government Bond OAT, 0.500%, 25/05/29	3,403,488	0.07	EUR 100,000	SNCF Reseau, 4.250%, 07/10/26	116,058	0.00
				EUR 200,000	SNCF Reseau, 1.125%, 19/05/27	204,084	0.00
				EUR 200,000	SNCF Reseau, 3.125%, 25/10/28	225,445	0.01
				EUR 600,000	SNCF Reseau, 0.875%, 22/01/29	588,969	0.01
				EUR 200,000	SNCF Reseau, 1.125%, 25/05/30	196,672	0.00
				EUR 59,000	SNCF Reseau, 5.000%, 10/10/33	77,597	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
France <i>(continued)</i>				Germany <i>(continued)</i>			
GBP 100,000	SNCF Reseau, 5.250%, 31/01/35	146,436	0.00	EUR 2,400,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,475,307	0.05
EUR 400,000	SNCF Reseau, 0.750%, 25/05/36	333,586	0.01	EUR 2,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	2,716,722	0.05
EUR 200,000	SNCF Reseau, 1.500%, 29/05/37	182,385	0.00	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,325,450	0.05
GBP 100,000	SNCF Reseau, 4.830%, 25/03/60	154,287	0.00	EUR 573,522	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	758,569	0.01
EUR 400,000	Societe Du Grand Paris EPIC, zero coupon, 25/11/30	353,488	0.01	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	2,389,515	0.05
EUR 500,000	Societe Du Grand Paris EPIC, 0.300%, 25/11/31	440,830	0.01	EUR 25,750,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	22,802,655	0.45
EUR 200,000	Societe Du Grand Paris EPIC, 1.125%, 25/05/34	181,306	0.00	EUR 479,432	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	623,385	0.01
EUR 400,000	Societe Du Grand Paris EPIC, 0.700%, 15/10/60	209,600	0.00	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	2,022,799	0.04
EUR 300,000	Societe Du Grand Paris EPIC, 1.000%, 18/02/70	161,026	0.00	EUR 500,185	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	633,876	0.01
EUR 300,000	Societe Du Grand Paris EPIC, 0.875%, perpetual	213,284	0.00	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	2,329,790	0.05
EUR 400,000	Societe Nationale SNCF, 0.875%, 28/02/51	244,974	0.01	EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,675,978	0.03
EUR 300,000	Societe Nationale SNCF SA, 1.000%, 25/05/40	233,504	0.01	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,730,964	0.03
EUR 400,000	Unedic Asseo, 0.250%, 24/11/23	415,282	0.01	EUR 992,071	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,412,488	0.03
EUR 100,000	Unedic Asseo, 2.375%, 25/05/24	107,064	0.00	EUR 1,481,855	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,077,716	0.04
EUR 400,000	Unedic Asseo, 0.100%, 25/11/26	391,508	0.01	EUR 1,299,783	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,851,308	0.04
EUR 300,000	Unedic Asseo, 1.250%, 28/03/27	307,968	0.01	EUR 1,666,530	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,287,222	0.05
EUR 100,000	Unedic Asseo, 1.250%, 21/10/27	102,204	0.00	EUR 400,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	382,162	0.01
EUR 1,300,000	Unedic Asseo, zero coupon, 25/11/28	1,200,477	0.03	EUR 1,355,626	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,969,324	0.04
EUR 300,000	Unedic Asseo, 0.500%, 20/03/29	287,945	0.01	EUR 2,200,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	3,411,459	0.07
EUR 300,000	Unedic Asseo, 0.250%, 25/11/29	278,031	0.01	EUR 1,775,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,375,077	0.05
EUR 300,000	Unedic Asseo, 0.010%, 25/11/31	257,833	0.01	EUR 2,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,010,865	0.06
EUR 500,000	Unedic Asseo, 0.100%, 25/05/34	400,867	0.01	EUR 2,440,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	3,011,488	0.06
EUR 400,000	Unedic Asseo, 0.250%, perpetual	317,696	0.01	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,928,123	0.04
<b>Total France</b>		<b>168,363,770</b>	<b>3.40</b>	EUR 2,070,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,382,826	0.03
Germany				EUR 5,850,000	Bundesschatzanweisungen, zero coupon, 16/06/23	6,080,563	0.12
EUR 600,000	Bundesobligation, zero coupon, 13/10/23	624,535	0.01	EUR 300,000	Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	283,404	0.01
EUR 1,600,000	Bundesobligation, zero coupon, 05/04/24	1,657,682	0.03	EUR 400,000	Free and Hanseatic City of Hamburg, 0.010%, perpetual	376,826	0.01
EUR 2,600,000	Bundesobligation, zero coupon, 18/10/24	2,673,619	0.05				
EUR 10,700,000	Bundesobligation, zero coupon, 11/04/25	10,819,488	0.22				
EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	2,128,933	0.04				
EUR 599,485	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	682,091	0.01				
EUR 2,600,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	2,773,648	0.06				
EUR 1,750,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	1,860,731	0.04				
EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,894,042	0.04				
EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	2,596,636	0.05				
EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	2,625,752	0.05				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 500,000	Free and Hanseatic City of Hamburg, 0.010%, perpetual	433,308	0.01	EUR 300,000	State of Bremen, 0.010%, perpetual	288,795	0.01
EUR 500,000	Free State of Bavaria, 0.030%, perpetual	474,456	0.01	EUR 300,000	State of Hesse, 0.125%, 25/01/24	309,376	0.01
EUR 500,000	Free State of Saxony, 0.010%, perpetual	514,999	0.01	EUR 300,000	State of Hesse, 0.625%, 02/08/28	293,048	0.01
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.250%, 18/03/24	309,357	0.01	EUR 400,000	State of Hesse, zero coupon, 08/11/30	354,947	0.01
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	305,361	0.01	EUR 500,000	State of Hesse, zero coupon, perpetual	508,742	0.01
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29	193,667	0.00	EUR 300,000	State of Hesse, zero coupon, perpetual	302,699	0.01
EUR 300,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 25/09/29	274,249	0.01	EUR 300,000	State of Hesse, 0.010%, perpetual	271,153	0.01
EUR 400,000	Gemeinsame Deutsche Bundeslaender, 0.010%, perpetual	383,534	0.01	EUR 200,000	State of Lower Saxony, 2.125%, 16/01/24	212,632	0.00
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.010%, perpetual	176,422	0.00	EUR 300,000	State of Lower Saxony, 0.500%, 13/06/25	305,904	0.01
EUR 300,000	Investitionsbank Schleswig-Holstein, 0.010%, 17/10/29	271,793	0.01	EUR 700,000	State of Lower Saxony, 0.010%, 17/03/26	668,648	0.02
EUR 200,000	Land Baden-Wuerttemberg, 0.625%, 16/01/25	205,567	0.00	EUR 100,000	State of Lower Saxony, zero coupon, 10/07/26	98,333	0.00
EUR 500,000	Land Baden-Wuerttemberg, 0.010%, perpetual	481,644	0.01	EUR 300,000	State of Lower Saxony, 0.750%, 15/02/28	297,800	0.01
EUR 200,000	Land Baden-Wuerttemberg, 0.010%, perpetual	176,129	0.00	EUR 300,000	State of Lower Saxony, 0.375%, 14/05/29	284,420	0.01
EUR 100,000	Land Berlin, 0.750%, 08/09/23	104,475	0.00	EUR 500,000	State of Lower Saxony, 0.010%, perpetual	512,814	0.01
EUR 100,000	Land Berlin, 0.250%, 22/04/25	101,367	0.00	EUR 500,000	State of Lower Saxony, 0.010%, perpetual	490,217	0.01
EUR 300,000	Land Berlin, 0.625%, 20/03/26	303,981	0.01	EUR 400,000	State of Lower Saxony, 0.010%, perpetual	378,014	0.01
EUR 100,000	Land Berlin, 0.100%, 18/01/30	91,383	0.00	EUR 300,000	State of Lower Saxony, zero coupon, perpetual	282,918	0.01
EUR 300,000	Land Berlin, 1.300%, 13/06/33	286,374	0.01	EUR 1,000,000	State of North Rhine-Westphalia Germany, zero coupon, 02/04/24	895,631	0.02
EUR 200,000	Land Berlin, 1.375%, 05/06/37	181,883	0.00	EUR 200,000	State of North Rhine-Westphalia Germany, 1.250%, 14/03/25	208,722	0.00
EUR 500,000	Land Berlin, 0.100%, 18/01/41	342,808	0.01	EUR 400,000	State of North Rhine-Westphalia Germany, zero coupon, 05/05/25	402,565	0.01
EUR 400,000	Land Berlin, 0.010%, perpetual	358,322	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	305,982	0.01
EUR 500,000	Land Berlin, 0.125%, perpetual	437,636	0.01	EUR 400,000	State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	399,830	0.01
EUR 500,000	Land Berlin, 0.150%, perpetual	386,931	0.01	EUR 100,000	State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	100,790	0.00
EUR 500,000	Land Nordrhein Westfalen, 0.125%, 04/06/31	442,298	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	298,461	0.01
EUR 200,000	Land Thueringen, 0.500%, 02/03/27	198,721	0.00	EUR 200,000	State of North Rhine-Westphalia Germany, 0.950%, 13/03/28	200,409	0.00
EUR 300,000	Land Thueringen, 0.010%, perpetual	263,899	0.01	EUR 300,000	State of North Rhine-Westphalia Germany, 0.900%, 15/11/28	297,480	0.01
EUR 200,000	State of Brandenburg, 0.375%, 29/01/35	164,966	0.00	EUR 500,000	State of North Rhine-Westphalia Germany, 0.200%, 09/04/30	458,357	0.01
EUR 500,000	State of Brandenburg, zero coupon, perpetual	471,304	0.01	EUR 250,000	State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	230,130	0.00
EUR 100,000	State of Bremen, 0.500%, 03/03/25	102,259	0.00	EUR 200,000	State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	188,135	0.00
EUR 200,000	State of Bremen, 1.000%, 25/02/28	200,944	0.00	EUR 100,000	State of North Rhine-Westphalia Germany, 1.500%, 12/06/40	90,467	0.00
EUR 500,000	State of Bremen, 0.450%, 15/03/29	478,084	0.01				
EUR 300,000	State of Bremen, 0.400%, 20/08/49	192,252	0.00				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
Germany <i>(continued)</i>				Hong Kong			
EUR 100,000	State of North Rhine-Westphalia Germany, 1.650%, 16/05/47	90,594	0.00	USD 500,000	Airport Authority, 2.625%, perpetual	361,665	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	177,202	0.00	USD 500,000	Airport Authority, 3.250%, perpetual	399,755	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 0.800%, 30/07/49	144,575	0.00	USD 500,000	Hong Kong Government International Bond, 0.625%, perpetual	457,230	0.01
EUR 600,000	State of North Rhine-Westphalia Germany, 0.200%, 27/01/51	351,949	0.01				
EUR 400,000	State of North Rhine-Westphalia Germany, 0.500%, 15/01/52	255,123	0.00	<b>Total Hong Kong</b>		<b>1,218,650</b>	<b>0.02</b>
EUR 300,000	State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	254,665	0.00	Hungary			
EUR 350,000	State of North Rhine-Westphalia Germany, 2.150%, 21/03/19	300,739	0.01	HUF 45,000,000	Hungary Government Bond, 6.000%, 24/11/23	115,814	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.950%, 10/01/21	182,598	0.00	HUF 70,000,000	Hungary Government Bond, 3.000%, 26/06/24	167,270	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 1.450%, 19/01/22	242,093	0.00	HUF 125,000,000	Hungary Government Bond, 2.500%, 24/10/24	290,048	0.01
GBP 100,000	State of North Rhine-Westphalia Germany, 0.625%, perpetual	115,951	0.00	HUF 40,000,000	Hungary Government Bond, 5.500%, 24/06/25	97,594	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.200%, perpetual	391,404	0.01	HUF 100,000,000	Hungary Government Bond, 1.000%, 26/11/25	207,749	0.01
EUR 500,000	State of North Rhine-Westphalia Germany, zero coupon, perpetual	465,053	0.01	HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	102,946	0.00
EUR 200,000	State of Rhineland-Palatinate, 0.750%, 19/01/26	203,944	0.00	HUF 40,000,000	Hungary Government Bond, 2.750%, 22/12/26	83,835	0.00
EUR 300,000	State of Rhineland-Palatinate, 0.700%, 26/01/28	296,489	0.01	HUF 92,500,000	Hungary Government Bond, 3.000%, 27/10/27	189,704	0.01
EUR 400,000	State of Rhineland-Palatinate, 0.010%, 25/02/28	379,770	0.01	HUF 15,000,000	Hungary Government Bond, 6.750%, 22/10/28	36,640	0.00
EUR 500,000	State of Rhineland-Palatinate, 0.750%, 23/02/32	462,413	0.01	HUF 50,000,000	Hungary Government Bond, 2.000%, 23/05/29	90,566	0.00
EUR 200,000	State of Rhineland-Palatinate, 0.010%, perpetual	176,773	0.00	HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	186,078	0.00
EUR 200,000	State of Saxony-Anhalt, 0.750%, 29/01/29	195,497	0.00	HUF 220,000,000	Hungary Government Bond, 3.250%, 22/10/31	403,946	0.01
EUR 400,000	State of Saxony-Anhalt, zero coupon, 10/03/31	352,078	0.01	HUF 100,000,000	Hungary Government Bond, 2.250%, 20/04/33	157,749	0.00
EUR 400,000	State of Saxony-Anhalt, zero coupon, perpetual	403,171	0.01	HUF 125,000,000	Hungary Government Bond, 3.000%, 27/10/38	177,323	0.00
EUR 300,000	State of Schleswig-Holstein Germany, 0.375%, 30/10/24	307,372	0.01	HUF 50,000,000	Hungary Government Bond, 1.500%, perpetual	100,671	0.00
EUR 200,000	State of Schleswig-Holstein Germany, 0.250%, 27/02/26	200,007	0.00	USD 200,000	Hungary Government International Bond, 5.375%, 25/03/24	203,960	0.01
EUR 150,000	State of Schleswig-Holstein Germany, 0.200%, 15/08/39	108,226	0.00	EUR 200,000	Hungary Government International Bond, 1.750%, 10/10/27	188,524	0.01
EUR 400,000	State of Schleswig-Holstein Germany, 0.010%, perpetual	401,085	0.01	EUR 400,000	Hungary Government International Bond, 0.125%, 21/09/28	324,457	0.01
<b>Total Germany</b>		<b>130,369,581</b>	<b>2.63</b>	USD 500,000	Hungary Government International Bond, 2.125%, 22/09/31	386,605	0.01
				USD 100,000	Hungary Government International Bond, 7.625%, 29/03/41	115,402	0.00
				EUR 300,000	Hungary Government International Bond, 1.500%, 17/11/50	175,861	0.00
				<b>Total Hungary</b>		<b>3,802,742</b>	<b>0.08</b>
				Iceland			
				EUR 300,000	Iceland Government International Bond, 0.625%, 03/06/26	296,194	0.01
				<b>Total Iceland</b>		<b>296,194</b>	<b>0.01</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
India				Indonesia (continued)			
USD 300,000	Export-Import Bank of India, 3.875%, 12/03/24	299,139	0.01	IDR 18,000,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	1,223,952	0.02
USD 300,000	Export-Import Bank of India, 3.875%, 01/02/28	285,945	0.00	IDR 27,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,858,909	0.04
USD 300,000	Export-Import Bank of India, 3.250%, 15/01/30	261,237	0.00	IDR 20,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,321,134	0.03
USD 500,000	Export-Import Bank of India, 2.250%, 13/01/31	394,660	0.01	IDR 16,000,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,160,882	0.02
<b>Total India</b>		<b>1,240,981</b>	<b>0.02</b>	IDR 22,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	1,418,352	0.03
Indonesia				IDR 19,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,310,059	0.03
EUR 200,000	Indonesia Government International Bond, 1.750%, 24/04/25	201,891	0.00	IDR 12,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	784,271	0.02
EUR 100,000	Indonesia Government International Bond, 3.375%, 30/07/25	105,068	0.00	IDR 21,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,395,071	0.03
USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	199,944	0.00	IDR 23,500,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,504,505	0.03
EUR 200,000	Indonesia Government International Bond, 3.750%, 14/06/28	204,927	0.00	IDR 8,000,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	541,567	0.01
USD 300,000	Indonesia Government International Bond, 2.850%, 14/02/30	267,123	0.01	IDR 29,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	1,954,013	0.04
USD 500,000	Indonesia Government International Bond, 1.850%, 12/03/31	404,725	0.01	IDR 11,600,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	822,617	0.02
EUR 300,000	Indonesia Government International Bond, 1.400%, 30/10/31	241,668	0.01	IDR 12,000,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	800,405	0.02
USD 500,000	Indonesia Government International Bond, 3.550%, 31/03/32	453,505	0.01	IDR 21,200,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	1,504,755	0.03
USD 250,000	Indonesia Government International Bond, 8.500%, 12/10/35	315,088	0.01	IDR 20,000,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,339,527	0.03
USD 100,000	Indonesia Government International Bond, 6.625%, 17/02/37	109,290	0.00	IDR 10,000,000,000	Indonesia Treasury Bond, zero coupon, 15/06/42	662,977	0.01
USD 200,000	Indonesia Government International Bond, 4.625%, 15/04/43	180,384	0.00	IDR 25,000,000,000	Indonesia Treasury Bond, 7.750%, perpetual	1,719,668	0.03
USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	228,808	0.00	USD 200,000	Lembaga Pembiayaan Ekspor Indonesia, 3.875%, 06/04/24	198,636	0.00
USD 100,000	Indonesia Government International Bond, 4.750%, 18/07/47	91,614	0.00	USD 500,000	Perusahaan Penerbit SBSN Indonesia, 1.500%, perpetual	450,440	0.01
USD 500,000	Indonesia Government International Bond, 4.350%, 11/01/48	435,645	0.01	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24	200,846	0.00
USD 300,000	Indonesia Government International Bond, 3.700%, 30/10/49	240,654	0.01	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	201,134	0.00
USD 300,000	Indonesia Government International Bond, 3.500%, 14/02/50	236,556	0.01	USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	98,540	0.00
				USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	397,328	0.01
				USD 300,000	Republic Of Indonesia, 2.150%, 28/07/31	245,835	0.01
				<b>Total Indonesia</b>		<b>27,032,313</b>	<b>0.55</b>
				Ireland			
				EUR 900,000	Ireland Government Bond, 3.400%, 18/03/24	984,666	0.02
				EUR 667,000	Ireland Government Bond, 5.400%, 13/03/25	779,250	0.02
				EUR 1,050,000	Ireland Government Bond, 1.000%, 15/05/26	1,091,685	0.02



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Ireland (continued)				Israel (continued)			
EUR 1,800,000	Ireland Government Bond, 0.200%, 15/05/27	1,723,459	0.04	ILS 1,500,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	453,172	0.01
EUR 400,000	Ireland Government Bond, 0.900%, 15/05/28	404,025	0.01	USD 200,000	Israel Government International Bond, 2.875%, 16/03/26	194,842	0.00
EUR 700,000	Ireland Government Bond, 1.100%, 15/05/29	709,165	0.01	EUR 300,000	Israel Government International Bond, 1.500%, 18/01/27	299,026	0.01
EUR 550,000	Ireland Government Bond, 2.400%, 15/05/30	606,962	0.01	USD 300,000	Israel Government International Bond, 4.125%, 17/01/48	276,921	0.01
EUR 600,000	Ireland Government Bond, 1.350%, 18/03/31	605,121	0.01	EUR 300,000	Israel Government International Bond, 2.500%, 16/01/49	275,745	0.01
EUR 750,000	Ireland Government Bond, zero coupon, 18/10/31	656,281	0.01	USD 300,000	State of Israel, 2.500%, 15/01/30	275,082	0.00
EUR 500,000	Ireland Government Bond, 0.350%, 18/10/32	442,581	0.01	EUR 300,000	State of Israel, 0.625%, 18/01/32	251,990	0.00
EUR 300,000	Ireland Government Bond, 1.300%, 15/05/33	290,526	0.01	USD 300,000	State of Israel, 3.375%, 15/01/50	242,880	0.00
EUR 600,000	Ireland Government Bond, 0.400%, 15/05/35	503,102	0.01	USD 500,000	State of Israel, 3.800%, perpetual	419,605	0.01
EUR 375,000	Ireland Government Bond, 1.700%, 15/05/37	366,698	0.01	<b>Total Israel</b>		<b>8,082,406</b>	<b>0.16</b>
EUR 750,000	Ireland Government Bond, 0.550%, 22/04/41	568,142	0.01	Italy			
EUR 700,000	Ireland Government Bond, 2.000%, 18/02/45	678,868	0.01	EUR 200,000	Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	206,029	0.00
EUR 650,000	Ireland Government Bond, 1.500%, 15/05/50	542,961	0.01	EUR 400,000	Cassa Depositi e Prestiti SpA, 0.750%, perpetual	359,321	0.01
<b>Total Ireland</b>		<b>10,953,492</b>	<b>0.22</b>	EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	2,649,011	0.05
Isle Of Man				EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	1,961,429	0.04
GBP 300,000	Isle of Man Government International Bond, 1.625%, perpetual	248,302	0.00	EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23	3,016,039	0.06
<b>Total Isle Of Man</b>		<b>248,302</b>	<b>0.00</b>	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	2,023,261	0.04
Israel				EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	2,291,411	0.05
USD 200,000	Israel Government AID Bond, 5.500%, 26/04/24	208,056	0.00	EUR 1,069,382	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	1,235,452	0.02
ILS 800,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	227,917	0.00	EUR 14,100,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 29/11/23	14,165,579	0.29
ILS 1,000,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	294,005	0.01	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,984,237	0.04
ILS 2,000,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	544,603	0.01	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	2,108,003	0.04
ILS 1,800,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	506,373	0.01	EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	1,683,559	0.03
ILS 1,000,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	330,680	0.01	EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,588,757	0.03
ILS 1,800,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	505,315	0.01	EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	2,290,974	0.05
ILS 2,000,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	564,173	0.01	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,172,903	0.02
ILS 1,500,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	381,271	0.01	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,020,060	0.04
ILS 3,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	879,220	0.02	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,759,644	0.04
ILS 1,400,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	324,373	0.01	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,446,154	0.03
ILS 1,650,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	627,157	0.01	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,552,713	0.03
				EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,981,707	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,594,410	0.03	EUR 1,578,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,910,029	0.04
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,569,037	0.03	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,866,417	0.04
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,883,466	0.06	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,640,144	0.03
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,874,739	0.04	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,131,268	0.02
EUR 1,100,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,127,536	0.02	EUR 2,041,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	2,266,995	0.05
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,458,712	0.03	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	1,209,690	0.02
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	632,910	0.01	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,368,801	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,301,541	0.03	EUR 1,961,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	2,439,631	0.05
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,615,697	0.03	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,233,056	0.02
EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	688,418	0.01	EUR 1,527,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,906,918	0.04
EUR 1,325,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,371,937	0.03	EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	1,675,015	0.03
EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,588,573	0.03	EUR 1,050,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,292,623	0.03
EUR 7,600,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	6,513,693	0.14	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	863,224	0.02
EUR 1,333,024	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,678,533	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	996,167	0.02
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,929,585	0.04	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,349,650	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,371,149	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	1,023,276	0.02
EUR 1,925,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,242,821	0.05	EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,249,000	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	1,576,753	0.03	EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	1,122,565	0.02
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	896,306	0.02	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	977,485	0.02
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,003,755	0.04	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	875,515	0.02
EUR 1,458,354	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,770,224	0.04	EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	795,873	0.02
EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,451,316	0.05	USD 500,000	Italy Gov T Int Bond, 3.875%, 06/05/51	402,785	0.01
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,764,280	0.04	USD 200,000	Republic of Italy Government International Bond, 6.875%, 27/09/23	207,780	0.00
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,333,601	0.05	USD 500,000	Republic of Italy Government International Bond, 0.875%, 06/05/24	472,775	0.01
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,557,950	0.03	EUR 150,000	Republic of Italy Government International Bond, 5.125%, 31/07/24	167,810	0.00
EUR 2,854,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,649,739	0.07	USD 400,000	Republic of Italy Government International Bond, 2.375%, 17/10/24	387,304	0.01
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,732,260	0.03				
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,523,438	0.03				
EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,532,412	0.03				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Italy (continued)				Japan (continued)			
USD 300,000	Republic of Italy Government International Bond, 1.250%, 17/02/26	267,942	0.01	JPY 710,000,000	Japan Government Five Year Bond, 0.100%, 20/03/24	5,241,525	0.11
USD 200,000	Republic of Italy Government International Bond, 2.875%, 17/10/29	176,702	0.00	JPY 500,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	3,692,761	0.07
USD 50,000	Republic of Italy Government International Bond, 5.375%, 15/06/33	52,479	0.00	JPY 550,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	4,063,575	0.08
USD 300,000	Republic of Italy Government International Bond, 4.000%, 17/10/49	247,380	0.00	JPY 3,680,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	27,213,505	0.55
				JPY 2,630,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	19,375,799	0.39
<b>Total Italy</b>		<b>133,307,333</b>	<b>2.69</b>	JPY 56,500,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	533,497	0.01
				JPY 70,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	639,499	0.01
Japan				JPY 84,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	771,819	0.02
EUR 200,000	Development Bank of Japan Inc, 0.875%, 10/10/25	203,336	0.00	JPY 140,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	1,281,285	0.03
USD 100,000	Development Bank of Japan Inc, 2.625%, 01/09/27	96,260	0.00	JPY 126,900,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	1,120,677	0.02
EUR 200,000	Development Bank of Japan Inc, 4.750%, 26/11/27	238,494	0.00	JPY 171,000,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	1,479,243	0.03
USD 500,000	Development Bank of Japan Inc, 1.250%, perpetual	421,180	0.01	JPY 152,000,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,258,505	0.03
USD 500,000	Development Bank of Japan Inc, 1.750%, perpetual	433,385	0.01	JPY 213,500,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,645,767	0.03
USD 200,000	Japan Bank for International Cooperation, 3.250%, 20/07/23	200,462	0.00	JPY 370,000,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	2,101,610	0.04
USD 300,000	Japan Bank for International Cooperation, 2.500%, 23/05/24	296,151	0.01	JPY 325,000,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	2,172,719	0.04
USD 200,000	Japan Bank for International Cooperation, 2.500%, 28/05/25	195,860	0.00	JPY 250,000,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,609,805	0.03
USD 100,000	Japan Bank for International Cooperation, 2.875%, 01/06/27	97,637	0.00	JPY 315,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,815,502	0.04
USD 200,000	Japan Bank for International Cooperation, 2.875%, 21/07/27	195,092	0.00	JPY 550,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	3,156,321	0.06
USD 300,000	Japan Bank for International Cooperation, 3.250%, 20/07/28	297,903	0.01	JPY 685,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	4,205,549	0.08
USD 500,000	Japan Bank for International Cooperation, 0.375%, perpetual	484,415	0.01	JPY 570,000,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	4,233,033	0.09
USD 300,000	Japan Bank for International Cooperation, 0.625%, perpetual	277,194	0.01	JPY 215,000,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	1,596,101	0.03
USD 500,000	Japan Bank for International Cooperation, 1.250%, perpetual	421,345	0.01	JPY 530,000,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	3,944,873	0.08
JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24	1,486,349	0.03	JPY 778,000,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	5,784,362	0.12
JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24	1,485,024	0.03	JPY 600,000,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	4,467,395	0.09
JPY 200,000,000	Japan Finance Organization for Municipalities, 0.911%, 14/07/23	1,486,614	0.03	JPY 740,000,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	5,519,048	0.11
USD 200,000	Japan Finance Organization for Municipalities, 2.375%, 13/02/25	195,134	0.00	JPY 610,000,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	4,546,971	0.09
JPY 510,000,000	Japan Government Five Year Bond, 0.100%, 20/06/23	3,762,374	0.08	JPY 370,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	2,748,058	0.06
JPY 785,000,000	Japan Government Five Year Bond, 0.100%, 20/09/23	5,792,376	0.12	JPY 270,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,015,316	0.04
JPY 760,000,000	Japan Government Five Year Bond, 0.100%, 20/12/23	5,609,248	0.11	JPY 742,500,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	5,532,938	0.11

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Japan (continued)				Japan (continued)			
JPY 875,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,528,735	0.13	JPY 50,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	396,618	0.01
JPY 720,000,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	5,376,509	0.11	JPY 70,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	587,767	0.01
JPY 750,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	5,584,134	0.11	JPY 30,000,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	261,848	0.01
JPY 765,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	5,658,201	0.11	JPY 55,000,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	476,242	0.01
JPY 640,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	4,733,188	0.10	JPY 41,700,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	375,670	0.01
JPY 720,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	5,325,101	0.11	JPY 89,750,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	818,720	0.02
JPY 810,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	5,988,712	0.12	JPY 51,250,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	468,287	0.01
JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	5,100,073	0.10	JPY 70,000,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	634,743	0.01
JPY 1,040,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	7,681,937	0.16	JPY 65,550,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	589,726	0.01
JPY 765,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	5,645,588	0.11	JPY 68,700,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	619,375	0.01
JPY 790,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,824,386	0.12	JPY 150,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	1,381,870	0.03
JPY 1,005,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	7,402,623	0.15	JPY 80,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	723,524	0.01
JPY 590,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	4,341,346	0.09	JPY 68,950,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	637,748	0.01
JPY 700,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	5,146,730	0.10	JPY 80,000,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	741,355	0.02
JPY 615,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	4,517,560	0.09	JPY 104,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	966,558	0.02
JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	4,110,006	0.08	JPY 105,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	954,719	0.02
JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	4,104,523	0.08	JPY 108,000,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	994,414	0.02
JPY 610,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	4,464,443	0.09	JPY 90,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	840,391	0.02
JPY 6,120,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	44,534,573	0.92	JPY 121,000,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,132,638	0.02
JPY 450,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	3,305,134	0.07	JPY 153,150,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	1,418,589	0.03
JPY 28,600,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	250,073	0.01	JPY 185,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	1,695,401	0.03
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	428,895	0.01	JPY 180,000,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	1,628,818	0.03
JPY 30,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/30	256,621	0.01	JPY 280,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	2,568,218	0.05
JPY 80,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	719,155	0.01	JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	3,172,706	0.06
JPY 50,000,000	Japan Government Thirty Year Bond, 2.200%, 20/05/31	431,217	0.01	JPY 278,800,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	2,527,228	0.05
JPY 120,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	1,057,533	0.02	JPY 295,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	2,604,373	0.05
JPY 58,900,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	518,041	0.01	JPY 510,000,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	4,510,922	0.09
JPY 71,900,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	607,907	0.01	JPY 335,000,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	2,916,772	0.06
JPY 50,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	408,093	0.01	JPY 260,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	2,227,899	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Japan (continued)				Japan (continued)			
JPY 175,000,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,523,687	0.03	JPY 100,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	698,038	0.01
JPY 152,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,301,647	0.03	JPY 142,750,000	Japan Government Twenty Year Bond, 0.800%, 20/06/23	1,060,199	0.02
JPY 195,000,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,642,117	0.03	JPY 70,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/23	524,870	0.01
JPY 155,000,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,306,755	0.03	JPY 130,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	980,308	0.02
JPY 210,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,767,274	0.04	JPY 120,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	907,788	0.02
JPY 140,000,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,178,090	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	909,317	0.02
JPY 135,000,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,095,094	0.02	JPY 90,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	685,022	0.01
JPY 280,000,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,269,431	0.05	JPY 125,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	954,593	0.02
JPY 200,000,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,650,554	0.03	JPY 54,300,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	415,239	0.01
JPY 175,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,389,540	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	615,291	0.01
JPY 220,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,745,215	0.04	JPY 160,000,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	1,235,188	0.02
JPY 210,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	1,470,657	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	1,157,359	0.02
JPY 225,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	1,396,439	0.03	JPY 82,550,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	638,671	0.01
JPY 180,000,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,167,989	0.02	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	387,759	0.01
JPY 165,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	1,093,587	0.02	JPY 85,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	659,109	0.01
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,281,634	0.03	JPY 50,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	388,712	0.01
JPY 170,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,175,403	0.02	JPY 80,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	623,541	0.01
JPY 220,000,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	1,511,572	0.03	JPY 180,400,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	1,405,010	0.03
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,272,157	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	624,825	0.01
JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,955,529	0.04	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	391,605	0.01
JPY 200,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,331,979	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	627,746	0.01
JPY 200,000,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	1,394,973	0.03	JPY 95,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	747,707	0.02
JPY 140,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	926,377	0.02	JPY 182,100,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,435,246	0.03
JPY 215,000,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,346,039	0.03	JPY 52,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	414,305	0.01
JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	939,470	0.02	JPY 116,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	926,071	0.02
JPY 150,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	906,029	0.02	JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	797,100	0.02
JPY 300,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	1,813,388	0.04	JPY 190,000,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,518,979	0.03
JPY 430,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	2,722,586	0.06	JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	801,008	0.02
JPY 965,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	6,244,203	0.13	JPY 179,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,440,235	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Japan (continued)				Japan (continued)			
JPY 180,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,448,559	0.03	JPY 145,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,200,227	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	969,434	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	1,007,071	0.02
JPY 232,700,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,873,659	0.04	JPY 130,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,079,032	0.02
JPY 237,500,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,912,080	0.04	JPY 190,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	1,588,347	0.03
JPY 181,250,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,465,489	0.03	JPY 182,300,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,539,878	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	811,696	0.02	JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,552,413	0.05
JPY 140,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,146,639	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,009,076	0.02
JPY 108,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	887,176	0.02	JPY 192,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,626,562	0.03
JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,146,031	0.02	JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,203,667	0.02
JPY 285,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,330,159	0.05	JPY 110,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	920,703	0.02
JPY 205,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,692,260	0.03	JPY 323,600,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,729,859	0.06
JPY 75,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	624,765	0.01	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,248,151	0.03
JPY 60,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	494,040	0.01	JPY 265,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,222,875	0.04
JPY 146,300,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,217,395	0.02	JPY 142,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,184,311	0.02
JPY 123,850,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	1,035,953	0.02	JPY 310,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,606,962	0.05
JPY 124,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,032,113	0.02	JPY 147,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,218,578	0.02
JPY 88,700,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	737,002	0.01	JPY 120,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,003,299	0.02
JPY 184,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,515,961	0.03	JPY 148,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,247,773	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	829,340	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,233,941	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	986,994	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	995,712	0.02
JPY 265,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,205,573	0.04	JPY 350,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	2,929,175	0.06
JPY 210,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	1,753,501	0.04	JPY 310,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	2,597,173	0.05
JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,260,075	0.03	JPY 320,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,683,426	0.05
JPY 420,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	3,515,968	0.07	JPY 115,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	973,024	0.02
JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	1,678,687	0.03	JPY 130,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,071,482	0.02
JPY 190,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,604,892	0.03	JPY 217,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,804,668	0.04
JPY 185,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	1,557,620	0.03	JPY 335,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,814,365	0.06
JPY 94,700,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	802,693	0.02	JPY 320,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	2,688,749	0.05
JPY 207,900,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,696,362	0.03	JPY 300,000,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,500,983	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Japan (continued)				Japan (continued)			
JPY 270,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	2,229,579	0.05	USD 500,000	JPN BANK FOR INT L COOP, 2.875%, perpetual	494,465	0.01
JPY 435,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,594,309	0.07	USD 500,000	JPN BANK FOR INT L COOP, 2.125%, perpetual	461,590	0.01
JPY 425,000,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	3,475,768	0.07	JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 23/02/24	1,484,038	0.03
JPY 320,000,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	2,560,424	0.05	JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 25/03/24	1,484,642	0.03
JPY 410,000,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	3,278,551	0.07	<b>Total Japan</b>		<b>603,770,402</b>	<b>12.19</b>
JPY 380,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	3,075,271	0.06	Kazakhstan			
JPY 322,000,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	2,573,535	0.05	EUR 300,000	Kazakhstan Government International Bond, 1.500%, 30/09/34	226,413	0.00
JPY 430,000,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	3,352,547	0.07	USD 300,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	247,647	0.01
JPY 455,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	3,281,339	0.07	<b>Total Kazakhstan</b>		<b>474,060</b>	<b>0.01</b>
JPY 355,000,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	2,482,714	0.05	Korea			
JPY 390,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	2,838,297	0.06	USD 500,000	Export Import Bank Korea, 2.500%, perpetual	400,150	0.01
JPY 305,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	2,245,535	0.05	EUR 100,000	Export-Import Bank of Korea, 0.625%, 11/07/23	104,282	0.00
JPY 240,000,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,787,647	0.04	USD 200,000	Export-Import Bank of Korea, 3.625%, 27/11/23	201,354	0.00
JPY 340,000,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	2,491,031	0.05	EUR 400,000	Export-Import Bank of Korea, 0.829%, 27/04/25	408,282	0.01
JPY 240,000,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,754,435	0.04	EUR 400,000	Export-Import Bank of Korea, 1.375%, 24/11/25	412,355	0.01
JPY 290,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	2,114,798	0.04	USD 100,000	Export-Import Bank of Korea, 2.375%, 21/04/27	94,706	0.00
JPY 385,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	2,759,485	0.06	USD 500,000	Export-Import Bank of Korea, 1.250%, perpetual	472,970	0.01
JPY 330,000,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	2,358,156	0.05	USD 500,000	Export-Import Bank of Korea, 0.750%, perpetual	458,175	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	1,469,479	0.03	USD 500,000	Export-Import Bank of Korea, 1.750%, perpetual	446,055	0.01
JPY 345,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,450,083	0.05	USD 300,000	Industrial Bank of Korea, 2.125%, 23/10/24	291,369	0.01
JPY 280,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,949,643	0.04	USD 500,000	Korea Development Bank, 1.250%, 03/06/25	469,105	0.01
JPY 285,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,944,012	0.04	USD 200,000	Korea Development Bank, 2.000%, 12/09/26	188,142	0.00
JPY 230,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,563,096	0.03	USD 500,000	Korea Development Bank, 0.750%, perpetual	467,110	0.01
JPY 245,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,659,212	0.03	USD 500,000	Korea Development Bank, 1.375%, perpetual	450,560	0.01
JPY 1,530,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	10,428,006	0.21	USD 500,000	Korea Development Bank, 2.000%, perpetual	426,345	0.01
JPY 1,580,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	10,878,124	0.21	USD 200,000	Korea Gas Corp, 3.875%, 12/02/24	201,392	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	1,449,428	0.03	USD 100,000	Korea Gas Corp, 3.125%, 20/07/27	96,378	0.00
JPY 2,780,000,000	Japan Government Two Year Bond, 0.005%, 01/07/23	20,489,152	0.41	EUR 100,000	Korea Housing Finance Co, 0.258%, perpetual	93,013	0.00
USD 500,000	Jpn Bank For Int L Coop, 1.875%, perpetual	441,090	0.01	EUR 200,000	Korea Housing Finance Corp, 0.010%, 05/02/25	200,350	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Korea (continued)				Korea (continued)			
USD 200,000	Korea Hydro & Nuclear Power Co Ltd, 3.250%, 15/06/25	197,194	0.00	KRW 1,137,500,000	Korea Treasury Bond, 2.125%, 10/03/47	681,913	0.01
USD 200,000	Korea International Bond, 2.000%, 19/06/24	195,208	0.00	KRW 3,400,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,237,443	0.05
EUR 500,000	Korea International Bond, zero coupon, 15/10/26	482,648	0.01	KRW 2,800,000,000	Korea Treasury Bond, 0.875%, perpetual	2,080,484	0.04
USD 100,000	Korea International Bond, 2.750%, 19/01/27	97,367	0.00	KRW 2,000,000,000	Korea Treasury Bond, 1.125%, perpetual	1,471,935	0.03
USD 200,000	Korea International Bond, 2.500%, 19/06/29	189,480	0.00	KRW 3,500,000,000	Korea Treasury Bond, 1.125%, perpetual	2,494,181	0.05
USD 200,000	Korea National Oil Corp, 3.375%, 27/03/27	194,146	0.00	KRW 4,000,000,000	Korea Treasury Bond, 1.250%, perpetual	2,828,096	0.06
USD 500,000	Korea National Oil Corp, 1.750%, perpetual	471,645	0.01	KRW 3,000,000,000	Korea Treasury Bond, 1.500%, perpetual	1,954,575	0.04
KRW 4,600,000,000	Korea Treasury Bond, 2.250%, 10/09/23	3,503,249	0.07	KRW 3,100,000,000	Korea Treasury Bond, 2.000%, perpetual	2,088,298	0.04
KRW 2,300,000,000	Korea Treasury Bond, 3.375%, 10/09/23	1,774,900	0.04	KRW 4,900,000,000	Korea Treasury Bond, 1.875%, perpetual	2,701,529	0.06
KRW 1,480,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,127,679	0.02	USD 800,000	Republic Of Korea, 1.750%, perpetual	698,832	0.02
KRW 4,000,000,000	Korea Treasury Bond, 1.875%, 10/12/24	2,959,735	0.06	<b>Total Korea</b>		<b>63,909,942</b>	<b>1.29</b>
KRW 4,800,000,000	Korea Treasury Bond, 1.500%, 10/03/25	3,500,370	0.07	Kuwait			
KRW 2,000,000,000	Korea Treasury Bond, 2.250%, 10/12/25	1,472,505	0.03	USD 300,000	Kuwait International Government Bond, 3.500%, 20/03/27	298,842	0.01
KRW 2,600,000,000	Korea Treasury Bond, 1.875%, 10/06/26	1,875,829	0.04	<b>Total Kuwait</b>		<b>298,842</b>	<b>0.01</b>
KRW 975,000,000	Korea Treasury Bond, 1.500%, 10/12/26	685,474	0.01	Latvia			
KRW 1,100,000,000	Korea Treasury Bond, 2.125%, 10/06/27	789,994	0.02	EUR 200,000	Latvia Government International Bond, 1.125%, 30/05/28	194,384	0.01
KRW 3,600,000,000	Korea Treasury Bond, 2.375%, 10/12/27	2,599,686	0.05	EUR 200,000	Latvia Government International Bond, 1.875%, 19/02/49	168,146	0.00
KRW 1,740,000,000	Korea Treasury Bond, 5.500%, 10/12/29	1,501,326	0.03	EUR 500,000	Republic Of Latvia, zero coupon, perpetual	416,795	0.01
KRW 5,500,000,000	Korea Treasury Bond, 1.375%, 10/06/30	3,582,371	0.07	<b>Total Latvia</b>		<b>779,325</b>	<b>0.02</b>
KRW 1,400,000,000	Korea Treasury Bond, 4.000%, 10/12/31	1,108,247	0.02	Lithuania			
KRW 900,000,000	Korea Treasury Bond, 3.750%, 10/12/33	700,986	0.02	EUR 100,000	Lithuania Government International Bond, 2.125%, 29/10/26	102,866	0.00
KRW 800,000,000	Korea Treasury Bond, 2.625%, 10/09/35	558,934	0.01	EUR 200,000	Lithuania Government International Bond, 0.950%, 26/05/27	192,612	0.01
KRW 800,000,000	Korea Treasury Bond, 1.500%, 10/09/36	473,869	0.01	EUR 200,000	Lithuania Government International Bond, 0.500%, 28/07/50	109,835	0.00
KRW 1,480,000,000	Korea Treasury Bond, 2.250%, 10/09/37	965,875	0.02	EUR 150,000	Republic of Lithuania, 1.625%, 19/06/49	135,012	0.00
KRW 2,700,000,000	Korea Treasury Bond, 1.125%, 10/09/39	1,429,706	0.03	<b>Total Lithuania</b>		<b>540,325</b>	<b>0.01</b>
KRW 7,750,000,000	Korea Treasury Bond, 1.500%, 10/09/40	4,031,758	0.08	Luxembourg			
KRW 850,000,000	Korea Treasury Bond, 3.000%, 10/12/42	606,548	0.01	EUR 400,000	Luxembourg Government Bond, zero coupon, 28/04/25	402,862	0.01
KRW 1,300,000,000	Korea Treasury Bond, 2.750%, 10/12/44	893,199	0.02	EUR 300,000	Luxembourg Government Bond, 0.625%, 01/02/27	300,355	0.01
KRW 1,400,000,000	Korea Treasury Bond, 2.000%, 10/03/46	820,635	0.02	EUR 100,000	Luxembourg Government Bond, 2.250%, 19/03/28	107,577	0.00
				<b>Total Luxembourg</b>		<b>810,794</b>	<b>0.02</b>



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Malaysia				Mexico (continued)			
USD 500,000	Export-Import Bank of Malaysia Bhd, 1.831%, 26/11/26	456,225	0.01	USD 500,000	Mexico Government International Bond, 4.150%, 28/03/27	492,695	0.01
MYR 700,000	Malaysia Government Bond, 3.882%, 14/03/25	160,354	0.00	USD 200,000	Mexico Government International Bond, 3.750%, 11/01/28	191,450	0.00
MYR 3,000,000	Malaysia Government Bond, 3.955%, 15/09/25	685,845	0.01	USD 400,000	Mexico Government International Bond, 4.500%, 22/04/29	388,496	0.01
MYR 4,800,000	Malaysia Government Bond, 3.900%, 30/11/26	1,087,201	0.02	EUR 400,000	Mexico Government International Bond, 1.125%, 17/01/30	324,219	0.01
MYR 6,600,000	Malaysia Government Bond, 3.899%, 16/11/27	1,483,057	0.03	USD 300,000	Mexico Government International Bond, 3.250%, 16/04/30	263,781	0.01
MYR 2,500,000	Malaysia Government Bond, 3.885%, 15/08/29	553,789	0.01	EUR 200,000	Mexico Government International Bond, 3.375%, 23/02/31	187,223	0.00
MYR 3,600,000	Malaysia Government Bond, 4.254%, 31/05/35	784,388	0.02	USD 200,000	Mexico Government International Bond, 2.659%, 24/05/31	164,406	0.00
MYR 7,550,000	Malaysia Government Bond, 4.762%, 07/04/37	1,741,356	0.04	EUR 500,000	Mexico Government International Bond, 1.450%, 25/10/33	356,645	0.01
MYR 3,000,000	Malaysia Government Bond, 3.757%, 22/05/40	592,601	0.01	USD 500,000	Mexico Government International Bond, 3.500%, 12/02/34	413,155	0.01
MYR 3,000,000	Malaysia Government Bond, 4.736%, 15/03/46	661,205	0.01	EUR 400,000	Mexico Government International Bond, 2.875%, 08/04/39	300,659	0.01
MYR 3,500,000	Malaysia Government Bond, 4.065%, 15/06/50	688,549	0.01	USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	293,934	0.01
MYR 3,500,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	809,308	0.02	USD 450,000	Mexico Government International Bond, 4.280%, 14/08/41	355,702	0.01
MYR 4,500,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	1,025,163	0.02	USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	124,254	0.00
MYR 6,000,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,351,936	0.03	EUR 100,000	Mexico Government International Bond, 3.000%, 06/03/45	74,057	0.00
MYR 6,000,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,349,990	0.03	USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	159,382	0.00
MYR 5,400,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	1,160,323	0.02	USD 200,000	Mexico Government International Bond, 4.350%, 15/01/47	152,348	0.00
MYR 2,000,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	396,919	0.01	USD 300,000	Mexico Government International Bond, 4.500%, 31/01/50	232,878	0.01
<b>Total Malaysia</b>		<b>14,988,209</b>	<b>0.30</b>	USD 200,000	Mexico Government International Bond, 3.771%, 24/05/61	129,348	0.00
Mexico				USD 200,000	Mexico Government International Bond, 3.750%, 19/04/71	126,658	0.00
MXN 18,000,000	Mexican Bonos, 8.000%, 07/12/23	875,834	0.02	<b>Total Mexico</b>		<b>16,892,905</b>	<b>0.34</b>
MXN 16,500,000	Mexican Bonos, 8.000%, 05/09/24	795,773	0.02	Netherlands			
MXN 14,000,000	Mexican Bonos, 10.000%, 05/12/24	703,659	0.01	EUR 500,000	BNG Bank NV, 0.125%, 11/04/26	496,542	0.01
MXN 35,000,000	Mexican Bonos, 5.750%, 05/03/26	1,542,024	0.03	EUR 400,000	BNG Bank NV, 0.625%, 19/06/27	397,852	0.01
MXN 20,000,000	Mexican Bonos, 5.500%, 04/03/27	850,942	0.02	EUR 500,000	BNG Bank NV, 0.750%, 24/01/29	486,683	0.01
MXN 25,000,000	Mexican Bonos, 7.500%, 03/06/27	1,158,173	0.02	AUD 300,000	BNG Bank NV, 3.300%, 26/04/29	191,442	0.00
MXN 25,200,000	Mexican Bonos, 8.500%, 31/05/29	1,213,689	0.02	EUR 200,000	BNG Bank NV, 0.100%, 15/01/30	181,908	0.00
MXN 19,500,000	Mexican Bonos, 7.750%, 29/05/31	891,680	0.02	EUR 500,000	BNG Bank NV, zero coupon, 20/01/31	438,796	0.01
MXN 7,500,000	Mexican Bonos, 7.750%, 23/11/34	336,188	0.01	EUR 500,000	BNG Bank NV, 0.250%, 12/01/32	439,136	0.01
MXN 6,000,000	Mexican Bonos, 10.000%, 20/11/36	320,990	0.01	EUR 400,000	BNG Bank NV, 0.050%, perpetual	404,284	0.01
MXN 21,000,000	Mexican Bonos, 8.500%, 18/11/38	988,738	0.02	GBP 100,000	BNG Bank NV, 1.625%, perpetual	118,153	0.00
MXN 14,300,000	Mexican Bonos, 7.750%, 13/11/42	620,494	0.01	USD 1,500,000	BNG Bank NV, 0.875%, perpetual	1,372,335	0.03
MXN 37,000,000	Mexican Bonos, 8.000%, 07/11/47	1,637,751	0.03	GBP 300,000	BNG Bank NV, 0.500%, perpetual	332,703	0.01
GBP 100,000	Mexico Government International Bond, 6.750%, 06/02/24	125,685	0.00	EUR 500,000	BNG Bank NV, zero coupon, perpetual	467,415	0.01
USD 100,000	Mexico Government International Bond, 4.125%, 21/01/26	99,995	0.00				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% <i>(continued)</i>				Government Bonds - 63.33% <i>(continued)</i>			
Netherlands <i>(continued)</i>				New Zealand <i>(continued)</i>			
USD 500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.875%, perpetual	456,600	0.01	NZD 1,200,000	New Zealand Government Bond, 3.000%, 20/04/29	711,153	0.01
AUD 500,000	Nederlandse Waterschapsbank, 2.250%, perpetual	325,723	0.01	NZD 1,000,000	New Zealand Government Bond, 1.500%, 15/05/31	513,093	0.01
USD 300,000	Nederlandse Waterschapsbank NV, 1.750%, 15/01/25	289,860	0.01	NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	394,841	0.01
EUR 300,000	Nederlandse Waterschapsbank NV, zero coupon, 16/11/26	292,750	0.01	NZD 800,000	New Zealand Government Bond, 3.500%, 14/04/33	478,733	0.01
EUR 500,000	Nederlandse Waterschapsbank NV, 0.125%, 28/05/27	484,007	0.01	NZD 300,000	New Zealand Government Bond, 2.750%, 15/04/37	159,415	0.00
EUR 200,000	Nederlandse Waterschapsbank NV, 0.050%, 28/01/30	181,475	0.00	NZD 650,000	New Zealand Government Bond, 1.750%, 15/05/41	277,659	0.01
EUR 400,000	Nederlandse Waterschapsbank NV, 0.125%, perpetual	312,627	0.01	NZD 750,000	New Zealand Government Bond, 0.500%, perpetual	441,421	0.01
EUR 1,150,000	Netherlands Government Bond, 1.750%, 15/07/23	1,218,077	0.02	NZD 2,000,000	New Zealand Government Bond, 0.500%, perpetual	1,103,917	0.02
EUR 1,250,000	Netherlands Government Bond, zero coupon, 15/01/24	1,296,894	0.03	NZD 800,000	New Zealand Government Bond, 2.750%, perpetual	380,267	0.01
EUR 1,600,000	Netherlands Government Bond, 2.000%, 15/07/24	1,716,277	0.03	<b>Total New Zealand</b>		<b>6,654,013</b>	<b>0.13</b>
EUR 1,800,000	Netherlands Government Bond, 0.250%, 15/07/25	1,841,163	0.04	Norway			
EUR 8,700,000	Netherlands Government Bond, zero coupon, 15/01/26	7,723,786	0.16	AUD 300,000	Kommunalbanken AS, 2.700%, 05/09/23	204,564	0.00
EUR 1,400,000	Netherlands Government Bond, 0.500%, 15/07/26	1,428,020	0.03	USD 200,000	Kommunalbanken AS, 2.750%, 05/02/24	198,890	0.00
EUR 1,050,000	Netherlands Government Bond, 0.750%, 15/07/27	1,071,256	0.02	AUD 200,000	Kommunalbanken AS, 5.250%, 15/07/24	141,494	0.00
EUR 747,685	Netherlands Government Bond, 5.500%, 15/01/28	955,862	0.02	GBP 200,000	Kommunalbanken AS, 1.000%, 12/12/24	234,411	0.00
EUR 950,000	Netherlands Government Bond, 0.750%, 15/07/28	958,684	0.02	EUR 100,000	Kommunalbanken AS, 0.875%, 24/05/27	100,044	0.00
EUR 700,000	Netherlands Government Bond, 0.250%, 15/07/29	672,801	0.01	USD 500,000	Kommunalbanken AS, 0.375%, perpetual	457,630	0.01
EUR 1,000,000	Netherlands Government Bond, 0.500%, 15/07/32	928,046	0.02	GBP 400,000	Kommunalbanken AS, 0.250%, perpetual	450,192	0.01
EUR 1,230,000	Netherlands Government Bond, 2.500%, 15/01/33	1,379,993	0.03	USD 500,000	Kommunalbanken AS, 0.500%, perpetual	454,870	0.01
EUR 1,414,697	Netherlands Government Bond, 4.000%, 15/01/37	1,870,721	0.04	USD 500,000	Kommunalbanken AS, 1.125%, perpetual	458,440	0.01
EUR 950,000	Netherlands Government Bond, 0.500%, 15/01/40	777,986	0.01	EUR 300,000	Kommunalbanken AS, 0.050%, perpetual	271,539	0.01
EUR 1,309,000	Netherlands Government Bond, 3.750%, 15/01/42	1,761,389	0.03	NOK 4,000,000	Norway Government Bond, 3.000%, 14/03/24	406,314	0.01
EUR 1,390,000	Netherlands Government Bond, 2.750%, 15/01/47	1,697,396	0.03	NOK 8,500,000	Norway Government Bond, 1.750%, 13/03/25	834,071	0.02
<b>Total Netherlands</b>		<b>34,968,642</b>	<b>0.71</b>	NOK 5,000,000	Norway Government Bond, 1.500%, 19/02/26	480,629	0.01
New Zealand				NOK 3,900,000	Norway Government Bond, 1.750%, 17/02/27	373,920	0.01
NZD 1,500,000	New Zealand Government Bond, 2.750%, 15/04/25	912,201	0.02	NOK 4,000,000	Norway Government Bond, 2.000%, 26/04/28	383,273	0.01
NZD 1,200,000	New Zealand Government Bond, 4.500%, 15/04/27	772,945	0.01	NOK 5,500,000	Norway Government Bond, 1.750%, 06/09/29	511,429	0.01
NZD 1,000,000	New Zealand Government Bond, 0.250%, 15/05/28	508,368	0.01	NOK 5,000,000	Norway Government Bond, 1.375%, 19/08/30	446,256	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Norway (continued)				Philippines			
NOK 1,000,000	Norway Government Bond, 1.250%, 17/09/31	86,783	0.00	USD 400,000	Philippine Government International Bond, 4.200%, 21/01/24	403,620	0.01
NOK 5,000,000	Norway Government Bond, 2.125%, 18/05/32	467,001	0.01	USD 100,000	Philippine Government International Bond, 5.500%, 30/03/26	104,666	0.00
<b>Total Norway</b>		<b>6,961,750</b>	<b>0.14</b>	USD 200,000	Philippine Government International Bond, 3.000%, 01/02/28	190,464	0.00
Panama				USD 240,000	Philippine Government International Bond, 3.750%, 14/01/29	233,016	0.00
USD 100,000	Panama Government International Bond, 8.875%, 30/09/27	117,845	0.00	USD 500,000	Philippine Government International Bond, 1.648%, 10/06/31	401,175	0.01
USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	190,862	0.01	USD 300,000	Philippine Government International Bond, 1.950%, 06/01/32	243,819	0.01
USD 200,000	Panama Government International Bond, 3.160%, 23/01/30	178,054	0.00	USD 100,000	Philippine Government International Bond, 6.375%, 23/10/34	112,066	0.00
USD 100,000	Panama Government International Bond, 4.500%, 15/05/47	82,491	0.00	USD 200,000	Philippine Government International Bond, 3.700%, 02/02/42	165,330	0.00
USD 700,000	Panama Government International Bond, 4.500%, 16/04/50	571,886	0.01	USD 500,000	Philippine Government International Bond, 2.950%, 05/05/45	357,675	0.01
USD 200,000	Panama Government International Bond, 4.300%, 29/04/53	157,616	0.00	USD 500,000	Philippine Government International Bond, 3.200%, 06/07/46	373,490	0.01
USD 300,000	Panama Government International Bond, 3.870%, 23/07/60	213,168	0.01	USD 500,000	Philippine Government International Bond, 4.200%, 29/03/47	434,815	0.01
<b>Total Panama</b>		<b>1,511,922</b>	<b>0.03</b>	EUR 300,000	Philippine Government International Bond, 1.200%, perpetual	234,116	0.01
Peru				<b>Total Philippines</b>			
PEN 5,700,000	Peru Government Bond, 5.940%, 12/02/29	1,370,130	0.03			<b>3,254,252</b>	<b>0.07</b>
PEN 3,000,000	Peru Government Bond, 5.400%, 12/08/34	637,074	0.01	Poland			
PEN 2,500,000	Peru Government Bond, 5.350%, 12/08/40	492,521	0.01	EUR 200,000	Bank Gospodarstwa Krajowego, 1.375%, 01/06/25	201,508	0.00
USD 75,000	Peruvian Government International Bond, 7.350%, 21/07/25	81,010	0.00	PLN 2,500,000	Republic of Poland Government Bond, 4.000%, 25/10/23	533,036	0.01
USD 300,000	Peruvian Government International Bond, 2.392%, 23/01/26	278,880	0.01	PLN 2,300,000	Republic of Poland Government Bond, 2.500%, 25/04/24	469,255	0.01
EUR 100,000	Peruvian Government International Bond, 2.750%, 30/01/26	101,895	0.00	PLN 2,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	396,686	0.01
USD 255,000	Peruvian Government International Bond, 2.844%, 20/06/30	222,360	0.00	PLN 1,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	356,148	0.01
USD 200,000	Peruvian Government International Bond, 8.750%, 21/11/33	253,382	0.00	PLN 4,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	740,728	0.01
USD 1,000,000	Peruvian Government International Bond, 3.000%, 15/01/34	820,570	0.02	PLN 1,705,000	Republic of Poland Government Bond, 2.500%, 25/07/27	304,070	0.01
EUR 300,000	Peruvian Government International Bond, 1.950%, 17/11/36	214,900	0.00	PLN 3,000,000	Republic of Poland Government Bond, 2.750%, 25/04/28	535,120	0.01
USD 1,000,000	Peruvian Government International Bond, 3.300%, 11/03/41	753,590	0.02	PLN 1,315,000	Republic of Poland Government Bond, 5.750%, 25/04/29	276,250	0.00
USD 500,000	Peruvian Government International Bond, 3.600%, 15/01/72	337,600	0.01	PLN 2,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	375,618	0.01
<b>Total Peru</b>		<b>5,563,912</b>	<b>0.11</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Poland (continued)				Portugal (continued)			
PLN 4,000,000	Republic of Poland Government Bond, 1.250%, 25/10/30	583,899	0.01	EUR 525,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	645,763	0.01
PLN 500,000	Republic of Poland Government Bond, 4.000%, 25/04/47	71,582	0.00	EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	386,513	0.01
PLN 3,000,000	Republic of Poland Government Bond, 0.750%, perpetual	562,405	0.01	EUR 200,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	249,024	0.01
PLN 5,000,000	Republic of Poland Government Bond, 0.250%, perpetual	831,912	0.02	EUR 300,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	185,365	0.00
EUR 300,000	Republic of Poland Government International Bond, zero coupon, 07/07/23	309,733	0.01	<b>Total Portugal</b>		<b>13,639,453</b>	<b>0.28</b>
EUR 100,000	Republic of Poland Government International Bond, 3.000%, 15/01/24	106,790	0.00	<b>Qatar</b>			
EUR 300,000	Republic of Poland Government International Bond, 1.500%, 19/01/26	303,705	0.01	USD 300,000	Qatar Government International Bond, 3.375%, 14/03/24	298,923	0.01
EUR 100,000	Republic of Poland Government International Bond, 1.375%, 22/10/27	97,769	0.00	USD 300,000	Qatar Government International Bond, 3.400%, 16/04/25	298,350	0.01
EUR 150,000	Republic of Poland Government International Bond, 1.000%, 07/03/29	139,266	0.00	USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	197,200	0.00
EUR 100,000	Republic of Poland Government International Bond, 2.375%, 18/01/36	89,925	0.00	USD 200,000	Qatar Government International Bond, 4.500%, 23/04/28	207,066	0.00
EUR 900,000	Republic of Poland Government International Bond, zero coupon, perpetual	886,944	0.02	USD 300,000	Qatar Government International Bond, 4.000%, 14/03/29	302,595	0.01
<b>Total Poland</b>		<b>8,172,349</b>	<b>0.16</b>	USD 500,000	Qatar Government International Bond, 3.750%, 16/04/30	495,890	0.01
<b>Portugal</b>				USD 300,000	Qatar Government International Bond, 5.750%, 20/01/42	336,045	0.01
EUR 770,000	Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	848,434	0.02	USD 200,000	Qatar Government International Bond, 4.625%, 02/06/46	198,442	0.00
EUR 600,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	674,227	0.01	USD 500,000	Qatar Government International Bond, 5.103%, 23/04/48	524,645	0.01
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,430,450	0.03	USD 300,000	Qatar Government International Bond, 4.817%, 14/03/49	302,574	0.01
EUR 1,400,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,545,344	0.03	USD 300,000	Qatar Government International Bond, 4.400%, 16/04/50	286,485	0.00
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,166,816	0.02	<b>Total Qatar</b>		<b>3,448,215</b>	<b>0.07</b>
EUR 600,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	596,402	0.01	<b>Romania</b>			
EUR 1,350,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,438,272	0.03	EUR 400,000	Romania, 2.750%, perpetual	393,152	0.01
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,363,203	0.03	RON 4,000,000	Romania Government Bond, 4.000%, 25/10/23	797,422	0.02
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	472,660	0.01	EUR 200,000	Romania Government Bond, 1.000%, 13/12/23	205,241	0.00
EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	638,574	0.01	RON 3,000,000	Romania Government Bond, 3.650%, 28/07/25	549,853	0.01
EUR 800,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	696,588	0.02	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	185,554	0.00
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	919,716	0.02	RON 2,000,000	Romania Government Bond, 4.150%, 26/01/28	338,607	0.01
EUR 450,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	382,102	0.01	RON 1,500,000	Romania Government Bond, 5.000%, 12/02/29	258,444	0.01
				RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	146,479	0.00
				EUR 400,000	Romania Government Bond, 0.700%, perpetual	366,618	0.01
				USD 200,000	Romanian Government International Bond, 4.875%, 22/01/24	199,154	0.00
				EUR 100,000	Romanian Government International Bond, 3.625%, 24/04/24	106,321	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Romania (continued)				Saudi Arabia (continued)			
EUR 100,000	Romanian Government International Bond, 2.875%, 28/10/24	104,432	0.00	USD 500,000	Saudi Government International Bond, 3.450%, 02/02/61	373,965	0.01
EUR 200,000	Romanian Government International Bond, 2.375%, 19/04/27	184,838	0.00	USD 400,000	Saudi International Bond, 4.375%, 16/04/29	405,440	0.01
EUR 300,000	Romanian Government International Bond, 2.875%, 11/03/29	260,430	0.01	USD 200,000	Saudi International Bond, 5.250%, 16/01/50	203,434	0.00
EUR 400,000	Romanian Government International Bond, 1.375%, 02/12/29	302,403	0.01	<b>Total Saudi Arabia</b>		<b>4,829,764</b>	<b>0.10</b>
EUR 400,000	Romanian Government International Bond, 3.624%, 26/05/30	341,331	0.01	Singapore			
EUR 100,000	Romanian Government International Bond, 2.124%, 16/07/31	73,863	0.00	SGD 250,000	Housing & Development Board, 1.910%, 10/08/23	177,876	0.00
EUR 300,000	Romanian Government International Bond, 2.000%, 28/01/32	214,175	0.00	SGD 500,000	Singapore Government Bond, 2.750%, 01/07/23	360,624	0.01
EUR 250,000	Romanian Government International Bond, 3.500%, 03/04/34	191,134	0.00	SGD 650,000	Singapore Government Bond, 2.000%, 01/02/24	463,701	0.01
EUR 200,000	Romanian Government International Bond, 3.375%, 08/02/38	139,816	0.00	SGD 300,000	Singapore Government Bond, 3.000%, 01/09/24	217,021	0.00
USD 500,000	Romanian Government International Bond, 4.000%, 14/02/51	325,105	0.01	SGD 450,000	Singapore Government Bond, 2.375%, 01/06/25	319,950	0.01
<b>Total Romania</b>		<b>5,684,372</b>	<b>0.11</b>	SGD 900,000	Singapore Government Bond, 0.500%, 01/11/25	600,265	0.01
Saudi Arabia				SGD 900,000	Singapore Government Bond, 2.125%, 01/06/26	630,834	0.01
USD 400,000	Saudi Government International Bond, 4.000%, 17/04/25	402,512	0.01	SGD 1,000,000	Singapore Government Bond, zero coupon, 01/11/26	673,565	0.01
USD 200,000	Saudi Government International Bond, 3.250%, 26/10/26	195,274	0.00	SGD 597,000	Singapore Government Bond, 3.500%, 01/03/27	442,038	0.01
USD 300,000	Saudi Government International Bond, 2.500%, 03/02/27	283,779	0.01	SGD 900,000	Singapore Government Bond, 2.625%, 01/05/28	639,772	0.01
USD 200,000	Saudi Government International Bond, 3.625%, 04/03/28	197,320	0.00	SGD 700,000	Singapore Government Bond, 2.875%, 01/07/29	502,630	0.01
EUR 500,000	Saudi Government International Bond, 0.625%, 03/03/30	430,323	0.01	SGD 1,600,000	Singapore Government Bond, 2.875%, 01/09/30	1,144,005	0.02
USD 200,000	Saudi Government International Bond, 4.500%, 17/04/30	204,208	0.00	SGD 500,000	Singapore Government Bond, 0.000%, 01/07/31	321,589	0.01
USD 300,000	Saudi Government International Bond, 2.750%, 03/02/32	267,045	0.01	SGD 300,000	Singapore Government Bond, 3.375%, 01/09/33	222,902	0.00
USD 500,000	Saudi Government International Bond, 2.250%, 02/02/33	415,775	0.01	SGD 800,000	Singapore Government Bond, 2.250%, 01/08/36	520,693	0.01
EUR 100,000	Saudi Government International Bond, 2.000%, 09/07/39	79,867	0.00	SGD 1,300,000	Singapore Government Bond, 2.375%, 01/07/39	845,229	0.02
USD 200,000	Saudi Government International Bond, 4.500%, 26/10/46	182,586	0.00	SGD 300,000	Singapore Government Bond, 2.750%, 01/04/42	203,453	0.00
USD 700,000	Saudi Government International Bond, 4.625%, 04/10/47	648,431	0.01	SGD 440,000	Singapore Government Bond, 2.750%, 01/03/46	296,264	0.01
USD 300,000	Saudi Government International Bond, 5.000%, 17/04/49	294,198	0.01	SGD 900,000	Singapore Government Bond, 1.875%, 01/03/50	507,339	0.02
USD 300,000	Saudi Government International Bond, 3.750%, 21/01/55	245,607	0.01	<b>Total Singapore</b>		<b>9,089,750</b>	<b>0.18</b>
				Slovakia			
				EUR 120,000	Slovakia Government Bond, 3.375%, 15/11/24	132,370	0.00
				EUR 500,000	Slovakia Government Bond, 0.250%, 14/05/25	506,515	0.01
				EUR 700,000	Slovakia Government Bond, 0.625%, 22/05/26	709,495	0.02
				EUR 500,000	Slovakia Government Bond, 1.000%, 12/06/28	498,747	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Slovakia (continued)				Spain (continued)			
EUR 100,000	Slovakia Government Bond, 3.625%, 16/01/29	116,618	0.00	EUR 200,000	Autonomous Community of Madrid Spain, 2.080%, 12/03/30	206,194	0.00
EUR 500,000	Slovakia Government Bond, 0.750%, 09/04/30	468,733	0.01	EUR 300,000	Autonomous Community of Madrid Spain, 0.420%, perpetual	263,849	0.01
EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	378,093	0.01	EUR 300,000	Basque Government, 0.450%, perpetual	258,457	0.01
EUR 100,000	Slovakia Government Bond, 1.625%, 21/01/31	98,678	0.00	EUR 1,800,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	1,596,245	0.03
EUR 400,000	Slovakia Government Bond, 3.875%, 08/02/33	480,991	0.01	EUR 100,000	Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA, 0.500%, 17/06/23	104,296	0.00
EUR 500,000	Slovakia Government Bond, 0.375%, 21/04/36	377,146	0.01	EUR 200,000	Instituto de Credito Oficial, 0.200%, 31/01/24	206,596	0.00
EUR 200,000	Slovakia Government Bond, 1.875%, 09/03/37	184,756	0.00	EUR 500,000	Instituto de Credito Oficial, zero coupon, perpetual	502,830	0.01
EUR 100,000	Slovakia Government Bond, 2.000%, 17/10/47	87,593	0.00	EUR 1,300,000	Spain Government Bond, 0.350%, 30/07/23	1,354,369	0.03
<b>Total Slovakia</b>		<b>4,039,735</b>	<b>0.08</b>	EUR 1,650,000	Spain Government Bond, 4.400%, 31/10/23	1,806,084	0.04
Slovenia				EUR 1,400,000	Spain Government Bond, 4.800%, 31/01/24	1,553,189	0.03
EUR 70,000	Slovenia Government Bond, 5.125%, 30/03/26	84,179	0.00	EUR 1,800,000	Spain Government Bond, 3.800%, 30/04/24	1,977,857	0.04
EUR 350,000	Slovenia Government Bond, 1.000%, 06/03/28	353,723	0.01	EUR 10,250,000	Spain Government Bond, zero coupon, 31/05/24	10,210,978	0.22
EUR 300,000	Slovenia Government Bond, 1.188%, 14/03/29	298,540	0.01	EUR 1,750,000	Spain Government Bond, 0.250%, 30/07/24	1,800,411	0.04
EUR 600,000	Slovenia Government Bond, 0.875%, 15/07/30	564,725	0.01	EUR 1,950,000	Spain Government Bond, 2.750%, 31/10/24	2,118,052	0.04
EUR 500,000	Slovenia Government Bond, zero coupon, 12/02/31	429,732	0.01	EUR 1,750,000	Spain Government Bond, 1.600%, 30/04/25	1,845,619	0.04
EUR 200,000	Slovenia Government Bond, 1.500%, 25/03/35	184,302	0.00	EUR 2,200,000	Spain Government Bond, 4.650%, 30/07/25	2,530,495	0.05
EUR 200,000	Slovenia Government Bond, 3.125%, 07/08/45	223,007	0.01	EUR 2,300,000	Spain Government Bond, 2.150%, 31/10/25	2,466,908	0.05
EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	57,934	0.00	EUR 2,200,000	Spain Government Bond, 1.950%, 30/04/26	2,335,157	0.05
EUR 100,000	Slovenia Government Bond, 0.688%, 03/03/81	40,382	0.00	EUR 1,550,000	Spain Government Bond, 5.900%, 30/07/26	1,899,537	0.04
USD 200,000	Slovenia Government International Bond, 5.250%, 18/02/24	203,850	0.00	EUR 2,400,000	Spain Government Bond, 1.300%, 31/10/26	2,480,426	0.05
<b>Total Slovenia</b>		<b>2,440,374</b>	<b>0.05</b>	EUR 1,500,000	Spain Government Bond, 1.500%, 30/04/27	1,553,826	0.03
Spain				EUR 3,300,000	Spain Government Bond, 0.800%, 30/07/27	3,253,889	0.07
EUR 200,000	Adif - Alta Velocidad, 0.950%, 30/04/27	200,291	0.00	EUR 1,500,000	Spain Government Bond, 1.450%, 31/10/27	1,540,606	0.03
EUR 300,000	Adif Alta Velocidad, 0.550%, perpetual	262,619	0.01	EUR 1,800,000	Spain Government Bond, 1.400%, 30/04/28	1,834,934	0.04
EUR 500,000	Autonomous Community of Andalusia Spain, 0.500%, 30/04/31	439,769	0.01	EUR 2,200,000	Spain Government Bond, 1.400%, 30/07/28	2,235,567	0.05
EUR 200,000	Autonomous Community of Madrid Spain, 4.125%, 21/05/24	220,625	0.00	EUR 1,150,000	Spain Government Bond, 5.150%, 31/10/28	1,431,636	0.03
EUR 200,000	Autonomous Community of Madrid Spain, 1.826%, 30/04/25	211,089	0.00	EUR 1,171,787	Spain Government Bond, 6.000%, 31/01/29	1,534,552	0.03
EUR 500,000	Autonomous Community of Madrid Spain, 0.160%, 30/07/28	467,363	0.01	EUR 1,600,000	Spain Government Bond, 1.450%, 30/04/29	1,615,111	0.03
EUR 100,000	Autonomous Community of Madrid Spain, 1.571%, 30/04/29	100,937	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Spain (continued)				Sweden (continued)			
EUR 2,100,000	Spain Government Bond, 0.600%, 31/10/29	1,980,884	0.04	SEK 11,000,000	Sweden Government Bond, 1.000%, 12/11/26	1,036,828	0.02
EUR 3,800,000	Spain Government Bond, 0.500%, 30/04/30	3,433,395	0.07	SEK 11,300,000	Sweden Government Bond, 0.750%, 12/05/28	1,039,985	0.02
EUR 2,000,000	Spain Government Bond, 1.950%, 30/07/30	2,057,759	0.04	SEK 2,000,000	Sweden Government Bond, 0.750%, 12/11/29	181,543	0.00
EUR 2,200,000	Spain Government Bond, 1.250%, 31/10/30	2,134,138	0.04	SEK 14,000,000	Sweden Government Bond, 0.125%, 12/05/31	1,187,556	0.02
EUR 1,800,000	Spain Government Bond, 0.100%, 30/04/31	1,554,657	0.03	SEK 2,500,000	Sweden Government Bond, 2.250%, 01/06/32	256,638	0.01
EUR 1,911,000	Spain Government Bond, 5.750%, 30/07/32	2,598,490	0.05	SEK 3,550,000	Sweden Government Bond, 3.500%, 30/03/39	434,779	0.01
EUR 1,500,000	Spain Government Bond, 2.350%, 30/07/33	1,542,817	0.03	SEK 5,000,000	Sweden Government Bond, 0.500%, 24/11/45	367,157	0.01
EUR 1,650,000	Spain Government Bond, 1.850%, 30/07/35	1,568,484	0.03	SEK 2,000,000	Sweden Government Bond, 1.375%, 23/06/71	126,918	0.00
EUR 1,238,000	Spain Government Bond, 4.200%, 31/01/37	1,528,503	0.03	USD 1,000,000	Swedish Export Credit, 0.500%, perpetual	966,400	0.02
EUR 900,000	Spain Government Bond, 0.850%, 30/07/37	713,723	0.01				
EUR 1,250,000	Spain Government Bond, 4.900%, 30/07/40	1,694,766	0.03	<b>Total Sweden</b>		<b>12,400,488</b>	<b>0.25</b>
EUR 1,550,000	Spain Government Bond, 1.200%, 31/10/40	1,228,720	0.03	<b>Switzerland</b>			
EUR 1,614,000	Spain Government Bond, 4.700%, 30/07/41	2,146,908	0.04	CHF 200,000	Canton of Geneva Switzerland, 1.625%, 30/07/29	212,002	0.00
EUR 2,300,000	Spain Government Bond, 1.000%, 30/07/42	1,606,808	0.03	CHF 400,000	Canton of Zurich, 0.100%, perpetual	283,395	0.01
EUR 1,400,000	Spain Government Bond, 5.150%, 31/10/44	2,000,343	0.04	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	854,868	0.02
EUR 1,650,000	Spain Government Bond, 2.900%, 31/10/46	1,701,429	0.03	CHF 300,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	325,116	0.01
EUR 1,400,000	Spain Government Bond, 2.700%, 31/10/48	1,379,296	0.03	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	863,885	0.02
EUR 600,000	Spain Government Bond, 1.900%, 31/10/52	471,745	0.01	CHF 1,300,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	1,539,047	0.03
EUR 1,170,000	Spain Government Bond, 3.450%, 30/07/66	1,273,926	0.03	CHF 346,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	429,476	0.01
EUR 900,000	Spain Government Bond, 1.450%, 31/10/71	527,208	0.01	CHF 400,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	396,866	0.01
<b>Total Spain</b>		<b>87,564,362</b>	<b>1.77</b>	CHF 400,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	407,086	0.01
<b>Sweden</b>				CHF 100,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	115,905	0.00
SEK 6,000,000	Kommuninvest I Sverige AB, 1.000%, 13/11/23	576,966	0.01	CHF 400,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	396,766	0.01
USD 500,000	Svensk Exportkredit AB, 0.250%, perpetual	486,700	0.01	CHF 100,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	129,471	0.00
USD 500,000	Svensk Exportkredit AB, 0.375%, perpetual	477,465	0.01	CHF 500,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	456,291	0.01
USD 800,000	Svensk Exportkredit AB, 0.625%, perpetual	756,472	0.02	CHF 100,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	120,540	0.00
USD 1,000,000	Svensk Exportkredit AB, 2.250%, perpetual	954,540	0.02	CHF 100,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	104,033	0.00
SEK 20,650,000	Sweden Government Bond, 1.500%, 13/11/23	2,012,143	0.04	CHF 550,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	463,635	0.01
SEK 15,500,000	Sweden Government Bond, 2.500%, 12/05/25	1,538,398	0.03	CHF 700,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	758,349	0.02
				CHF 800,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	711,706	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
Switzerland (continued)				United Arab Emirates (continued)			
CHF 100,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	167,615	0.00	USD 500,000	Abu Dhabi Government International Bond, 1.625%, perpetual	443,000	0.01
CHF 400,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	328,031	0.01	USD 500,000	Finance Department Government of Sharjah, 4.000%, 28/07/50	336,375	0.01
CHF 100,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	80,374	0.00	USD 500,000	Finance Department Government of Sharjah, 4.375%, perpetual	357,990	0.01
CHF 100,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	128,471	0.00	USD 300,000	Uae International Government Bond, 2.000%, 19/10/31	255,030	0.00
CHF 600,000	Swiss Confederation Government Bond, 0.250%, perpetual	555,972	0.01	USD 500,000	Uae International Government Bond, 3.250%, 19/10/61	377,835	0.01
<b>Total Switzerland</b>		<b>9,828,900</b>	<b>0.20</b>	USD 500,000	Uae International Government Bond, 2.875%, perpetual	394,325	0.01
Thailand				<b>Total United Arab Emirates</b>		<b>3,935,669</b>	<b>0.08</b>
THB 55,000,000	Thailand Government Bond, 3.625%, 16/06/23	1,592,192	0.03	United Kingdom			
THB 25,000,000	Thailand Government Bond, 2.400%, 17/12/23	717,402	0.01	USD 500,000	Bank of England Euro Note, 0.250%, perpetual	477,515	0.01
THB 34,500,000	Thailand Government Bond, 2.125%, 17/12/26	964,644	0.02	USD 500,000	Bank of England Euro Note, 2.000%, perpetual	486,095	0.01
THB 31,750,000	Thailand Government Bond, 5.670%, 13/03/28	1,041,567	0.02	GBP 2,850,000	United Kingdom Gilt, 0.750%, 22/07/23	3,421,552	0.07
THB 46,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,472,872	0.03	GBP 2,320,000	United Kingdom Gilt, 2.250%, 07/09/23	2,827,075	0.06
THB 53,000,000	Thailand Government Bond, 3.775%, 25/06/32	1,612,816	0.03	GBP 10,250,000	United Kingdom Gilt, 0.125%, 31/01/24	11,731,000	0.23
THB 35,000,000	Thailand Government Bond, 1.585%, 17/12/35	800,600	0.02	GBP 2,450,000	United Kingdom Gilt, 1.000%, 22/04/24	2,930,206	0.06
THB 83,000,000	Thailand Government Bond, 3.300%, 17/06/38	2,253,055	0.05	GBP 2,980,000	United Kingdom Gilt, 2.750%, 07/09/24	3,682,177	0.07
THB 15,000,000	Thailand Government Bond, 2.000%, 17/06/42	319,321	0.01	GBP 6,400,000	United Kingdom Gilt, 0.250%, 31/01/25	6,872,751	0.14
THB 18,000,000	Thailand Government Bond, 4.850%, 17/06/61	539,526	0.01	GBP 2,449,698	United Kingdom Gilt, 5.000%, 07/03/25	3,211,402	0.07
THB 7,200,000	Thailand Government Bond, 4.000%, 17/06/66	179,643	0.00	GBP 4,400,000	United Kingdom Gilt, 0.625%, 07/06/25	5,156,288	0.10
THB 15,000,000	Thailand Government Bond, 3.600%, 17/06/67	340,233	0.01	GBP 2,900,000	United Kingdom Gilt, 2.000%, 07/09/25	3,531,203	0.07
THB 40,000,000	Thailand Government Bond, 2.000%, perpetual	1,054,425	0.02	GBP 3,600,000	United Kingdom Gilt, 1.500%, 22/07/26	4,303,292	0.09
<b>Total Thailand</b>		<b>12,888,296</b>	<b>0.26</b>	GBP 5,900,000	United Kingdom Gilt, 0.375%, 22/10/26	6,446,912	0.13
United Arab Emirates				GBP 3,750,000	United Kingdom Gilt, 1.250%, 22/07/27	4,409,228	0.09
USD 400,000	Abu Dhabi Government International Bond, 2.125%, 30/09/24	387,012	0.01	GBP 2,555,926	United Kingdom Gilt, 4.250%, 07/12/27	3,459,644	0.07
USD 300,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	291,009	0.00	GBP 3,100,000	United Kingdom Gilt, 1.625%, 22/10/28	3,694,205	0.07
USD 300,000	Abu Dhabi Government International Bond, 3.125%, 11/10/27	292,752	0.00	GBP 993,225	United Kingdom Gilt, 6.000%, 07/12/28	1,496,994	0.03
USD 500,000	Abu Dhabi Government International Bond, 3.125%, 16/04/30	475,555	0.01	GBP 3,800,000	United Kingdom Gilt, 0.500%, 31/01/29	3,038,350	0.06
USD 350,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	324,786	0.01	GBP 3,050,000	United Kingdom Gilt, 0.875%, 22/10/29	3,412,006	0.07
				GBP 2,707,283	United Kingdom Gilt, 4.750%, 07/12/30	3,960,129	0.08
				GBP 1,000,000	United Kingdom Gilt, 1.000%, 31/01/32	1,079,002	0.02



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
United Kingdom (continued)				United States			
GBP 2,360,902	United Kingdom Gilt, 4.250%, 07/06/32	3,373,631	0.07	USD 500,000	Alabama Federal Aid Highway Finance Authority, 2.650%, perpetual	406,389	0.01
GBP 3,500,000	United Kingdom Gilt, 0.875%, 31/07/33	3,299,273	0.07	USD 190,000	American Municipal Power Inc, 8.084%, 15/02/50	275,510	0.01
GBP 2,400,000	United Kingdom Gilt, 4.500%, 07/09/34	3,542,502	0.07	USD 100,000	California State University, 2.975%, 01/11/51	77,478	0.00
GBP 6,050,000	United Kingdom Gilt, 0.625%, 31/07/35	5,261,424	0.11	USD 300,000	California State University, 2.939%, perpetual	221,534	0.00
GBP 2,025,256	United Kingdom Gilt, 4.250%, 07/03/36	2,936,975	0.06	USD 300,000	Chicago Transit Authority, 6.899%, 01/12/40	355,730	0.01
GBP 2,850,000	United Kingdom Gilt, 1.750%, 07/09/37	3,094,989	0.06	USD 50,000	City of Houston TX, 3.961%, 01/03/47	47,109	0.00
GBP 1,595,721	United Kingdom Gilt, 4.750%, 07/12/38	2,498,662	0.05	USD 300,000	City of San Francisco CA Public Utilities Commission Water Revenue, 3.303%, 01/11/39	255,090	0.00
GBP 2,150,000	United Kingdom Gilt, 1.125%, 31/01/39	1,924,744	0.04	USD 200,000	Commonwealth Financing Authority, 4.144%, 01/06/38	194,577	0.00
GBP 1,760,000	United Kingdom Gilt, 4.250%, 07/09/39	2,618,995	0.05	USD 300,000	County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41	280,673	0.01
GBP 2,150,000	United Kingdom Gilt, 4.250%, 07/12/40	3,224,668	0.07	USD 500,000	Dallas Fort Worth International Airport, 2.843%, perpetual	383,345	0.01
GBP 5,550,000	United Kingdom Gilt, 1.250%, 22/10/41	5,247,168	0.10	USD 250,000	Dallas Fort Worth Tx International, 3.089%, perpetual	208,793	0.00
GBP 2,354,981	United Kingdom Gilt, 4.500%, 07/12/42	3,694,929	0.08	USD 2,500,000	Federal Farm Credit Banks Funding Corp, 0.870%, perpetual	2,257,250	0.05
GBP 2,090,000	United Kingdom Gilt, 3.250%, 22/01/44	2,783,238	0.06	USD 5,000,000	Federal Home Loan Bank, 1.250%, perpetual	4,613,500	0.09
GBP 1,800,000	United Kingdom Gilt, 3.500%, 22/01/45	2,496,598	0.05	USD 375,000	Federal Home Loan Banks, 2.500%, 13/02/24	372,259	0.01
GBP 1,597,948	United Kingdom Gilt, 4.250%, 07/12/46	2,499,121	0.05	USD 315,000	Federal Home Loan Banks, 3.250%, 16/11/28	316,288	0.01
GBP 2,050,000	United Kingdom Gilt, 1.500%, 22/07/47	1,974,345	0.04	USD 300,000	Federal Home Loan Banks, 5.500%, 15/07/36	360,669	0.01
GBP 2,600,000	United Kingdom Gilt, 1.750%, 22/01/49	2,639,034	0.05	USD 5,000,000	Federal Home Loan Banks, 0.550%, perpetual	4,538,750	0.09
GBP 1,488,324	United Kingdom Gilt, 4.250%, 07/12/49	2,374,344	0.05	USD 925,000	Federal Home Loan Mortgage Corp, 0.375%, 23/09/25	848,345	0.02
GBP 1,390,000	United Kingdom Gilt, 3.750%, 22/07/52	2,098,594	0.04	USD 200,000	Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	250,488	0.00
GBP 600,000	United Kingdom Gilt, 1.500%, 31/07/53	564,931	0.01	USD 100,000	Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	124,119	0.00
GBP 1,730,000	United Kingdom Gilt, 1.625%, 22/10/54	1,675,105	0.03	USD 380,000	Federal Home Loan Mortgage Corp, 0.125%, perpetual	366,552	0.01
GBP 1,661,040	United Kingdom Gilt, 4.250%, 07/12/55	2,790,704	0.06	USD 500,000	Federal National Mortgage Association, 2.625%, 06/09/24	495,280	0.01
GBP 2,550,000	United Kingdom Gilt, 1.750%, 22/07/57	2,551,431	0.05	USD 2,670,000	Federal National Mortgage Association, 1.625%, 15/10/24	2,587,390	0.05
GBP 1,705,000	United Kingdom Gilt, 4.000%, 22/01/60	2,836,504	0.06	USD 1,440,000	Federal National Mortgage Association, 1.625%, 07/01/25	1,390,565	0.03
GBP 1,870,000	United Kingdom Gilt, 2.500%, 22/07/65	2,317,419	0.05	USD 2,000,000	Federal National Mortgage Association, 0.625%, 22/04/25	1,869,900	0.04
GBP 1,700,000	United Kingdom Gilt, 3.500%, 22/07/68	2,679,413	0.05	USD 300,000	Federal National Mortgage Association, 1.875%, 24/09/26	285,684	0.01
GBP 2,645,000	United Kingdom Gilt, 1.625%, 22/10/71	2,517,931	0.05	USD 375,000	Federal National Mortgage Association, 6.625%, 15/11/30	463,511	0.01
<b>Total United Kingdom</b>		<b>155,143,698</b>	<b>3.13</b>	USD 1,050,000	Federal National Mortgage Association, 5.625%, 15/07/37	1,279,803	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
United States (continued)				United States (continued)			
USD 1,135,000	Federal National Mortgage Association, 0.250%, perpetual	1,102,460	0.02	USD 400,000	State of Illinois, 5.100%, 01/06/33	401,736	0.01
USD 1,500,000	Federal National Mortgage Association, 0.700%, perpetual	1,386,825	0.03	USD 430,000	Tennessee Valley Authority, 0.750%, 15/05/25	402,162	0.01
USD 200,000	Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53	173,629	0.00	USD 125,000	Tennessee Valley Authority, 6.750%, 01/11/25	139,294	0.00
USD 65,000	Grand Parkway Transportation Corp, 3.236%, 01/10/52	52,188	0.00	USD 275,000	Tennessee Valley Authority, 7.125%, 01/05/30	343,962	0.01
USD 20,000	JobsOhio Beverage System, 2.833%, 01/01/38	16,736	0.00	USD 300,000	Tennessee Valley Authority, 5.250%, 15/09/39	341,238	0.01
USD 575,000	Los Angeles Unified School District, 5.750%, 01/07/34	640,526	0.01	USD 200,000	Texas Transportation Commission, 2.472%, 01/10/44	149,777	0.00
USD 100,000	Los Angeles Unified School District, 6.758%, 01/07/34	118,960	0.00	USD 13,000,000	United States Treasury Bill, zero coupon, perpetual	12,903,892	0.26
USD 20,000	Massachusetts School Building Authority, 3.395%, 15/10/40	16,920	0.00	USD 36,000,000	United States Treasury Note/Bond, 0.125%, 15/07/23	34,644,062	0.71
USD 100,000	Massachusetts School Building Authority, 2.950%, perpetual	78,928	0.00	USD 3,000,000	United States Treasury Note/Bond, 1.250%, 31/07/23	2,946,211	0.06
USD 55,000	Massachusetts ST, 2.514%, 01/07/41	42,408	0.00	USD 2,350,000	United States Treasury Note/Bond, 2.500%, 15/08/23	2,338,250	0.05
USD 100,000	Metropolitan Transportation Authority, 7.336%, 15/11/39	134,800	0.00	USD 550,000	United States Treasury Note/Bond, 6.250%, 15/08/23	570,668	0.01
USD 300,000	New Jersey Transportation Trust Fund Authority, 4.081%, 15/06/39	271,252	0.01	USD 4,000,000	United States Treasury Note/Bond, 2.750%, 31/08/23	3,990,781	0.08
USD 300,000	New Jersey Transportation Trust Fund Authority, 4.131%, 15/06/42	268,048	0.01	USD 1,000,000	United States Treasury Note/Bond, 2.875%, 30/09/23	998,906	0.02
USD 400,000	New Jersey Turnpike Authority, 7.414%, 01/01/40	531,121	0.01	USD 2,000,000	United States Treasury Note/Bond, 1.625%, 31/10/23	1,965,078	0.04
USD 300,000	New York State Dormitory Authority, 3.110%, 15/02/39	257,642	0.00	USD 5,250,000	United States Treasury Note/Bond, 2.875%, 31/10/23	5,243,437	0.11
USD 100,000	New York State Dormitory Authority, 3.142%, 01/07/43	83,857	0.00	USD 44,000,000	United States Treasury Note/Bond, 0.250%, 15/11/23	40,866,915	0.82
USD 2,000	North Texas Tollway Authority, 6.718%, 01/01/49	2,602	0.00	USD 2,125,000	United States Treasury Note/Bond, 2.750%, 15/11/23	2,118,359	0.04
USD 260,000	Ohio State University, 4.800%, 01/06/11	256,942	0.00	USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/11/23	1,976,719	0.04
USD 200,000	Port Authority of New York & New Jersey, 4.458%, 01/10/62	194,711	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/11/23	2,996,016	0.06
USD 250,000	Port Authority of New York & New Jersey, 3.287%, 01/08/69	186,331	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 31/12/23	2,967,656	0.06
USD 1,000,000	Port Authority of New York & New Jersey, 1.086%, perpetual	981,289	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/12/23	2,984,531	0.06
USD 35,000	Rutgers The State University of New Jersey, 3.915%, perpetual	26,588	0.00	USD 4,000,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,969,844	0.08
USD 195,000	Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	206,352	0.00	USD 1,650,000	United States Treasury Note/Bond, 2.750%, 15/02/24	1,644,070	0.03
USD 50,000	State Board of Administration Finance Corp, 1.258%, perpetual	46,733	0.00	USD 1,000,000	United States Treasury Note/Bond, 2.375%, 29/02/24	990,469	0.02
USD 50,000	State Board of Administration Finance Corp, 1.705%, perpetual	45,459	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.125%, 31/03/24	2,955,937	0.06
USD 50,000	State Board of Administration Finance Corp, 2.154%, perpetual	43,465	0.00	USD 41,000,000	United States Treasury Note/Bond, 0.375%, 15/04/24	37,953,204	0.77
USD 600,000	State of California, 7.500%, 01/04/34	770,135	0.02	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/04/24	1,965,000	0.04
USD 200,000	State of California, 7.625%, 01/03/40	270,055	0.01	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 30/04/24	2,961,094	0.06
				USD 1,000,000	United States Treasury Note/Bond, 2.500%, 15/05/24	990,977	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
United States (continued)				United States (continued)			
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 30/06/24	2,927,930	0.06	USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,956,641	0.06
USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/06/24	1,961,953	0.04	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,376,562	0.05
USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/07/24	4,874,219	0.10	USD 635,000	United States Treasury Note/Bond, 6.000%, 15/02/26	697,607	0.01
USD 1,000,000	United States Treasury Note/Bond, 2.125%, 31/07/24	982,422	0.02	USD 1,500,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,471,172	0.03
USD 2,800,000	United States Treasury Note/Bond, 2.375%, 15/08/24	2,762,812	0.06	USD 2,000,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,951,875	0.04
USD 5,000,000	United States Treasury Note/Bond, 1.250%, 31/08/24	4,816,797	0.10	USD 5,000,000	United States Treasury Note/Bond, 1.625%, 15/05/26	4,738,281	0.10
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/09/24	1,962,656	0.04	USD 4,000,000	United States Treasury Note/Bond, 1.875%, 30/06/26	3,825,313	0.08
USD 19,000,000	United States Treasury Note/Bond, 0.625%, 15/10/24	17,448,125	0.35	USD 5,000,000	United States Treasury Note/Bond, 1.875%, 31/07/26	4,775,781	0.10
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 31/10/24	2,898,047	0.06	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,347,656	0.05
USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/10/24	4,914,453	0.10	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/08/26	4,673,047	0.09
USD 45,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	41,285,078	0.84	USD 18,500,000	United States Treasury Note/Bond, 1.125%, 31/10/26	15,632,735	0.32
USD 6,500,000	United States Treasury Note/Bond, 2.250%, 15/11/24	6,391,328	0.13	USD 6,000,000	United States Treasury Note/Bond, 1.625%, 31/10/26	5,650,312	0.11
USD 200,000	United States Treasury Note/Bond, 7.500%, 15/11/24	220,406	0.00	USD 1,100,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,051,703	0.02
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 30/11/24	2,411,328	0.05	USD 325,000	United States Treasury Note/Bond, 6.500%, 15/11/26	369,764	0.01
USD 2,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,422,656	0.05	USD 9,000,000	United States Treasury Note/Bond, 1.500%, 31/01/27	8,260,469	0.16
USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/12/24	4,906,641	0.10	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,928,281	0.04
USD 27,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	23,016,562	0.46	USD 200,000	United States Treasury Note/Bond, 6.625%, 15/02/27	229,938	0.00
USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/01/25	986,641	0.02	USD 10,000,000	United States Treasury Note/Bond, 0.500%, 30/04/27	8,813,594	0.17
USD 3,500,000	United States Treasury Note/Bond, 2.000%, 15/02/25	3,410,039	0.07	USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	3,387,891	0.07
USD 200,000	United States Treasury Note/Bond, 7.625%, 15/02/25	222,906	0.00	USD 5,000,000	United States Treasury Note/Bond, 2.625%, 31/05/27	4,905,469	0.10
USD 3,000,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,977,969	0.06	USD 3,500,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,360,820	0.07
USD 1,000,000	United States Treasury Note/Bond, 2.625%, 31/03/25	989,688	0.02	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/11/27	1,917,187	0.04
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,986,875	0.06	USD 50,000	United States Treasury Note/Bond, 6.125%, 15/11/27	57,410	0.00
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 15/05/25	1,950,781	0.04	USD 5,200,000	United States Treasury Note/Bond, 2.750%, 15/02/28	5,108,187	0.10
USD 8,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	7,903,594	0.16	USD 21,000,000	United States Treasury Note/Bond, 1.250%, 31/03/28	18,526,093	0.37
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,986,875	0.06	USD 4,500,000	United States Treasury Note/Bond, 2.875%, 15/05/28	4,447,266	0.09
USD 1,000,000	United States Treasury Note/Bond, 2.000%, 15/08/25	968,828	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,963,203	0.06
USD 300,000	United States Treasury Note/Bond, 6.875%, 15/08/25	333,727	0.01	USD 315,000	United States Treasury Note/Bond, 5.500%, 15/08/28	356,885	0.01
USD 1,000,000	United States Treasury Note/Bond, 2.250%, 15/11/25	973,906	0.02	USD 2,500,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,504,883	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Government Bonds - 63.33% (continued)			
United States (continued)				United States (continued)			
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,920,312	0.06	USD 1,300,000	United States Treasury Note/Bond, 3.125%, 15/02/42	1,244,141	0.02
USD 1,000,000	United States Treasury Note/Bond, 5.250%, 15/02/29	1,129,531	0.02	USD 1,400,000	United States Treasury Note/Bond, 3.000%, 15/05/42	1,311,188	0.03
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,915,937	0.04	USD 1,525,000	United States Treasury Note/Bond, 2.750%, 15/08/42	1,366,543	0.03
USD 6,000,000	United States Treasury Note/Bond, 3.000%, 30/06/29	5,279,766	0.11	USD 1,700,000	United States Treasury Note/Bond, 2.750%, 15/11/42	1,520,969	0.03
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,276,172	0.05	USD 1,000,000	United States Treasury Note/Bond, 3.125%, 15/02/43	949,688	0.02
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	2,752,969	0.06	USD 1,700,000	United States Treasury Note/Bond, 2.875%, 15/05/43	1,548,859	0.03
USD 30,750,000	United States Treasury Note/Bond, zero coupon, 15/05/30	22,409,492	0.45	USD 1,800,000	United States Treasury Note/Bond, 3.625%, 15/08/43	1,846,406	0.04
USD 200,000	United States Treasury Note/Bond, 6.250%, 15/05/30	244,844	0.00	USD 675,000	United States Treasury Note/Bond, 3.750%, 15/11/43	705,691	0.01
USD 11,000,000	United States Treasury Note/Bond, 0.875%, 15/11/30	9,286,406	0.19	USD 750,000	United States Treasury Note/Bond, 3.625%, 15/02/44	768,984	0.02
USD 14,000,000	United States Treasury Note/Bond, 1.625%, 15/05/31	11,556,562	0.23	USD 2,500,000	United States Treasury Note/Bond, 3.375%, 15/05/44	2,466,797	0.05
USD 20,000,000	United States Treasury Note/Bond, 1.875%, 15/02/32	16,455,624	0.33	USD 3,000,000	United States Treasury Note/Bond, 3.125%, 15/08/44	2,841,562	0.06
USD 5,000,000	United States Treasury Note/Bond, 2.875%, 15/05/32	4,855,469	0.10	USD 1,750,000	United States Treasury Note/Bond, 3.000%, 15/11/44	1,620,938	0.03
USD 750,000	United States Treasury Note/Bond, 4.750%, 15/02/37	905,391	0.02	USD 1,350,000	United States Treasury Note/Bond, 2.500%, 15/02/45	1,144,969	0.02
USD 300,000	United States Treasury Note/Bond, 5.000%, 15/05/37	370,688	0.01	USD 1,000,000	United States Treasury Note/Bond, 3.000%, 15/05/45	927,500	0.02
USD 525,000	United States Treasury Note/Bond, 4.375%, 15/02/38	611,051	0.01	USD 2,250,000	United States Treasury Note/Bond, 2.875%, 15/08/45	2,043,633	0.04
USD 325,000	United States Treasury Note/Bond, 4.500%, 15/05/38	383,043	0.01	USD 1,815,000	United States Treasury Note/Bond, 3.000%, 15/11/45	1,686,532	0.03
USD 475,000	United States Treasury Note/Bond, 3.500%, 15/02/39	496,004	0.01	USD 2,000,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,695,625	0.03
USD 1,400,000	United States Treasury Note/Bond, 4.250%, 15/05/39	1,598,406	0.03	USD 2,500,000	United States Treasury Note/Bond, 2.500%, 15/05/46	2,118,750	0.04
USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,175,313	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/46	2,418,281	0.05
USD 925,000	United States Treasury Note/Bond, 4.375%, 15/11/39	1,068,086	0.02	USD 1,000,000	United States Treasury Note/Bond, 2.875%, 15/11/46	911,406	0.02
USD 1,350,000	United States Treasury Note/Bond, 4.625%, 15/02/40	1,606,078	0.03	USD 4,000,000	United States Treasury Note/Bond, 3.000%, 15/02/47	3,734,375	0.08
USD 1,300,000	United States Treasury Note/Bond, 4.375%, 15/05/40	1,497,641	0.03	USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,869,375	0.04
USD 1,000,000	United States Treasury Note/Bond, 3.875%, 15/08/40	1,077,500	0.02	USD 2,600,000	United States Treasury Note/Bond, 2.750%, 15/08/47	2,324,969	0.05
USD 1,050,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,185,844	0.02	USD 3,900,000	United States Treasury Note/Bond, 2.750%, 15/11/47	3,492,937	0.07
USD 1,000,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,204,063	0.02	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/48	2,355,469	0.05
USD 1,600,000	United States Treasury Note/Bond, 4.375%, 15/05/41	1,832,000	0.04	USD 2,500,000	United States Treasury Note/Bond, 3.125%, 15/05/48	2,418,359	0.05
USD 1,250,000	United States Treasury Note/Bond, 3.750%, 15/08/41	1,312,891	0.03	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/08/48	2,361,719	0.05
USD 18,300,000	United States Treasury Note/Bond, 2.000%, 15/11/41	14,283,672	0.29	USD 3,000,000	United States Treasury Note/Bond, 3.375%, 15/11/48	3,048,281	0.06
USD 935,000	United States Treasury Note/Bond, 3.125%, 15/11/41	897,016	0.02	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/49	2,382,812	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 63.33% (continued)				Asset Backed Obligations - 0.12%			
United States (continued)				United States			
USD 4,000,000	United States Treasury Note/Bond, 2.875%, 15/05/49	3,729,375	0.07	USD 738,151	FED HM LN PC Pool SD8001, 3.500%, 01/07/49	717,361	0.02
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/49	2,461,406	0.05	USD 1,187,041	FED HM LN PC Pool SD8036, 3.000%, 01/01/50	1,116,418	0.02
USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/11/49	2,110,937	0.04	USD 4,754,142	FED HM LN PC Pool SD8113, 2.000%, perpetual	4,151,918	0.08
USD 6,000,000	United States Treasury Note/Bond, 2.375%, 15/05/51	5,065,312	0.10	<b>Total United States</b>		<b>5,985,697</b>	<b>0.12</b>
USD 5,500,000	United States Treasury Note/Bond, 2.250%, 15/02/52	4,526,328	0.09	<b>Total Asset Backed Obligations</b>		<b>5,985,697</b>	<b>0.12</b>
USD 5,500,000	United States Treasury Note/Bond, 0.625%, perpetual	4,818,945	0.10	Corporate Bonds - 0.46%			
USD 179,000,000	United States Treasury Note/Bond - When Issued, zero coupon, 31/07/23	166,109,412	3.36	Australia			
USD 27,000,000	United States Treasury Note/Bond - When Issued, 3.000%, 30/06/29	24,793,046	0.49	AUD 200,000	Qantas Airways Ltd, 2.950%, 27/11/29	108,284	0.00
USD 50,000	University of California, 3.063%, 01/07/25	49,343	0.00	<b>Total Australia</b>		<b>108,284</b>	<b>0.00</b>
USD 300,000	University of California, 3.349%, 01/07/29	287,781	0.01	Belgium			
USD 100,000	University of California, 4.858%, 15/05/12	94,412	0.00	EUR 100,000	KBC Group NV, 0.750%, 31/05/31	81,919	0.00
USD 50,000	University of California, 4.767%, 15/05/15	46,326	0.00	<b>Total Belgium</b>		<b>81,919</b>	<b>0.00</b>
USD 1,000,000	University of Michigan, 4.454%, 01/04/22	916,166	0.02	British Virgin Islands			
USD 100,000	University of Texas System, 3.354%, 15/08/47	85,602	0.00	USD 500,000	Legend Fortune Ltd, 1.375%, perpetual	477,735	0.01
USD 60,000	University of Virginia, 2.256%, 01/09/50	40,700	0.00	<b>Total British Virgin Islands</b>		<b>477,735</b>	<b>0.01</b>
<b>Total United States</b>		<b>863,084,675</b>	<b>17.42</b>	Canada			
Uruguay				CAD 300,000	407 International Inc, 3.720%, 11/05/48	193,961	0.00
USD 200,000	Uruguay Government International Bond, 4.375%, 27/10/27	202,604	0.00	CAD 100,000	407 International Inc, 3.980%, 11/09/52	66,561	0.00
USD 230,000	Uruguay Government International Bond, 4.375%, 23/01/31	232,916	0.01	CAD 200,000	55 Ontario School Board Trust, 5.900%, 02/06/33	174,585	0.00
USD 243,467	Uruguay Government International Bond, 4.125%, 20/11/45	222,636	0.01	CAD 400,000	Aeroports de Montreal, 3.030%, perpetual	225,215	0.01
USD 200,000	Uruguay Government International Bond, 5.100%, 18/06/50	200,344	0.00	CAD 200,000	Alimentation Couche-Tard Inc, 3.056%, 26/07/24	151,116	0.00
<b>Total Uruguay</b>		<b>858,500</b>	<b>0.02</b>	USD 500,000	Alimentation Couche-Tard Inc, 3.439%, 13/05/41	373,290	0.01
<b>Total Government Bonds</b>		<b>3,137,782,516</b>	<b>63.33</b>	CAD 300,000	AltaGas Ltd, 2.157%, perpetual	216,597	0.01
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				CAD 300,000	AltaLink LP, 2.747%, 29/05/26	222,092	0.01
		<b>4,876,759,239</b>	<b>98.43</b>	CAD 500,000	Bank of Montreal, 2.280%, 29/07/24	372,301	0.01
				CAD 100,000	Bank of Montreal, 2.700%, 11/09/24	75,673	0.00
				CAD 200,000	Bank of Montreal, 2.700%, 09/12/26	145,705	0.00
				CAD 200,000	Bank of Montreal, 3.190%, 01/03/28	145,879	0.00
				CAD 200,000	Bank of Montreal, 2.077%, perpetual	143,063	0.00
				CAD 100,000	Bank of Nova Scotia, 2.290%, 28/06/24	75,208	0.00
				CAD 100,000	Bank of Nova Scotia, 2.490%, 23/09/24	74,542	0.00
				CAD 300,000	Bank of Nova Scotia, 2.620%, 02/12/26	217,932	0.01
				CAD 100,000	Bank of Nova Scotia, 2.836%, 03/07/29	74,687	0.00
				CAD 200,000	Bank of Nova Scotia, 3.890%, perpetual	153,178	0.00
				CAD 300,000	Bell Canada, 2.500%, perpetual	195,189	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 0.46% (continued)				Corporate Bonds - 0.46% (continued)			
Canada (continued)				Canada (continued)			
CAD 200,000	Bell Canada Inc, 4.700%, 11/09/23	156,099	0.00	CAD 200,000	Loblaw Cos Ltd, 4.860%, 12/09/23	156,220	0.00
CAD 300,000	Bell Canada Inc, 3.600%, 29/09/27	220,427	0.01	CAD 200,000	Manulife Financial Corp, 3.049%, 20/08/29	150,226	0.00
CAD 200,000	Bell Canada Inc, 4.450%, 27/02/47	131,472	0.00	CAD 200,000	Manulife Financial Corp, 2.818%, perpetual	130,521	0.00
CAD 100,000	British Columbia Ferry Services Inc, 4.289%, 28/04/44	72,707	0.00	CAD 100,000	National Bank of Canada, 2.983%, 04/03/24	75,974	0.00
CAD 200,000	Brookfield Asset Management Inc, 3.800%, 16/03/27	148,862	0.00	CAD 400,000	NAV Canada, 2.924%, perpetual	225,395	0.01
CAD 100,000	Canadian Imperial Bank of Commerce, 2.350%, 28/08/24	74,341	0.00	CAD 200,000	North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35	132,777	0.00
CAD 200,000	Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	152,018	0.00	CAD 100,000	North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39	69,828	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 3.290%, perpetual	76,410	0.00	CAD 300,000	OMERS Realty Corp, 3.331%, 05/06/25	226,509	0.01
CAD 200,000	Canadian Imperial Bank of Commerce, 2.950%, perpetual	149,766	0.00	CAD 500,000	Ontario Power Generation Inc, 3.215%, 08/04/30	350,335	0.01
CAD 200,000	Canadian National Railway Co, 2.800%, 22/09/25	149,491	0.00	CAD 300,000	Pembina Pipeline Corp, 2.990%, 22/01/24	227,383	0.01
CAD 300,000	Canadian Western Bank, 2.606%, 30/01/25	221,318	0.01	CAD 300,000	Pembina Pipeline Corp, 3.310%, 01/02/30	203,375	0.01
CAD 200,000	Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24	151,776	0.00	CAD 100,000	Pembina Pipeline Corp, 4.540%, 03/04/49	61,139	0.00
CAD 200,000	CU Inc, 3.763%, 19/11/46	130,490	0.00	CAD 200,000	RioCan Real Estate Investment Trust, 3.209%, 29/09/23	152,601	0.00
CAD 300,000	CU Inc, 3.548%, 22/11/47	187,770	0.00	CAD 300,000	Rogers Communications Inc, 4.000%, 13/03/24	231,511	0.01
CAD 400,000	Daimler Canada Finance Inc, 2.540%, 21/08/23	304,446	0.01	CAD 500,000	Royal Bank of Canada, 3.296%, 26/09/23	383,976	0.01
CAD 200,000	Enbridge Gas Inc, 2.880%, 22/11/27	144,773	0.00	CAD 300,000	Royal Bank of Canada, 2.352%, 02/07/24	224,165	0.01
CAD 200,000	Enbridge Gas Inc, 4.950%, 22/11/50	155,425	0.00	CAD 200,000	Royal Bank of Canada, 1.936%, perpetual	145,125	0.00
CAD 300,000	Enbridge Inc, 2.990%, 03/10/29	202,150	0.01	CAD 100,000	Royal Bank of Canada, 2.880%, perpetual	74,107	0.00
CAD 200,000	Enbridge Inc, 4.570%, 11/03/44	128,763	0.00	CAD 100,000	Royal Bank of Canada, 2.088%, perpetual	71,611	0.00
CAD 300,000	Enbridge Pipelines Inc, 4.550%, 17/08/43	196,003	0.00	CAD 200,000	Shaw Communications Inc, 3.800%, 01/03/27	148,243	0.00
CAD 300,000	EPCOR Utilities Inc, 3.554%, 27/11/47	189,275	0.00	CAD 200,000	SmartCentres REIT, 3.526%, 20/12/29	136,016	0.00
CAD 300,000	Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	220,360	0.01	CAD 200,000	Telus Corp, 3.350%, 01/04/24	152,890	0.00
CAD 100,000	Federation des Caisses Desjardins du Quebec, 2.856%, perpetual	73,066	0.00	CAD 200,000	Telus Corp, 3.300%, 02/05/29	140,274	0.00
CAD 100,000	First Capital Real Estate Investment Trust, 3.456%, 22/01/27	70,759	0.00	CAD 300,000	Telus Corp, 3.150%, 19/02/30	205,003	0.01
CAD 300,000	FortisBC Energy Inc, 2.820%, 09/08/49	163,213	0.00	CAD 300,000	Telus Corp, 4.700%, 06/03/48	200,582	0.01
CAD 300,000	Greater Toronto Airports Authority, 2.730%, 03/04/29	210,499	0.01	CAD 100,000	Teranet Holdings LP, 5.754%, 17/12/40	75,011	0.00
CAD 300,000	Honda Canada Finance Inc, 3.444%, 23/05/25	226,060	0.01	CAD 200,000	Thomson Reuters Corp, 2.239%, perpetual	146,176	0.00
CAD 100,000	Hydro One Inc, 2.540%, 05/04/24	75,843	0.00	CAD 600,000	Toronto-Dominion Bank, 3.005%, 30/05/23	462,432	0.01
CAD 300,000	Hydro One Inc, 2.770%, 24/02/26	222,760	0.01	CAD 300,000	Toronto-Dominion Bank, 3.589%, 14/09/28	230,146	0.01
CAD 100,000	Hydro One Inc, 6.590%, 22/04/43	94,804	0.00	CAD 200,000	Toronto-Dominion Bank, 3.224%, 25/07/29	150,454	0.00
CAD 100,000	Hydro One Inc, 3.720%, 18/11/47	65,190	0.00	CAD 500,000	Toronto-Dominion Bank, 3.105%, 22/04/30	370,398	0.01
CAD 300,000	John Deere Canada Funding Inc, 3.020%, 13/07/23	230,558	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 0.46% <i>(continued)</i>				Corporate Bonds - 0.46% <i>(continued)</i>					
Canada <i>(continued)</i>				Supranationals					
CAD 100,000	TransCanada PipeLines Ltd, 4.350%, 06/06/46	62,416	0.00	AUD 200,000	African Development Bank, 3.300%, 27/07/27	131,098	0.00		
CAD 300,000	TransCanada PipeLines Ltd, 4.180%, 03/07/48	180,819	0.00	<b>Total Supranationals</b>			<b>131,098</b>	<b>0.00</b>	
CAD 400,000	TransCanada PipeLines Ltd, 3.800%, perpetual	297,063	0.01	United Kingdom					
CAD 300,000	VW Credit Canada Inc, 2.850%, 26/09/24	224,409	0.01	EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	269,666	0.01		
<b>Total Canada</b>			<b>14,768,778</b>	<b>0.30</b>	GBP 100,000	Prudential PLC, 5.625%, 20/10/51	115,391	0.00	
Chile				<b>Total United Kingdom</b>				<b>385,057</b>	<b>0.01</b>
USD 300,000	Corp Nacional del Cobre de Chile, 3.150%, 14/01/30	262,434	0.01	United States					
<b>Total Chile</b>			<b>262,434</b>	<b>0.01</b>	EUR 100,000	AbbVie Inc, 1.250%, 01/06/24	102,852	0.00	
France				EUR 200,000	AT&T Inc, 2.350%, 05/09/29	200,768	0.01		
EUR 100,000	Banque Fed Cred, 0.250%, 29/06/28	89,912	0.00	EUR 100,000	AT&T Inc, 1.800%, 14/09/39	76,733	0.00		
<b>Total France</b>			<b>89,912</b>	<b>0.00</b>	CAD 100,000	Bank of America Corp, 2.932%, 25/04/25	75,452	0.00	
Germany				CAD 300,000	Bank of America Corp, 3.515%, perpetual	225,669	0.01		
EUR 100,000	Clearstream Banking AG, zero coupon, 01/12/25	98,214	0.00	USD 1,000,000	Broadcom Inc, 4.926%, 15/05/37	898,190	0.02		
EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, perpetual	485,705	0.01	EUR 100,000	Fedex Corp, 1.300%, 05/08/31	83,213	0.00		
EUR 100,000	Santander Consumer Bank, 0.250%, 15/10/24	99,694	0.00	USD 500,000	GA Global Funding Trust, 1.625%, perpetual	450,265	0.01		
<b>Total Germany</b>			<b>683,613</b>	<b>0.01</b>	EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	100,283	0.00	
Luxembourg				CAD 50,000	Manulife Finance Delaware LP, 5.059%, 15/12/41	36,869	0.00		
EUR 100,000	Bevco Lux Sarl, 1.000%, 16/01/30	82,584	0.00	CAD 200,000	Mondelez International Inc, 3.250%, 07/03/25	150,589	0.00		
EUR 100,000	DH Europe Finance, 0.200%, 18/03/26	96,314	0.01	CAD 200,000	Morgan Stanley, 3.000%, 07/02/24	151,696	0.01		
EUR 100,000	DH Europe Finance, 1.800%, 18/09/49	68,766	0.00	EUR 100,000	Philip Morris International Inc, 0.800%, 01/08/31	74,207	0.00		
EUR 1,100,000	EFSF, zero coupon, perpetual	1,053,545	0.02	USD 150,000	Phillips 66, 3.605%, perpetual	148,322	0.00		
<b>Total Luxembourg</b>			<b>1,301,209</b>	<b>0.03</b>	EUR 100,000	Verizon Communications, 1.500%, 19/09/39	76,119	0.00	
Netherlands				CAD 100,000	Verizon Communications Inc, 2.500%, perpetual	64,993	0.00		
AUD 300,000	BNG Bank NV, 3.500%, 19/07/27	198,138	0.01	<b>Total United States</b>			<b>2,916,220</b>	<b>0.06</b>	
EUR 100,000	de Volksbank NV, 0.250%, perpetual	92,502	0.00	<b>Total Corporate Bonds</b>			<b>22,509,383</b>	<b>0.46</b>	
EUR 400,000	Easyjet Finco Bv, 1.875%, perpetual	336,995	0.01	<b>Total Other transferable securities</b>			<b>28,495,080</b>	<b>0.58</b>	
EUR 100,000	Volkswagen Intl Fin NV, 0.875%, 22/09/28	88,938	0.00	<b>TOTAL INVESTMENTS</b>				<b>4,905,254,319</b>	<b>99.01</b>
<b>Total Netherlands</b>			<b>716,573</b>	<b>0.02</b>					
Spain									
EUR 500,000	Inmobiliaria Colonial So, 0.750%, 22/06/29	411,704	0.01						
EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	83,066	0.00						
EUR 100,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	91,781	0.00						
<b>Total Spain</b>			<b>586,551</b>	<b>0.01</b>					

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.84)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/22	BNP Paribas SA	101,000	66,087	418	0.00
	JPMorgan Chase Bank NA				
	London	8,551,000	5,593,315	32,211	0.00
Bought AUD / Sold EUR, due 06/07/22	Royal Bank of Canada	55,161,000	31,134,503	119,859	0.00
Bought AUD / Sold GBP, due 06/07/22	BNP Paribas SA	188,000	139,021	520	0.00
Bought CAD / Sold CHF, due 06/07/22	Westpac Banking Corporation	16,358,000	12,080,286	51,051	0.00
Bought CAD / Sold EUR, due 06/07/22	BNP Paribas SA	104,194,000	66,471,240	47,252	0.00
Bought CAD / Sold GBP, due 06/07/22	Royal Bank of Canada	69,476	101,000	3,122	0.00
Bought CHF / Sold AUD, due 06/07/22	BNP Paribas SA	141,832	188,000	2,416	0.00
Bought CHF / Sold CAD, due 06/07/22	Barclays Bank PLC	4,012	28,000	8	0.00
Bought CHF / Sold CNY, due 06/07/22	HSBC Bank PLC	398,600	2,783,000	654	0.00
Bought CHF / Sold CNY, due 06/07/22	UBS AG	8,374	34,854,000	373	0.00
Bought CHF / Sold COP, due 06/07/22	Royal Bank of Canada	8,216	34,854,000	266	0.00
Bought CHF / Sold COP, due 03/08/22	BNP Paribas SA	6,442	155,000	179	0.00
Bought CHF / Sold CZK, due 07/07/22	BNP Paribas SA	11,944	86,000	386	0.00
Bought CHF / Sold DKK, due 06/07/22	Barclays Bank PLC	583,080	559,663	23,955	0.00
Bought CHF / Sold EUR, due 06/07/22	BNP Paribas SA	2,162,000	2,160,092	33	0.00
Bought CHF / Sold EUR, due 06/07/22	Goldman Sachs International	541,537	525,500	16,276	0.00
Bought CHF / Sold EUR, due 06/07/22	Westpac Banking Corporation	541,539	525,500	16,278	0.00
Bought CHF / Sold EUR, due 03/08/22	Barclays Bank PLC	520,853	520,000	355	0.00
Bought CHF / Sold EUR, due 03/08/22	UBS AG	520,878	520,000	382	0.00
Bought CHF / Sold HUF, due 06/07/22	Royal Bank of Canada	3,901	1,489,000	152	0.00
Bought CHF / Sold HUF, due 03/08/22	Royal Bank of Canada	3,745	1,489,000	14	0.00
Bought CHF / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA				
	London	24,854	380,416,000	427	0.00
Bought CHF / Sold IDR, due 03/08/22	BNP Paribas SA	24,657	380,416,000	276	0.00
Bought CHF / Sold ILS, due 06/07/22	BNP Paribas SA	7,505	26,000	415	0.00
Bought CHF / Sold ILS, due 03/08/22	BNP Paribas SA	7,162	26,000	59	0.00
Bought CHF / Sold JPY, due 06/07/22	Barclays Bank PLC	309,351	41,133,500	20,360	0.00
Bought CHF / Sold JPY, due 06/07/22	UBS AG	315,835	41,993,500	20,801	0.00
Bought CHF / Sold KRW, due 06/07/22	UBS AG	58,879	77,440,000	1,862	0.00
Bought CHF / Sold KRW, due 03/08/22	Royal Bank of Canada	57,277	77,440,000	267	0.00
Bought CHF / Sold MXN, due 06/07/22	BNP Paribas SA	13,386	274,000	405	0.00
Bought CHF / Sold MYR, due 06/07/22	Barclays Bank PLC	15,527	71,000	111	0.00
Bought CHF / Sold MYR, due 03/08/22	Goldman Sachs International	15,526	71,000	140	0.00
Bought CHF / Sold NOK, due 06/07/22	BNP Paribas SA	5,179	51,000	248	0.00
Bought CHF / Sold NOK, due 03/08/22	BNP Paribas SA	4,940	51,000	5	0.00
Bought CHF / Sold NZD, due 06/07/22	BNP Paribas SA	7,513	12,000	387	0.00
Bought CHF / Sold PEN, due 06/07/22	Merrill Lynch International	2,807	11,000	38	0.00
Bought CHF / Sold PEN, due 03/08/22	UBS AG	2,802	11,000	47	0.00
Bought CHF / Sold PLN, due 06/07/22	Royal Bank of Canada	9,405	42,000	484	0.00
Bought CHF / Sold PLN, due 03/08/22	BNP Paribas SA	8,910	42,000	21	0.00
Bought CHF / Sold RON, due 06/07/22	BNP Paribas SA	3,526	17,000	91	0.00
Bought CHF / Sold RON, due 03/08/22	BNP Paribas SA	3,419	17,000	1	0.00
Bought CHF / Sold SEK, due 06/07/22	BNP Paribas SA	20,126	205,000	1,018	0.00
Bought CHF / Sold SEK, due 03/08/22	BNP Paribas SA	19,163	205,000	28	0.00
Bought CHF / Sold SGD, due 06/07/22	Royal Bank of Canada	10,509	15,000	199	0.00



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold THB, due 06/07/22	UBS AG	15,933	565,000	663	0.00
Bought CHF / Sold THB, due 03/08/22	Citibank NA	15,360	565,000	75	0.00
Bought CNH / Sold EUR, due 06/07/22	Royal Bank of Canada	57,218,000	8,116,028	49,152	0.00
	JPMorgan Chase Bank NA				
Bought CNY / Sold CHF, due 06/07/22	London	2,811,000	398,841	3,278	0.00
Bought CNY / Sold EUR, due 06/07/22	Barclays Bank PLC	66,500,000	9,489,589	12,318	0.00
Bought CNY / Sold EUR, due 06/07/22	Royal Bank of Canada	189,033,000	26,813,191	204,313	0.01
	JPMorgan Chase Bank NA				
Bought CNY / Sold GBP, due 06/07/22	London	1,542,980,000	188,545,383	1,510,420	0.03
Bought CNY / Sold GBP, due 06/07/22	UBS AG	138,000	16,450	637	0.00
	Westpac Banking Corporation				
Bought CNY / Sold GBP, due 06/07/22	Westpac Banking Corporation	151,000	18,347	275	0.00
Bought CNY / Sold GBP, due 03/08/22	Corporation	210,000	25,405	500	0.00
Bought CNY / Sold USD, due 06/07/22	BNP Paribas SA	641,727,000	95,748,424	113,341	0.00
Bought CZK / Sold CHF, due 07/07/22	BNP Paribas SA	155,000	6,265	6	0.00
Bought CZK / Sold EUR, due 07/07/22	BNP Paribas SA	10,441,000	421,647	424	0.00
Bought DKK / Sold CHF, due 06/07/22	BNP Paribas SA	86,000	11,567	8	0.00
Bought DKK / Sold EUR, due 06/07/22	Barclays Bank PLC	1,742,000	234,180	68	0.00
Bought DKK / Sold EUR, due 06/07/22	BNP Paribas SA	5,674,000	762,703	287	0.00
Bought EUR / Sold AUD, due 06/07/22	Royal Bank of Canada	7,325,422	11,004,000	91,924	0.00
Bought EUR / Sold COP, due 06/07/22	Royal Bank of Canada	312,771	1,337,579,000	5,612	0.00
Bought EUR / Sold COP, due 03/08/22	Royal Bank of Canada	311,643	1,337,579,000	6,705	0.00
Bought EUR / Sold GBP, due 06/07/22	BNP Paribas SA	8,530,000	7,291,141	63,428	0.00
Bought EUR / Sold GBP, due 06/07/22	HSBC Bank PLC	24,208,140	20,644,000	238,619	0.01
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 06/07/22	Corporation	56,000	48,162	58	0.00
Bought EUR / Sold HUF, due 06/07/22	Royal Bank of Canada	238,777	94,202,000	1,484	0.00
Bought EUR / Sold HUF, due 03/08/22	BNP Paribas SA	236,944	94,202,000	1,137	0.00
Bought EUR / Sold ILS, due 06/07/22	BNP Paribas SA	509,641	1,824,000	11,995	0.00
Bought EUR / Sold ILS, due 03/08/22	BNP Paribas SA	501,842	1,824,000	4,041	0.00
Bought EUR / Sold JPY, due 06/07/22	Barclays Bank PLC	784,757	108,193,000	24,046	0.00
Bought EUR / Sold JPY, due 06/07/22	BNP Paribas SA	27,165,329	3,719,892,500	1,018,954	0.02
Bought EUR / Sold JPY, due 06/07/22	HSBC Bank PLC	27,165,706	3,719,892,500	1,019,348	0.02
Bought EUR / Sold JPY, due 06/07/22	Merrill Lynch International	6,151,598	843,281,000	224,044	0.01
	Westpac Banking Corporation				
Bought EUR / Sold JPY, due 06/07/22	Corporation	6,099,704	836,062,000	222,927	0.01
Bought EUR / Sold NOK, due 06/07/22	BNP Paribas SA	514,550	5,235,000	8,092	0.00
Bought EUR / Sold NOK, due 03/08/22	BNP Paribas SA	506,472	5,235,000	350	0.00
Bought EUR / Sold NZD, due 06/07/22	BNP Paribas SA	790,126	1,304,000	15,330	0.00
Bought EUR / Sold PEN, due 03/08/22	Royal Bank of Canada	205,723	816,000	1,475	0.00
Bought EUR / Sold PLN, due 06/07/22	BNP Paribas SA	854,962	3,945,000	16,517	0.00
Bought EUR / Sold PLN, due 03/08/22	BNP Paribas SA	836,066	3,945,000	1,903	0.00
Bought EUR / Sold SEK, due 06/07/22	BNP Paribas SA	2,004,784	21,096,000	37,299	0.00
Bought EUR / Sold SEK, due 06/07/22	UBS AG	241,080	2,525,000	5,641	0.00
Bought EUR / Sold SEK, due 03/08/22	BNP Paribas SA	1,730,624	18,532,000	2,473	0.00
Bought EUR / Sold THB, due 06/07/22	UBS AG	1,189,848	43,555,000	12,072	0.00
Bought EUR / Sold USD, due 06/07/22	BNP Paribas SA	289,374	301,000	1,545	0.00
Bought GBP / Sold AUD, due 06/07/22	Royal Bank of Canada	31,368,658	55,161,000	164,513	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold CHF, due 06/07/22	Westpac Banking Corporation	183,000	211,478	1,335	0.00
Bought GBP / Sold CHF, due 03/08/22	BNP Paribas SA	10,525,281	12,155,000	69,604	0.00
Bought GBP / Sold COP, due 06/07/22	Royal Bank of Canada	1,310,431	6,533,477,000	21,604	0.00
Bought GBP / Sold COP, due 03/08/22	Royal Bank of Canada	1,309,584	6,533,477,000	29,501	0.00
Bought GBP / Sold CZK, due 03/08/22	BNP Paribas SA	2,156,091	61,937,000	11,973	0.00
Bought GBP / Sold DKK, due 03/08/22	BNP Paribas SA	3,919,096	33,630,000	25,013	0.00
Bought GBP / Sold EUR, due 03/08/22	Barclays Bank PLC	248,329,779	287,432,000	663,958	0.01
Bought GBP / Sold EUR, due 03/08/22	UBS AG	248,344,985	287,432,000	682,433	0.01
Bought GBP / Sold HUF, due 03/08/22	BNP Paribas SA	1,255,746	575,919,000	15,426	0.00
Bought GBP / Sold ILS, due 06/07/22	BNP Paribas SA	2,437,027	10,226,000	39,644	0.00
Bought GBP / Sold ILS, due 03/08/22	BNP Paribas SA	2,438,772	10,226,000	38,898	0.00
Bought GBP / Sold JPY, due 06/07/22	HSBC Bank PLC	142,065,873	22,811,091,000	4,617,020	0.09
Bought GBP / Sold JPY, due 06/07/22	JPMorgan Chase Bank NA London	142,072,067	22,811,091,000	4,624,541	0.09
Bought GBP / Sold NOK, due 06/07/22	BNP Paribas SA	2,216,255	26,433,000	16,054	0.00
Bought GBP / Sold NOK, due 03/08/22	BNP Paribas SA	2,217,698	26,433,000	17,724	0.00
Bought GBP / Sold NZD, due 06/07/22	BNP Paribas SA	2,953,806	5,715,000	33,998	0.00
Bought GBP / Sold NZD, due 03/08/22	BNP Paribas SA	2,925,394	5,715,000	2,030	0.00
Bought GBP / Sold PEN, due 03/08/22	BNP Paribas SA	866,389	3,983,000	8,109	0.00
Bought GBP / Sold PLN, due 06/07/22	BNP Paribas SA	3,234,589	17,495,000	37,438	0.00
Bought GBP / Sold PLN, due 03/08/22	BNP Paribas SA	3,214,488	17,495,000	30,564	0.00
Bought GBP / Sold RON, due 03/08/22	BNP Paribas SA	836,731	4,807,000	5,133	0.00
Bought GBP / Sold SEK, due 06/07/22	BNP Paribas SA	8,382,218	103,401,000	89,105	0.00
Bought GBP / Sold SEK, due 03/08/22	BNP Paribas SA	8,371,266	103,401,000	70,996	0.00
Bought GBP / Sold SGD, due 03/08/22	Royal Bank of Canada	4,545,600	7,684,000	1,737	0.00
Bought GBP / Sold THB, due 06/07/22	UBS AG	5,148,520	220,885,000	5,055	0.00
Bought HKD / Sold GBP, due 06/07/22	Royal Bank of Canada	53,000	5,553	10	0.00
Bought HKD / Sold USD, due 06/07/22	Royal Bank of Canada	964,000	122,846	4	0.00
Bought IDR / Sold EUR, due 06/07/22	BNP Paribas SA	22,251,035,000	1,423,065	5,762	0.00
Bought IDR / Sold GBP, due 06/07/22	BNP Paribas SA	177,153,909,000	9,783,319	9,956	0.00
Bought JPY / Sold CHF, due 06/07/22	JPMorgan Chase Bank NA London	41,563,500	289,985	3,036	0.00
Bought JPY / Sold CHF, due 06/07/22	Merrill Lynch International	41,563,500	289,399	3,648	0.00
Bought JPY / Sold EUR, due 06/07/22	BNP Paribas SA	3,596,710,000	25,122,638	209,944	0.00
Bought JPY / Sold EUR, due 06/07/22	Westpac Banking Corporation	3,596,710,000	25,105,764	227,585	0.00
Bought JPY / Sold GBP, due 06/07/22	HSBC Bank PLC	22,942,854,500	138,371,678	839,378	0.02
Bought JPY / Sold GBP, due 06/07/22	JPMorgan Chase Bank NA London	22,942,854,500	138,344,978	871,803	0.02
Bought JPY / Sold GBP, due 03/08/22	Westpac Banking Corporation	6,573,000	39,372	627	0.00
Bought JPY / Sold USD, due 06/07/22	HSBC Bank PLC	9,480,459,000	69,504,831	282,592	0.01
Bought JPY / Sold USD, due 06/07/22	Westpac Banking Corporation	9,480,459,000	69,489,548	297,876	0.01
Bought KRW / Sold EUR, due 06/07/22	Royal Bank of Canada	6,232,617,000	4,552,678	40,354	0.00
Bought KRW / Sold GBP, due 06/07/22	Royal Bank of Canada	38,689,447,000	24,313,871	269,629	0.01
Bought KRW / Sold USD, due 06/07/22	Barclays Bank PLC	15,348,887,000	11,774,321	47,117	0.00
Bought MXN / Sold CHF, due 06/07/22	BNP Paribas SA	274,000	12,916	86	0.00
Bought MXN / Sold EUR, due 06/07/22	Barclays Bank PLC	6,454,000	298,485	7,762	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought MXN / Sold EUR, due 06/07/22	Royal Bank of Canada	19,735,000	929,487	6,190	0.00
Bought MXN / Sold GBP, due 06/07/22	Royal Bank of Canada	120,860,000	4,927,303	5,282	0.00
Bought MYR / Sold EUR, due 06/07/22	Goldman Sachs International	5,869,000	1,267,055	6,857	0.00
Bought MYR / Sold GBP, due 06/07/22	Goldman Sachs International	37,340,000	6,959,925	19,284	0.00
Bought NZD / Sold CHF, due 06/07/22	BNP Paribas SA	12,000	7,105	39	0.00
Bought NZD / Sold EUR, due 06/07/22	BNP Paribas SA	1,304,000	771,507	4,137	0.00
Bought RON / Sold EUR, due 06/07/22	BNP Paribas SA	990,000	200,070	26	0.00
Bought SGD / Sold CHF, due 06/07/22	Royal Bank of Canada	15,000	10,262	59	0.00
Bought SGD / Sold EUR, due 06/07/22	BNP Paribas SA	1,096,000	749,075	4,356	0.00
Bought THB / Sold EUR, due 06/07/22	Barclays Bank PLC	43,555,000	1,168,321	10,435	0.00
Bought THB / Sold GBP, due 06/07/22	Barclays Bank PLC	220,885,000	5,103,627	49,466	0.00
Bought THB / Sold USD, due 06/07/22	Royal Bank of Canada	103,565,000	2,918,968	10,320	0.00
Bought USD / Sold AUD, due 06/07/22	BNP Paribas SA	16,844,555	23,439,000	726,687	0.02
Bought USD / Sold AUD, due 03/08/22	Royal Bank of Canada	16,144,080	23,439,000	22,748	0.00
Bought USD / Sold CAD, due 06/07/22	HSBC Bank PLC	34,437,576	43,681,000	574,847	0.01
Bought USD / Sold CAD, due 03/08/22	Westpac Banking Corporation	33,953,415	43,681,000	92,227	0.00
Bought USD / Sold CHF, due 06/07/22	Barclays Bank PLC	771,333	734,695	3,865	0.00
Bought USD / Sold CHF, due 06/07/22	BNP Paribas SA	6,116,202	5,855,000	19	0.00
Bought USD / Sold CHF, due 06/07/22	Merrill Lynch International	771,334	735,081	3,462	0.00
Bought USD / Sold CHF, due 06/07/22	UBS AG	771,333	734,857	3,695	0.00
Bought USD / Sold CHF, due 03/08/22	BNP Paribas SA	6,173,705	5,855,000	46,923	0.00
Bought USD / Sold CLP, due 06/07/22	Royal Bank of Canada	180,992	150,859,000	19,999	0.00
Bought USD / Sold CLP, due 03/08/22	Royal Bank of Canada	167,372	150,859,000	7,395	0.00
Bought USD / Sold CNY, due 06/07/22	Royal Bank of Canada	96,860,552	646,951,000	218,422	0.01
Bought USD / Sold COP, due 06/07/22	Royal Bank of Canada	524,581	2,088,693,000	22,709	0.00
Bought USD / Sold COP, due 03/08/22	BNP Paribas SA	513,220	2,088,693,000	13,953	0.00
Bought USD / Sold CZK, due 07/07/22	BNP Paribas SA	1,377,576	31,722,000	36,841	0.00
Bought USD / Sold CZK, due 03/08/22	BNP Paribas SA	1,344,224	31,722,000	8,597	0.00
Bought USD / Sold DKK, due 06/07/22	BNP Paribas SA	2,145,498	14,787,000	66,599	0.00
Bought USD / Sold DKK, due 03/08/22	BNP Paribas SA	2,097,526	14,787,000	14,720	0.00
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	81,314,999	77,397,770	394,425	0.01
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	198,791,851	186,035,615	4,288,717	0.09
Bought USD / Sold EUR, due 06/07/22	UBS AG	81,314,999	77,458,122	331,326	0.01
Bought USD / Sold EUR, due 06/07/22	Westpac Banking Corporation	144,626,379	134,708,433	3,786,614	0.08
Bought USD / Sold EUR, due 03/08/22	Barclays Bank PLC	125,438,645	118,987,500	805,008	0.02
Bought USD / Sold EUR, due 03/08/22	UBS AG	125,321,681	118,987,500	688,043	0.01
Bought USD / Sold GBP, due 06/07/22	Barclays Bank PLC	429,591,333	352,477,417	1,520,650	0.03
Bought USD / Sold GBP, due 06/07/22	HSBC Bank PLC	426,628,334	349,879,817	1,712,338	0.04
Bought USD / Sold GBP, due 06/07/22	UBS AG	481,194,351	393,018,520	3,888,008	0.08
Bought USD / Sold GBP, due 06/07/22	Westpac Banking Corporation	142,000	116,472	549	0.00
Bought USD / Sold GBP, due 03/08/22	HSBC Bank PLC	50,843,086	41,676,000	204,336	0.01
Bought USD / Sold GBP, due 03/08/22	Westpac Banking Corporation	172,000	139,632	2,339	0.00
Bought USD / Sold HKD, due 06/07/22	Royal Bank of Canada	122,929	964,000	79	0.00
Bought USD / Sold HUF, due 06/07/22	BNP Paribas SA	329,754	120,480,000	12,368	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold HUF, due 03/08/22	BNP Paribas SA	319,439	120,480,000	3,473	0.00
Bought USD / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	4,192,990	61,599,210,000	58,150	0.00
Bought USD / Sold IDR, due 03/08/22	BNP Paribas SA	4,139,203	61,599,210,000	5,878	0.00
Bought USD / Sold ILS, due 06/07/22	BNP Paribas SA	1,766,245	5,856,000	94,065	0.00
Bought USD / Sold ILS, due 03/08/22	BNP Paribas SA	1,701,635	5,856,000	26,982	0.00
Bought USD / Sold JPY, due 06/07/22	Barclays Bank PLC	75,155,553	9,556,240,500	4,810,288	0.10
Bought USD / Sold JPY, due 06/07/22	UBS AG	75,149,064	9,556,240,500	4,803,798	0.10
Bought USD / Sold KRW, due 06/07/22	Goldman Sachs International	12,130,631	15,348,887,000	309,193	0.01
Bought USD / Sold MXN, due 06/07/22	BNP Paribas SA	3,092,747	60,595,000	89,916	0.00
Bought USD / Sold MXN, due 03/08/22	BNP Paribas SA	2,987,861	60,595,000	215	0.00
Bought USD / Sold MYR, due 06/07/22	Barclays Bank PLC	3,097,864	13,621,000	7,475	0.00
Bought USD / Sold MYR, due 03/08/22	Goldman Sachs International	3,093,221	13,621,000	3,240	0.00
Bought USD / Sold NOK, due 06/07/22	BNP Paribas SA	1,042,240	9,824,000	47,871	0.00
Bought USD / Sold NOK, due 03/08/22	BNP Paribas SA	1,002,630	9,824,000	7,740	0.00
Bought USD / Sold NZD, due 06/07/22	BNP Paribas SA	1,764,484	2,698,000	87,009	0.00
Bought USD / Sold NZD, due 03/08/22	BNP Paribas SA	1,680,896	2,698,000	3,796	0.00
Bought USD / Sold PEN, due 06/07/22	Merrill Lynch International	339,819	1,275,000	4,398	0.00
Bought USD / Sold PEN, due 03/08/22	BNP Paribas SA	341,467	1,275,000	7,078	0.00
Bought USD / Sold PLN, due 06/07/22	BNP Paribas SA	2,047,135	8,751,000	100,932	0.00
Bought USD / Sold PLN, due 03/08/22	BNP Paribas SA	1,956,857	8,751,000	18,469	0.00
Bought USD / Sold RON, due 06/07/22	BNP Paribas SA	335,349	1,547,000	8,444	0.00
Bought USD / Sold RON, due 03/08/22	BNP Paribas SA	327,690	1,547,000	2,153	0.00
Bought USD / Sold SEK, due 06/07/22	BNP Paribas SA	4,882,909	47,607,000	236,996	0.01
Bought USD / Sold SEK, due 03/08/22	BNP Paribas SA	4,690,372	47,607,000	39,952	0.00
Bought USD / Sold SGD, due 06/07/22	Royal Bank of Canada	2,413,629	3,298,000	43,868	0.00
Bought USD / Sold SGD, due 03/08/22	Royal Bank of Canada	2,374,700	3,298,000	4,883	0.00
Bought USD / Sold THB, due 06/07/22	UBS AG	3,043,702	103,565,000	114,413	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>50,312,843</b>	<b>1.02</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 06/07/22	Barclays Bank PLC	2,453,000	1,633,446	(20,984)	(0.00)
Bought AUD / Sold USD, due 06/07/22	Royal Bank of Canada	23,439,000	16,140,095	(22,228)	(0.00)
Bought CAD / Sold EUR, due 06/07/22	Barclays Bank PLC	4,494,000	3,332,429	(232)	(0.00)
Bought CAD / Sold USD, due 06/07/22	Westpac Banking Corporation	43,681,000	33,956,001	(93,272)	(0.00)
Bought CHF / Sold AUD, due 03/08/22	BNP Paribas SA	65,993	101,000	(412)	(0.00)
Bought CHF / Sold CAD, due 03/08/22	BNP Paribas SA	138,778	188,000	(516)	(0.00)
Bought CHF / Sold CNY, due 03/08/22	JPMorgan Chase Bank NA London	398,055	2,811,000	(3,354)	(0.00)
Bought CHF / Sold CZK, due 03/08/22	BNP Paribas SA	6,231	155,000	(6)	(0.00)
Bought CHF / Sold DKK, due 03/08/22	BNP Paribas SA	11,569	86,000	(7)	(0.00)
Bought CHF / Sold GBP, due 06/07/22	BNP Paribas SA	12,380,246	10,698,755	(60,729)	(0.00)
Bought CHF / Sold GBP, due 03/08/22	Westpac Banking Corporation	211,225	183,000	(1,326)	(0.00)
Bought CHF / Sold JPY, due 03/08/22	JPMorgan Chase Bank NA London	289,968	41,563,500	(3,040)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold JPY, due 03/08/22	Merrill Lynch International	289,383	41,563,500	(3,653)	(0.00)
Bought CHF / Sold MXN, due 03/08/22	BNP Paribas SA	12,826	274,000	(88)	(0.00)
Bought CHF / Sold NZD, due 03/08/22	BNP Paribas SA	7,091	12,000	(39)	(0.00)
Bought CHF / Sold SGD, due 03/08/22	Royal Bank of Canada	10,244	15,000	(59)	(0.00)
Bought CHF / Sold USD, due 06/07/22	Barclays Bank PLC	7,654	8,000	(4)	(0.00)
Bought CHF / Sold USD, due 06/07/22	BNP Paribas SA	5,855,000	6,163,367	(47,185)	(0.00)
Bought CHF / Sold USD, due 06/07/22	Merrill Lynch International	730,068	764,000	(1,365)	(0.00)
Bought CHF / Sold USD, due 06/07/22	UBS AG	743,759	778,000	(1,063)	(0.00)
	Westpac Banking Corporation				
Bought CHF / Sold USD, due 06/07/22	Corporation	730,103	764,000	(1,328)	(0.00)
Bought CHF / Sold USD, due 03/08/22	Barclays Bank PLC	733,454	771,333	(3,833)	(0.00)
Bought CHF / Sold USD, due 03/08/22	Merrill Lynch International	733,847	771,334	(3,423)	(0.00)
Bought CHF / Sold USD, due 03/08/22	UBS AG	733,625	771,333	(3,654)	(0.00)
Bought CLP / Sold USD, due 06/07/22	Royal Bank of Canada	150,859,000	168,327	(7,334)	(0.00)
Bought CNY / Sold USD, due 06/07/22	Barclays Bank PLC	5,224,000	781,307	(941)	(0.00)
Bought COP / Sold CHF, due 06/07/22	Royal Bank of Canada	34,854,000	8,270	(264)	(0.00)
Bought COP / Sold EUR, due 06/07/22	Royal Bank of Canada	1,337,579,000	313,756	(6,642)	(0.00)
Bought COP / Sold GBP, due 06/07/22	Royal Bank of Canada	6,533,477,000	1,316,719	(29,240)	(0.00)
Bought COP / Sold USD, due 06/07/22	BNP Paribas SA	2,088,693,000	515,762	(13,890)	(0.00)
Bought CZK / Sold GBP, due 07/07/22	BNP Paribas SA	61,937,000	2,165,441	(12,097)	(0.00)
Bought CZK / Sold USD, due 07/07/22	BNP Paribas SA	31,722,000	1,349,408	(8,673)	(0.00)
Bought DKK / Sold GBP, due 06/07/22	BNP Paribas SA	33,630,000	3,913,676	(24,983)	(0.00)
Bought DKK / Sold USD, due 06/07/22	BNP Paribas SA	14,787,000	2,093,595	(14,696)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold AUD, due 03/08/22	London	5,584,528	8,551,000	(31,851)	(0.00)
Bought EUR / Sold CAD, due 06/07/22	BNP Paribas SA	15,223,809	20,852,000	(248,323)	(0.01)
	Westpac Banking Corporation				
Bought EUR / Sold CAD, due 03/08/22	Corporation	12,057,366	16,358,000	(51,094)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	Barclays Bank PLC	534,000	535,148	(715)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	BNP Paribas SA	2,653,719	2,742,000	(89,812)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	UBS AG	520,000	520,801	(365)	(0.00)
Bought EUR / Sold CHF, due 03/08/22	BNP Paribas SA	2,159,771	2,162,000	(102)	(0.00)
Bought EUR / Sold CNH, due 06/07/22	Barclays Bank PLC	99,223	712,000	(2,462)	(0.00)
Bought EUR / Sold CNH, due 06/07/22	BNP Paribas SA	7,841,793	56,506,000	(229,668)	(0.01)
Bought EUR / Sold CNH, due 03/08/22	Royal Bank of Canada	8,099,026	57,218,000	(47,893)	(0.00)
Bought EUR / Sold CNY, due 06/07/22	Barclays Bank PLC	420,442	3,017,000	(11,103)	(0.00)
Bought EUR / Sold CNY, due 06/07/22	BNP Paribas SA	35,043,680	252,516,000	(1,082,357)	(0.02)
Bought EUR / Sold CNY, due 03/08/22	Royal Bank of Canada	26,757,021	189,033,000	(209,686)	(0.01)
Bought EUR / Sold CZK, due 07/07/22	BNP Paribas SA	420,076	10,441,000	(2,067)	(0.00)
Bought EUR / Sold CZK, due 03/08/22	BNP Paribas SA	419,285	10,441,000	(428)	(0.00)
Bought EUR / Sold DKK, due 06/07/22	BNP Paribas SA	996,875	7,416,000	(364)	(0.00)
Bought EUR / Sold DKK, due 03/08/22	BNP Paribas SA	762,735	5,674,000	(276)	(0.00)
Bought EUR / Sold GBP, due 06/07/22	Barclays Bank PLC	287,736,011	248,255,097	(664,081)	(0.01)
Bought EUR / Sold GBP, due 06/07/22	UBS AG	287,432,000	248,013,575	(688,610)	(0.01)
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 03/08/22	Corporation	18,322,815	15,838,275	(52,161)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold IDR, due 06/07/22	London	1,884,553	29,747,662,000	(26,479)	(0.00)
Bought EUR / Sold IDR, due 03/08/22	BNP Paribas SA	1,418,438	22,251,035,000	(7,307)	(0.00)
Bought EUR / Sold JPY, due 03/08/22	BNP Paribas SA	25,117,602	3,596,710,000	(210,902)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold JPY, due 03/08/22	Westpac Banking Corporation	25,100,771	3,596,710,000	(228,533)	(0.00)
Bought EUR / Sold KRW, due 06/07/22	BNP Paribas SA	5,899,863	8,015,613,000	(5,083)	(0.00)
Bought EUR / Sold KRW, due 03/08/22	Royal Bank of Canada	4,546,236	6,232,617,000	(40,314)	(0.00)
Bought EUR / Sold MXN, due 06/07/22	Royal Bank of Canada	1,238,487	26,189,000	(2,958)	(0.00)
Bought EUR / Sold MXN, due 03/08/22	Royal Bank of Canada	922,878	19,735,000	(6,367)	(0.00)
Bought EUR / Sold MYR, due 06/07/22	Barclays Bank PLC	1,243,010	5,869,000	(31,996)	(0.00)
Bought EUR / Sold MYR, due 03/08/22	Goldman Sachs International	1,264,189	5,869,000	(7,230)	(0.00)
Bought EUR / Sold NZD, due 03/08/22	BNP Paribas SA	769,872	1,304,000	(4,174)	(0.00)
Bought EUR / Sold PEN, due 06/07/22	Merrill Lynch International	201,980	816,000	(3,496)	(0.00)
Bought EUR / Sold RON, due 06/07/22	BNP Paribas SA	198,826	990,000	(1,327)	(0.00)
Bought EUR / Sold RON, due 03/08/22	BNP Paribas SA	198,775	990,000	(120)	(0.00)
Bought EUR / Sold SGD, due 06/07/22	Royal Bank of Canada	970,784	1,432,000	(13,987)	(0.00)
Bought EUR / Sold SGD, due 03/08/22	BNP Paribas SA	747,699	1,096,000	(4,365)	(0.00)
Bought EUR / Sold THB, due 03/08/22	Barclays Bank PLC	1,166,600	43,555,000	(11,361)	(0.00)
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	123,741,905	130,310,053	(935,964)	(0.02)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	81,693,964	87,989,393	(2,577,081)	(0.05)
Bought EUR / Sold USD, due 06/07/22	UBS AG	197,399,329	209,503,083	(3,119,009)	(0.06)
Bought EUR / Sold USD, due 06/07/22	Westpac Banking Corporation	79,327,547	85,428,333	(2,490,146)	(0.05)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	64,299,853	67,785,999	(435,019)	(0.01)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	64,305,163	67,786,002	(429,461)	(0.01)
Bought EUR / Sold USD, due 03/08/22	UBS AG	64,359,866	67,785,999	(372,160)	(0.01)
Bought GBP / Sold AUD, due 03/08/22	Royal Bank of Canada	31,126,862	55,161,000	(118,772)	(0.00)
Bought GBP / Sold CAD, due 06/07/22	BNP Paribas SA	64,939,339	104,194,000	(1,907,688)	(0.04)
Bought GBP / Sold CAD, due 03/08/22	BNP Paribas SA	66,433,308	104,194,000	(50,107)	(0.00)
Bought GBP / Sold CHF, due 06/07/22	Merrill Lynch International	3,000	3,606	(124)	(0.00)
Bought GBP / Sold CHF, due 06/07/22	Royal Bank of Canada	10,035,013	12,155,000	(510,067)	(0.01)
Bought GBP / Sold CNY, due 06/07/22	HSBC Bank PLC	183,209,948	1,543,269,000	(8,033,278)	(0.16)
Bought GBP / Sold CNY, due 03/08/22	JPMorgan Chase Bank NA London	188,402,647	1,542,980,000	(1,558,964)	(0.03)
Bought GBP / Sold CZK, due 07/07/22	BNP Paribas SA	2,126,792	61,937,000	(34,840)	(0.00)
Bought GBP / Sold DKK, due 06/07/22	BNP Paribas SA	3,855,637	33,630,000	(45,502)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	Barclays Bank PLC	7,278,251	8,463,690	(9,755)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	Merrill Lynch International	247,933,769	290,849,051	(2,980,894)	(0.06)
Bought GBP / Sold EUR, due 06/07/22	Westpac Banking Corporation	262,925,260	308,356,831	(3,078,943)	(0.06)
Bought GBP / Sold HKD, due 06/07/22	Royal Bank of Canada	5,341	53,000	(268)	(0.00)
Bought GBP / Sold HKD, due 03/08/22	Royal Bank of Canada	5,555	53,000	(11)	(0.00)
Bought GBP / Sold HUF, due 06/07/22	BNP Paribas SA	1,245,830	575,919,000	(4,160)	(0.00)
Bought GBP / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	9,578,476,177	153,909,000	(258,732)	(0.01)
Bought GBP / Sold IDR, due 03/08/22	BNP Paribas SA	9,764,447,177	153,909,000	(22,713)	(0.00)
Bought GBP / Sold JPY, due 06/07/22	Barclays Bank PLC	1,640,484	271,565,000	(6,734)	(0.00)
Bought GBP / Sold JPY, due 03/08/22	HSBC Bank PLC	138,528,332	22,942,854,500	(849,406)	(0.02)
Bought GBP / Sold JPY, due 03/08/22	JPMorgan Chase Bank NA London	138,501,571	22,942,854,500	(881,923)	(0.02)
Bought GBP / Sold KRW, due 06/07/22	UBS AG	24,503,431	38,689,447,000	(39,415)	(0.00)
Bought GBP / Sold KRW, due 03/08/22	Royal Bank of Canada	24,314,176	38,689,447,000	(267,361)	(0.01)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold MXN, due 06/07/22	BNP Paribas SA	4,874,780	120,860,000	(69,069)	(0.00)
Bought GBP / Sold MXN, due 03/08/22	Royal Bank of Canada	4,898,853	120,860,000	(6,631)	(0.00)
Bought GBP / Sold MYR, due 06/07/22	Barclays Bank PLC	6,741,167	37,340,000	(284,958)	(0.01)
	Goldman Sachs International	6,953,445	37,340,000	(21,900)	(0.00)
Bought GBP / Sold MYR, due 03/08/22	Merrill Lynch International	847,897	3,983,000	(18,088)	(0.00)
Bought GBP / Sold RON, due 06/07/22	BNP Paribas SA	823,506	4,807,000	(15,676)	(0.00)
Bought GBP / Sold SGD, due 06/07/22	Royal Bank of Canada	4,444,023	7,684,000	(124,199)	(0.00)
Bought GBP / Sold THB, due 03/08/22	Barclays Bank PLC	5,102,448	220,885,000	(54,884)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Barclays Bank PLC	5,901,451	7,285,000	(117,907)	(0.00)
Bought GBP / Sold USD, due 06/07/22	BNP Paribas SA	6,142,377	7,699,000	(239,313)	(0.01)
Bought GBP / Sold USD, due 06/07/22	HSBC Bank PLC	41,676,000	50,817,914	(203,965)	(0.01)
	JPMorgan Chase Bank NA London	1,521,000	1,908,752	(61,554)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Merrill Lynch International	334,548,043	422,668,666	(16,372,538)	(0.33)
Bought GBP / Sold USD, due 06/07/22	UBS AG	334,604,191	422,668,668	(16,304,350)	(0.33)
	Westpac Banking Corporation	334,612,137	422,668,666	(16,294,699)	(0.33)
Bought GBP / Sold USD, due 03/08/22	Barclays Bank PLC	349,953,862	426,628,333	(1,414,155)	(0.03)
Bought GBP / Sold USD, due 03/08/22	HSBC Bank PLC	349,706,592	426,628,334	(1,714,602)	(0.04)
Bought GBP / Sold USD, due 03/08/22	UBS AG	349,650,073	426,628,333	(1,783,276)	(0.04)
Bought HUF / Sold CHF, due 06/07/22	Royal Bank of Canada	1,489,000	3,770	(15)	(0.00)
Bought HUF / Sold EUR, due 06/07/22	BNP Paribas SA	94,202,000	238,492	(1,185)	(0.00)
Bought HUF / Sold GBP, due 06/07/22	BNP Paribas SA	575,919,000	1,262,323	(15,871)	(0.00)
Bought HUF / Sold USD, due 06/07/22	BNP Paribas SA	120,480,000	320,952	(3,565)	(0.00)
Bought IDR / Sold CHF, due 06/07/22	BNP Paribas SA	380,416,000	24,737	(305)	(0.00)
Bought IDR / Sold EUR, due 06/07/22	Standard Chartered Bank	7,496,627,000	486,718	(5,661)	(0.00)
Bought IDR / Sold USD, due 06/07/22	BNP Paribas SA	61,599,210,000	4,144,774	(9,934)	(0.00)
Bought ILS / Sold CHF, due 06/07/22	BNP Paribas SA	26,000	7,165	(60)	(0.00)
Bought ILS / Sold EUR, due 06/07/22	BNP Paribas SA	1,824,000	502,086	(4,096)	(0.00)
Bought ILS / Sold GBP, due 06/07/22	BNP Paribas SA	10,226,000	2,437,051	(39,674)	(0.00)
Bought ILS / Sold USD, due 06/07/22	BNP Paribas SA	5,856,000	1,699,578	(27,397)	(0.00)
Bought JPY / Sold EUR, due 06/07/22	Barclays Bank PLC	2,033,901,000	14,516,123	(204,909)	(0.01)
Bought JPY / Sold GBP, due 06/07/22	State Street Bank London	3,407,000	20,951	(365)	(0.00)
	Westpac Banking Corporation	4,631,000	28,534	(563)	(0.00)
Bought JPY / Sold USD, due 06/07/22	Barclays Bank PLC	151,563,000	1,179,759	(64,075)	(0.00)
Bought KRW / Sold CHF, due 06/07/22	Royal Bank of Canada	77,440,000	57,343	(259)	(0.00)
Bought KRW / Sold EUR, due 06/07/22	UBS AG	1,782,996,000	1,324,958	(12,032)	(0.00)
Bought MXN / Sold USD, due 06/07/22	BNP Paribas SA	60,595,000	3,003,699	(868)	(0.00)
	Goldman Sachs International	71,000	15,563	(149)	(0.00)
Bought MYR / Sold CHF, due 06/07/22	Goldman Sachs International	13,621,000	3,094,275	(3,886)	(0.00)
Bought MYR / Sold USD, due 06/07/22	BNP Paribas SA	51,000	4,946	(5)	(0.00)
Bought NOK / Sold EUR, due 06/07/22	BNP Paribas SA	5,235,000	507,185	(392)	(0.00)
Bought NOK / Sold GBP, due 06/07/22	BNP Paribas SA	26,433,000	2,217,836	(17,973)	(0.00)
Bought NOK / Sold USD, due 06/07/22	BNP Paribas SA	9,824,000	1,002,207	(7,838)	(0.00)
Bought NZD / Sold GBP, due 06/07/22	BNP Paribas SA	5,715,000	2,927,680	(2,268)	(0.00)
Bought NZD / Sold USD, due 06/07/22	BNP Paribas SA	2,698,000	1,681,398	(3,922)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.84)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought PEN / Sold CHF, due 06/07/22	UBS AG	11,000	2,814	(46)	(0.00)
Bought PEN / Sold EUR, due 06/07/22	Royal Bank of Canada	816,000	206,739	(1,480)	(0.00)
Bought PEN / Sold GBP, due 06/07/22	BNP Paribas SA	3,983,000	869,475	(8,117)	(0.00)
Bought PEN / Sold USD, due 06/07/22	BNP Paribas SA	1,275,000	342,503	(7,082)	(0.00)
Bought PLN / Sold CHF, due 06/07/22	BNP Paribas SA	42,000	8,962	(22)	(0.00)
Bought PLN / Sold EUR, due 06/07/22	BNP Paribas SA	3,945,000	841,057	(1,980)	(0.00)
Bought PLN / Sold GBP, due 06/07/22	BNP Paribas SA	17,495,000	3,229,348	(31,074)	(0.00)
Bought PLN / Sold USD, due 06/07/22	BNP Paribas SA	8,751,000	1,964,947	(18,744)	(0.00)
Bought RON / Sold CHF, due 06/07/22	BNP Paribas SA	17,000	3,442	(3)	(0.00)
Bought RON / Sold GBP, due 06/07/22	BNP Paribas SA	4,807,000	841,051	(5,631)	(0.00)
Bought RON / Sold USD, due 06/07/22	BNP Paribas SA	1,547,000	329,213	(2,308)	(0.00)
Bought SEK / Sold CHF, due 06/07/22	BNP Paribas SA	205,000	19,179	(28)	(0.00)
Bought SEK / Sold EUR, due 06/07/22	Barclays Bank PLC	5,089,000	477,455	(2,557)	(0.00)
Bought SEK / Sold EUR, due 06/07/22	BNP Paribas SA	18,532,000	1,732,241	(2,568)	(0.00)
Bought SEK / Sold GBP, due 06/07/22	BNP Paribas SA	103,401,000	8,367,868	(71,677)	(0.00)
Bought SEK / Sold USD, due 06/07/22	BNP Paribas SA	47,607,000	4,686,189	(40,276)	(0.00)
Bought SGD / Sold EUR, due 06/07/22	Barclays Bank PLC	336,000	231,599	(709)	(0.00)
Bought SGD / Sold GBP, due 06/07/22	Royal Bank of Canada	7,684,000	4,547,852	(1,897)	(0.00)
Bought SGD / Sold USD, due 06/07/22	Royal Bank of Canada	3,298,000	2,374,714	(4,953)	(0.00)
Bought THB / Sold CHF, due 06/07/22	Citibank NA	565,000	15,382	(88)	(0.00)
Bought USD / Sold CNY, due 03/08/22	BNP Paribas SA	95,721,431	641,727,000	(135,058)	(0.00)
Bought USD / Sold EUR, due 06/07/22	BNP Paribas SA	13,529,000	12,980,260	(42,064)	(0.00)
Bought USD / Sold HKD, due 03/08/22	Royal Bank of Canada	122,951	964,000	(8)	(0.00)
Bought USD / Sold JPY, due 03/08/22	HSBC Bank PLC	69,617,117	9,480,459,000	(287,131)	(0.01)
Bought USD / Sold JPY, due 03/08/22	Westpac Banking Corporation	69,602,551	9,480,459,000	(301,698)	(0.01)
Bought USD / Sold KRW, due 03/08/22	Barclays Bank PLC	11,780,150	15,348,887,000	(46,276)	(0.00)
Bought USD / Sold THB, due 03/08/22	Royal Bank of Canada	2,919,586	103,565,000	(12,996)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(91,983,976)</b>	<b>(1.86)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>(41,671,133)</b>	<b>(0.84)</b>
Other Net Assets/(Liabilities)				90,913,681	1.83
<b>TOTAL NET ASSETS</b>				<b>4,954,496,867</b>	<b>100.00</b>



## Schedule of Investments

as at 30 June 2022 (Expressed in Canadian 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 - 99.38%				Common and Preferred Stocks - 99.38% <i>(continued)</i>			
Canada				Canada <i>(continued)</i>			
CAD 22,863	Agnico Eagle Mines Ltd	1,347,088	1.17	CAD 97,259	Manulife Financial Corp	2,170,821	1.88
CAD 8,400	Air Canada	134,736	0.12	CAD 12,159	Metro Inc	840,065	0.73
CAD 33,881	Algonquin Power & Utilities Corp	586,141	0.51	CAD 17,242	National Bank of Canada	1,456,432	1.26
CAD 42,389	Alimentation Couche-Tard Inc	2,128,352	1.85	CAD 11,362	Northland Power Inc	435,392	0.38
CAD 13,779	AltaGas Ltd	374,238	0.32	CAD 27,635	Nutrien Ltd	2,832,864	2.46
CAD 34,100	ARC Resources Ltd	553,443	0.48	CAD 3,200	Nuvei Corp	148,864	0.13
CAD 32,507	Bank of Montreal	4,023,716	3.49	CAD 3,604	ONEX Corp	231,016	0.20
CAD 61,004	Bank of Nova Scotia	4,647,285	4.03	CAD 13,497	Open Text Corp	657,169	0.57
CAD 90,318	Barrick Gold Corp	2,055,638	1.78	CAD 10,412	Pan American Silver Corp	263,319	0.23
CAD 13,852	Bausch Health Cos Inc	149,047	0.13	CAD 7,600	Parkland Corp	265,696	0.23
CAD 3,719	BCE Inc	235,301	0.20	CAD 27,876	Pembina Pipeline Corp	1,268,358	1.10
CAD 28,173	BlackBerry Ltd	195,521	0.17	CAD 27,964	Power Corp of Canada	926,168	0.80
CAD 70,880	Brookfield Asset Management Inc	4,058,589	3.52	CAD 7,900	Quebecor Inc	217,329	0.19
CAD 2,000	BRP Inc	158,440	0.14	CAD 14,704	Restaurant Brands International Inc	949,437	0.82
CAD 16,159	CAE Inc	512,563	0.44	CAD 7,741	RioCan Real Estate Investment Trust REIT	154,975	0.13
CAD 19,991	Cameco Corp	540,956	0.47	CAD 5,531	Ritchie Bros Auctioneers Inc	463,221	0.40
CAD 4,500	Can Apartment Prop REIT	201,690	0.18	CAD 17,660	Rogers Communications Inc	1,089,269	0.95
CAD 45,214	Canadian Imperial Bank of Commerce	2,826,327	2.45	CAD 71,150	Royal Bank of Canada	8,868,136	7.69
CAD 29,902	Canadian National Railway Co	4,329,511	3.75	CAD 12,654	Saputo Inc	355,198	0.31
CAD 59,075	Canadian Natural Resources Ltd	4,086,218	3.54	CAD 24,113	Shaw Communications Inc	914,606	0.79
CAD 46,675	Canadian Pacific Railway Ltd	4,196,549	3.64	CAD 57,080	Shopify Inc	2,295,758	1.99
CAD 2,825	Canadian Tire Corp Ltd	458,780	0.40	CAD 29,366	Sun Life Financial Inc	1,732,007	1.50
CAD 6,269	Canadian Utilities Ltd	240,667	0.21	CAD 71,817	Suncor Energy Inc	3,243,256	2.81
CAD 7,725	CCL Industries Inc	469,989	0.41	CAD 49,204	TC Energy Corp	3,280,923	2.85
CAD 69,983	Cenovus Energy Inc	1,713,884	1.49	CAD 23,617	Teck Resources Ltd	929,565	0.81
CAD 10,916	CGI Inc	1,119,327	0.97	CAD 23,107	Telus Corp	662,478	0.57
CAD 1,008	Constellation Software Inc	1,926,157	1.67	CAD 4,142	TFI International Inc	427,993	0.37
CAD 14,333	Dollarama Inc	1,062,362	0.92	CAD 8,556	Thomson Reuters Corp	1,148,130	1.00
CAD 13,234	Emera Inc	798,010	0.69	CAD 2,800	Tmx Group Ltd	366,800	0.32
CAD 8,188	Empire Co Ltd	324,654	0.28	CAD 4,121	Toromont Industries Ltd	428,914	0.37
CAD 101,744	Enbridge Inc	5,530,804	4.80	CAD 91,531	Toronto-Dominion Bank	7,726,132	6.70
CAD 1,238	Fairfax Financial Holdings Ltd	844,440	0.73	CAD 16,000	Tourmaline Oil Corp	1,070,880	0.93
CAD 29,251	First Quantum Minerals Ltd	714,309	0.62	CAD 3,042	West Fraser Timber Co Ltd	300,458	0.26
CAD 1,975	Firstservice Corp	308,376	0.27	CAD 22,850	Wheaton Precious Metals Corp	1,059,783	0.92
CAD 23,921	Fortis Inc	1,455,593	1.26	CAD 5,862	WSP Global Inc	853,155	0.74
CAD 9,615	Franco-Nevada Corp	1,628,012	1.41	<b>Total Canada</b>		<b>114,306,269</b>	<b>99.13</b>
CAD 3,743	George Weston Ltd	562,835	0.49	United States			
CAD 9,200	GFI Environmental Inc Sub VT	305,072	0.26	CAD 6,335	Brookfield Renewable Corp	290,460	0.25
CAD 9,549	Gildan Activewear Inc	353,790	0.31	<b>Total United States</b>		<b>290,460</b>	<b>0.25</b>
CAD 14,240	Great-West Lifeco Inc	447,563	0.39	<b>Total Common and Preferred Stocks</b>			
CAD 16,850	Hydro One Ltd	583,178	0.51			<b>114,596,729</b>	<b>99.38</b>
CAD 5,464	Ia Financial Corp Inc	349,805	0.30	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
CAD 4,428	IGM Financial Inc	152,766	0.13			<b>114,596,729</b>	<b>99.38</b>
CAD 11,670	Imperial Oil Ltd	708,136	0.61				
CAD 8,803	Intact Financial Corp	1,598,273	1.39				
CAD 30,600	Ivanhoe Mines Ltd	226,746	0.20				
CAD 11,058	Keyera Corp	325,105	0.28				
CAD 62,045	Kinross Gold Corp	284,166	0.25				
CAD 6,900	Lightspeed Commerce Inc	198,030	0.17				
CAD 8,306	Loblaw Cos Ltd	964,243	0.84				
CAD 32,863	Lundin Mining Corp	268,162	0.23				
CAD 14,249	Magna International Inc	1,007,119	0.87				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in Canadian Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities			
Common and Preferred Stocks - 0.00%			
Canada			
CAD 100	Pegasus Gold Inc*	0	0.00
Total Canada		0	0.00
Total Common and Preferred Stocks		0	0.00
Total Other transferable securities		0	0.00
TOTAL INVESTMENTS		114,596,729	99.38

### Derivatives

#### Futures Contracts – (0.02)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P/TSX 60 INDEX FUTURE, due 15/09/22	CAD	3	685,500	(22,140)	(0.02)
Unrealised Loss on Futures Contracts			685,500	(22,140)	(0.02)
Total Futures Contracts			685,500	(22,140)	(0.02)
Other Net Assets/(Liabilities)				742,571	0.64
TOTAL NET ASSETS				115,317,160	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CAD 51,651 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 2022 (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 - 99.12%				Common and Preferred Stocks - 99.12% <i>(continued)</i>			
Japan				Japan <i>(continued)</i>			
JPY 8,500	Advantest Corp	61,710,000	0.33	JPY 72,800	Honda Motor Co Ltd	239,730,400	1.30
JPY 29,700	Aeon Co Ltd	69,913,800	0.38	JPY 5,000	Hoshizaki Corp	20,225,000	0.11
JPY 8,700	AGC Inc	41,499,000	0.22	JPY 16,500	Hoya Corp	191,152,500	1.03
JPY 6,500	Aisin Seiki Co Ltd	27,300,000	0.15	JPY 17,600	Hulic Co Ltd	18,480,000	0.10
JPY 21,200	Ajinomoto Co Inc	69,960,000	0.38	JPY 5,200	Ibiden Co Ltd	19,890,000	0.11
JPY 7,300	ANA Holdings Inc	18,246,350	0.10	JPY 9,230	Idemitsu Kosan Co Ltd	30,182,100	0.16
JPY 20,200	Asahi Group Holdings Ltd	89,789,000	0.49	JPY 6,700	Iida Group Holdings Co Ltd	13,996,300	0.08
JPY 8,900	Asahi Intecc Co Ltd	18,227,200	0.10	JPY 46,100	Inpex Corp	67,767,000	0.37
JPY 56,700	Asahi Kasei Corp	58,741,200	0.32	JPY 26,600	Isuzu Motors Ltd	39,926,600	0.22
JPY 83,200	Astellas Pharma Inc	175,968,000	0.95	JPY 2,400	Ito En Ltd	14,592,000	0.08
JPY 5,100	Azbil Corp	18,181,500	0.10	JPY 53,300	Itochu Corp	195,451,100	1.06
JPY 9,100	Bandai Namco Holdings Inc	87,168,900	0.47	JPY 4,400	Itochu Techno-Solutions Corp	14,630,000	0.08
JPY 25,400	Bridgestone Corp	125,730,000	0.68	JPY 6,500	Japan Airlines Co Ltd	15,437,500	0.08
JPY 10,700	Brother Industries Ltd	25,519,500	0.14	JPY 22,900	Japan Exchange Group Inc	44,838,200	0.24
JPY 44,600	Canon Inc	137,591,000	0.74	JPY 18,000	Japan Post Bank Co Ltd	18,990,000	0.10
JPY 7,400	Capcom Co Ltd	24,383,000	0.13	JPY 109,700	Japan Post Holdings Co Ltd	106,310,270	0.57
JPY 6,400	Central Japan Railway Co	100,192,000	0.54	JPY 8,600	Japan Post Insurance Co Ltd	18,670,600	0.10
JPY 24,200	Chiba Bank Ltd	17,932,200	0.10	JPY 56	Japan Real Estate Investment Corp REIT	34,944,000	0.19
JPY 28,000	Chubu Electric Power Co Inc	38,248,000	0.21	JPY 326	Japan Retail Fund Investment Corp REIT	34,458,200	0.19
JPY 30,400	Chugai Pharmaceutical Co Ltd	105,488,000	0.57	JPY 53,400	Japan Tobacco Inc	125,276,400	0.68
JPY 48,500	Concordia Financial Group Ltd	22,795,000	0.12	JPY 22,800	JFE Holdings Inc	32,604,000	0.18
JPY 18,500	CyberAgent Inc	24,993,500	0.13	JPY 7,900	JSR Corp	27,808,000	0.15
JPY 9,800	Dai Nippon Printing Co Ltd	28,674,800	0.15	JPY 139,100	JXTG Holdings Inc	71,455,670	0.39
JPY 4,500	Daifuku Co Ltd	34,920,000	0.19	JPY 19,900	Kajima Corp	30,984,300	0.17
JPY 45,000	Dai-ichi Life Holdings Inc	112,950,000	0.61	JPY 6,100	Kakaku.com Inc	13,651,800	0.07
JPY 78,300	Daiichi Sankyo Co Ltd	269,117,100	1.45	JPY 32,100	Kansai Electric Power Co Inc	43,142,400	0.23
JPY 11,200	Daikin Industries Ltd	243,600,000	1.32	JPY 21,300	Kao Corp	116,553,600	0.63
JPY 2,800	Daito Trust Construction Co Ltd	32,788,000	0.18	JPY 69,900	KDDI Corp	299,801,100	1.62
JPY 26,600	Daiwa House Industry Co Ltd	84,109,200	0.45	JPY 4,700	Keio Corp	22,818,500	0.12
JPY 98	Daiwa House REIT Investment Corp	30,135,000	0.16	JPY 5,900	Keisei Electric Railway Co Ltd	22,066,000	0.12
JPY 60,800	Daiwa Securities Group Inc	36,844,800	0.20	JPY 8,700	Keyence Corp	403,506,000	2.18
JPY 19,300	Denso Corp	139,114,400	0.75	JPY 6,500	Kikkoman Corp	46,800,000	0.25
JPY 9,900	Dentsu Group Inc	40,342,500	0.22	JPY 7,700	Kintetsu Group Holdings Co Ltd	32,532,500	0.18
JPY 1,300	Disco Corp	41,860,000	0.23	JPY 36,400	Kirin Holdings Co Ltd	77,805,000	0.42
JPY 13,500	East Japan Railway Co	93,663,000	0.51	JPY 2,400	Kobayashi Pharmaceutical Co Ltd	20,064,000	0.11
JPY 11,500	Eisai Co Ltd	65,837,500	0.36	JPY 6,800	Kobe Bussan Co Ltd	22,610,000	0.12
JPY 8,575	FANUC Corp	182,133,000	0.98	JPY 2,700	Koei Tecmo Holdings Co Ltd	11,826,000	0.06
JPY 2,600	Fast Retailing Co Ltd	184,808,000	1.00	JPY 4,500	Koito Manufacturing Co Ltd	19,372,500	0.10
JPY 5,700	Fuji Electric Co Ltd	32,034,000	0.17	JPY 41,200	Komatsu Ltd	123,929,600	0.67
JPY 16,100	Fujifilm Holdings Corp	117,175,800	0.63	JPY 4,200	Konami Holdings Corp	31,542,000	0.17
JPY 8,800	Fujitsu Ltd	149,292,000	0.81	JPY 1,500	Kose Corp	18,510,000	0.10
JPY 191	GLP J REIT	31,648,700	0.17	JPY 46,100	Kubota Corp	93,444,700	0.50
JPY 1,800	GMO Payment Gateway Inc	17,190,000	0.09	JPY 4,500	Kurita Water Industries Ltd	22,095,000	0.12
JPY 10,600	Hakuhodo DY Holdings Inc	13,197,000	0.07	JPY 14,300	Kyocera Corp	103,760,800	0.56
JPY 6,100	Hamamatsu Photonics KK	32,147,000	0.17	JPY 12,000	Kyowa Kirin Co Ltd	36,600,000	0.20
JPY 10,200	Hankyu Hanshin Holdings Inc	37,740,000	0.20	JPY 3,400	Lasertec Corp	54,910,000	0.30
JPY 1,000	Hikari Tsushin Inc	13,910,000	0.08	JPY 12,900	LIXIL Group Corp	32,766,000	0.18
JPY 1,440	Hirose Electric Co Ltd	25,934,400	0.14	JPY 19,900	M3 Inc	77,570,200	0.42
JPY 4,900	Hitachi Construction Machinery Co Ltd	14,724,500	0.08	JPY 10,000	Makita Corp	33,820,000	0.18
JPY 41,699	Hitachi Ltd	268,458,162	1.45	JPY 69,400	Marubeni Corp	84,945,600	0.46
JPY 9,700	Hitachi Metals Ltd	19,914,100	0.11	JPY 26,000	Mazda Motor Corp	28,860,000	0.16

## Schedule of Investments (continued) as at 30 June 2022 (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 - 99.12% (continued)				Common and Preferred Stocks - 99.12% (continued)			
Japan (continued)				Japan (continued)			
JPY 3,700	McDonald's Holdings Co Japan Ltd	18,278,000	0.10	JPY 37,500	Oji Holdings Corp	22,050,000	0.12
JPY 5,000	MEIJI Holdings Co Ltd	33,300,000	0.18	JPY 55,200	Olympus Corp	150,502,800	0.81
JPY 16,300	MINEBEA MITSUMI Inc	37,653,000	0.20	JPY 8,200	Omron Corp	56,506,200	0.31
JPY 12,400	MISUMI Group Inc	35,464,000	0.19	JPY 16,700	Ono Pharmaceutical Co Ltd	58,149,400	0.31
JPY 57,400	Mitsubishi Chemical Holdings Corp	42,303,800	0.23	JPY 3,800	Open House Group Co Ltd	20,520,000	0.11
JPY 56,400	Mitsubishi Corp	227,686,800	1.23	JPY 1,700	Oracle Corp Japan	13,362,000	0.07
JPY 86,000	Mitsubishi Electric Corp	124,786,000	0.67	JPY 8,900	Oriental Land Co Ltd	168,388,000	0.91
JPY 52,400	Mitsubishi Estate Co Ltd	103,175,600	0.56	JPY 53,500	ORIX Corp	121,766,000	0.66
JPY 14,500	Mitsubishi Heavy Industries Ltd	68,802,500	0.37	JPY 16,400	Osaka Gas Co Ltd	42,574,400	0.23
JPY 532,600	Mitsubishi UFJ Financial Group Inc	388,478,440	2.10	JPY 5,000	Otsuka Corp	20,125,000	0.11
JPY 30,100	Mitsubishi UFJ Lease & Finance Co Ltd	18,842,600	0.10	JPY 17,200	Otsuka Holdings Co Ltd	82,869,600	0.45
JPY 62,300	Mitsui & Co Ltd	186,557,350	1.01	JPY 16,900	Pan Pacific International Holdings Corp	36,588,500	0.20
JPY 8,020	Mitsui Chemicals Inc	23,177,800	0.13	JPY 98,200	Panasonic Corp	107,676,300	0.58
JPY 40,500	Mitsui Fudosan Co Ltd	118,158,750	0.64	JPY 7,700	Persol Holdings Co Ltd	18,988,200	0.10
JPY 15,500	Mitsui OSK Lines Ltd	48,127,500	0.26	JPY 38,592	Rakuten Inc	23,618,304	0.13
JPY 108,079	Mizuho Financial Group Inc	166,765,897	0.90	JPY 64,500	Recruit Holdings Co Ltd	257,677,500	1.39
JPY 11,700	MonotaRO Co Ltd	23,587,200	0.13	JPY 52,600	Renesas Electronics Corp	64,855,800	0.35
JPY 19,900	MS&AD Insurance Group Holdings Inc	82,744,200	0.45	JPY 92,900	Resona Holdings Inc	47,202,490	0.25
JPY 25,700	Murata Manufacturing Co Ltd	190,077,200	1.03	JPY 25,400	Ricoh Co Ltd	26,949,400	0.15
JPY 10,800	NEC Corp	56,916,000	0.31	JPY 3,900	Rohm Co Ltd	36,894,000	0.20
JPY 22,400	Nexon Co Ltd	62,227,200	0.34	JPY 11,542	SBI Holdings Inc	30,644,010	0.17
JPY 10,000	NGK Insulators Ltd	18,280,000	0.10	JPY 7,100	SCSK Corp	16,301,600	0.09
JPY 19,900	Nidec Corp	166,762,000	0.90	JPY 9,300	Secom Co Ltd	77,961,900	0.42
JPY 12,800	Nihon M&A Center Inc	18,470,400	0.10	JPY 12,400	Seiko Epson Corp	23,808,000	0.13
JPY 4,900	Nintendo Co Ltd	287,532,000	1.55	JPY 16,400	Sekisui Chemical Co Ltd	30,454,800	0.16
JPY 67	Nippon Building Fund Inc REIT	45,292,000	0.24	JPY 27,900	Sekisui House Ltd	66,304,350	0.36
JPY 3,600	Nippon Express Holdings Inc	26,532,000	0.14	JPY 33,600	Seven & i Holdings Co Ltd	176,971,200	0.96
JPY 37,000	Nippon Paint Holdings Co Ltd	37,407,000	0.20	JPY 12,800	SG Holdings Co Ltd	29,299,200	0.16
JPY 93	Nippon Prologis REIT Inc	31,062,000	0.17	JPY 9,700	Sharp Corp	10,175,300	0.05
JPY 2,200	Nippon Shinyaku Co Ltd	18,150,000	0.10	JPY 10,700	Shimadzu Corp	45,903,000	0.25
JPY 36,200	Nippon Steel Corp	68,743,800	0.37	JPY 3,200	Shimano Inc	73,344,000	0.40
JPY 53,600	Nippon Telegraph & Telephone Corp	208,825,600	1.13	JPY 25,200	Shimizu Corp	18,900,000	0.10
JPY 7,200	Nippon Yusen KK	66,744,000	0.36	JPY 16,800	Shin-Etsu Chemical Co Ltd	257,040,000	1.39
JPY 5,600	Nissan Chemical Corp	35,000,000	0.19	JPY 11,700	Shionogi & Co Ltd	80,203,500	0.43
JPY 104,900	Nissan Motor Co Ltd	55,408,180	0.30	JPY 17,700	Shiseido Co Ltd	96,394,200	0.52
JPY 9,000	Nisshin Seifun Group Inc	14,292,000	0.08	JPY 20,400	Shizuoka Bank Ltd	16,626,000	0.09
JPY 2,800	Nissin Foods Holdings Co Ltd	26,236,000	0.14	JPY 2,600	SMC Corp	157,222,000	0.85
JPY 3,600	Nitori Holdings Co Ltd	46,422,000	0.25	JPY 128,200	Softbank Corp	193,133,300	1.04
JPY 6,400	Nitto Denko Corp	56,192,000	0.30	JPY 54,200	SoftBank Group Corp	283,737,000	1.53
JPY 128,600	Nomura Holdings Inc	63,772,740	0.34	JPY 14,000	Sompo Holdings Inc	83,762,000	0.45
JPY 5,400	Nomura Real Estate Holdings Inc	17,955,000	0.10	JPY 56,300	Sony Corp	624,648,500	3.38
JPY 195	Nomura Real Estate Master Fund Inc REIT	33,033,000	0.18	JPY 3,800	Square Enix Holdings Co Ltd	22,838,000	0.12
JPY 15,200	Nomura Research Institute Ltd	54,872,000	0.30	JPY 27,800	Subaru Corp	67,039,700	0.36
JPY 27,800	NTT Data Corp	52,152,800	0.28	JPY 16,200	SUMCO Corp	28,495,800	0.15
JPY 28,600	Obayashi Corp	28,171,000	0.15	JPY 66,800	Sumitomo Chemical Co Ltd	35,470,800	0.19
JPY 3,200	Obic Co Ltd	61,408,000	0.33	JPY 50,000	Sumitomo Corp	92,850,000	0.50
JPY 13,300	Odakyu Electric Railway Co Ltd	24,272,500	0.13	JPY 31,900	Sumitomo Electric Industries Ltd	47,818,100	0.26
				JPY 11,200	Sumitomo Metal Mining Co Ltd	47,600,000	0.26
				JPY 58,400	Sumitomo Mitsui Financial Group Inc	235,468,800	1.27
				JPY 14,899	Sumitomo Mitsui Trust Holdings Inc	62,277,820	0.34

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.12% (continued)				Common and Preferred Stocks - 99.12% (continued)				
Japan (continued)				Japan (continued)				
JPY 13,600	Sumitomo Realty & Development Co Ltd	48,728,800	0.26	JPY 6,600	Toyota Industries Corp	55,440,000	0.30	
JPY 6,400	Suntory Beverage & Food Ltd	32,832,000	0.18	JPY 474,100	Toyota Motor Corp	995,610,000	5.38	
JPY 16,700	Suzuki Motor Corp	71,208,800	0.38	JPY 9,300	Toyota Tsusho Corp	41,199,000	0.22	
JPY 7,600	System Corp	62,061,600	0.34	JPY 5,900	Trend Micro Inc	39,058,000	0.21	
JPY 24,600	T&D Holdings Inc	39,950,400	0.22	JPY 17,900	Unicharm Corp	81,266,000	0.44	
JPY 8,500	Taisei Corp	35,912,500	0.19	JPY 9,900	USS Co Ltd	23,255,100	0.13	
JPY 7,300	Taiyo Nippon Sanso Corp	15,789,900	0.09	JPY 4,300	Welcia Holdings Co Ltd	11,696,000	0.06	
JPY 67,181	Takeda Pharmaceutical Co Ltd	256,497,058	1.39	JPY 9,700	West Japan Railway Co	48,412,700	0.26	
JPY 17,200	TDK Corp	72,068,000	0.39	JPY 5,800	Yakult Honsha Co Ltd	45,414,000	0.25	
JPY 28,700	Terumo Corp	117,325,600	0.63	JPY 6,500	Yamaha Corp	36,400,000	0.20	
JPY 9,800	TIS Inc	34,839,000	0.19	JPY 13,200	Yamaha Motor Co Ltd	32,815,200	0.18	
JPY 8,700	Tobu Railway Co Ltd	26,926,500	0.15	JPY 12,900	Yamato Holdings Co Ltd	27,993,000	0.15	
JPY 5,100	Toho Co Ltd	25,015,500	0.14	JPY 10,800	Yaskawa Electric Corp	47,196,000	0.25	
JPY 28,000	Tokio Marine Holdings Inc	221,284,000	1.20	JPY 10,400	Yokogawa Electric Corp	23,306,400	0.13	
JPY 6,700	Tokyo Electron Ltd	296,810,000	1.60	JPY 116,300	Z Holding Corp	46,101,320	0.25	
JPY 17,400	Tokyo Gas Co Ltd	48,841,800	0.26	JPY 5,700	ZOZO Inc	13,936,500	0.08	
JPY 23,100	Tokyu Corp	36,913,800	0.20	<b>Total Japan</b>		<b>18,336,682,221</b>	<b>99.12</b>	
JPY 11,900	Toppa Printing Co Ltd	26,977,300	0.15	<b>Total Common and Preferred Stocks</b>		<b>18,336,682,221</b>	<b>99.12</b>	
JPY 62,300	Toray Industries Inc	47,422,760	0.26	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			18,336,682,221	99.12
JPY 17,300	Toshiba Corp	95,409,500	0.52	<b>TOTAL INVESTMENTS</b>		<b>18,336,682,221</b>	<b>99.12</b>	
JPY 11,600	Tosoh Corp	19,546,000	0.11					
JPY 6,300	TOTO Ltd	28,224,000	0.15					

### Derivatives

#### Futures Contracts – (0.03)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
TOPIX INDEX FUTURE, due 08/09/22	JPY	8	149,640,000	(4,919,070)	(0.03)
Unrealised Loss on Futures Contracts			149,640,000	(4,919,070)	(0.03)
<b>Total Futures Contracts</b>			<b>149,640,000</b>	<b>(4,919,070)</b>	<b>(0.03)</b>
Other Net Assets/(Liabilities)				168,065,149	0.91
<b>TOTAL NET ASSETS</b>				<b>18,499,828,300</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 7,314,870 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2022 (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 - 98.19%				Common and Preferred Stocks - 98.19% ( <i>continued</i> )			
Switzerland				Switzerland ( <i>continued</i> )			
CHF 329,306	ABB Ltd	8,384,131	3.01	CHF 5,351	Roche Holdings AG	1,971,308	0.71
CHF 32,390	Adecco Group AG	1,050,732	0.38	CHF 8,181	Schindler Holding AG	1,424,312	0.51
CHF 100,264	Alcon Inc	6,685,604	2.40	CHF 4,713	Schindler Holding AG	808,751	0.29
CHF 5,970	Bachem Holdings AG	396,110	0.14	CHF 1,279	SGS SA	2,794,615	1.00
CHF 9,201	Baloise Holding AG	1,434,436	0.51	CHF 29,191	Sika AG	6,422,020	2.30
CHF 717	Barry Callebaut AG	1,527,210	0.55	CHF 10,778	Sonova Holding AG	3,276,512	1.18
CHF 214	Chocoladefabriken Lindt & Spruengli AG	2,077,940	0.75	CHF 22,371	Straumann Holdings AG	2,564,835	0.92
CHF 22	Chocoladefabriken Lindt & Spruengli AG	2,202,200	0.79	CHF 5,715	Swatch Group AG	1,294,447	0.46
CHF 104,696	Cie Financiere Richemont SA	10,642,348	3.82	CHF 10,899	Swatch Group AG	462,554	0.17
CHF 43,289	Clariant AG	786,994	0.28	CHF 6,307	Swiss Life Holding AG	2,932,755	1.05
CHF 531,378	Credit Suisse Group AG	2,880,069	1.03	CHF 15,399	Swiss Prime Site AG	1,289,666	0.46
CHF 1,389	EMS-Chemie Holding AG	986,885	0.35	CHF 60,520	Swiss Re AG	4,477,270	1.61
CHF 7,201	Geberit AG	3,303,819	1.18	CHF 5,208	Swisscom AG	2,746,699	0.99
CHF 1,853	Givaudan SA	6,220,521	2.23	CHF 12,736	Temenos AG	1,039,512	0.37
CHF 44,398	Julius Baer Group Ltd	1,955,288	0.70	CHF 705,878	UBS Group AG	10,863,462	3.90
CHF 10,907	Kuehne Nagel International AG	2,464,982	0.88	CHF 5,420	VAT Group AG	1,233,592	0.44
CHF 111,227	LafargeHolcim Ltd	4,543,623	1.63	CHF 9,129	Vifor Pharma AG	1,510,849	0.54
CHF 34,730	Logitech International SA	1,731,985	0.62	CHF 30,195	Zurich Insurance Group AG	12,536,964	4.50
CHF 14,943	Lonza Group AG	7,605,987	2.73		Total Switzerland	273,805,531	98.19
CHF 564,653	Nestle SA	62,924,930	22.57		Total Common and Preferred Stocks	273,805,531	98.19
CHF 439,518	Novartis AG	35,535,030	12.74		Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	273,805,531	98.19
CHF 4,549	Partners Group Holding AG	3,913,050	1.40		TOTAL INVESTMENTS	273,805,531	98.19
CHF 140,956	Roche Holding AG	44,901,534	16.10				

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SWISS MARKET INDEX FUTURE, due 16/09/22	CHF	48	5,129,760	(9,960)	(0.01)
Unrealised Loss on Futures Contracts			5,129,760	(9,960)	(0.01)
Total Futures Contracts			5,129,760	(9,960)	(0.01)
Other Net Assets/(Liabilities)				5,065,513	1.82
TOTAL NET ASSETS				278,861,084	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 425,254 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2022 (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>			
Corporate Bonds - 0.00%				Common and Preferred Stocks - 98.92% <i>(continued)</i>			
United Kingdom				United Kingdom <i>(continued)</i>			
GBP 1,000	National Grid Gas PLC, 4.188%, 14/12/22	2,016	0.00	GBP 22,300	Hargreaves Lansdown PLC	175,679	0.16
<b>Total United Kingdom</b>				GBP 1,266,283	HSBC Holdings PLC	6,782,212	6.01
<b>Total Corporate Bonds</b>				GBP 56,350	Imperial Brands PLC	1,034,586	0.92
Common and Preferred Stocks - 98.92%				GBP 92,001	Informa PLC	486,501	0.43
Chile				GBP 11,493	InterContinental Hotels Group PLC	499,946	0.44
GBP 24,002	Antofagasta PLC	277,223	0.25	GBP 10,178	Intertek Group PLC	428,087	0.38
<b>Total Chile</b>				GBP 110,499	J Sainsbury PLC	225,418	0.20
Ireland				GBP 161,986	JD Sports Fashion PLC	186,932	0.17
GBP 6,969	DCC PLC	355,280	0.31	GBP 12,384	Johnson Matthey PLC	238,454	0.21
<b>Total Ireland</b>				GBP 124,923	Kingfisher PLC	305,187	0.27
Isle Of Man				GBP 42,962	Land Securities Group PLC REIT	285,268	0.25
GBP 36,639	GVC Holdings PLC	456,155	0.40	GBP 369,992	Legal & General Group PLC	886,131	0.79
<b>Total Isle Of Man</b>				GBP 4,438,831	Lloyds Banking Group PLC	1,878,069	1.66
Jordan				GBP 20,574	London Stock Exchange Group PLC	1,570,208	1.39
GBP 10,875	Hikma Pharmaceuticals PLC	175,903	0.16	GBP 158,534	M&G PLC	308,507	0.27
<b>Total Jordan</b>				GBP 273,083	Melrose Industries PLC	408,805	0.36
South Africa				GBP 227,900	National Grid PLC	2,397,508	2.12
GBP 29,823	Mondi PLC	433,925	0.38	GBP 8,407	Next PLC	492,650	0.44
<b>Total South Africa</b>				GBP 37,289	Ocado Group PLC	291,302	0.26
Switzerland				GBP 43,377	Pearson PLC	325,241	0.29
GBP 13,024	Coca-Cola HBC AG	237,297	0.21	GBP 19,542	Persimmon PLC	364,067	0.32
GBP 618,298	Glencore PLC	2,752,045	2.44	GBP 48,898	Phoenix Group Holdings PLC	288,694	0.26
<b>Total Switzerland</b>				GBP 171,721	Prudential PLC	1,744,685	1.55
United Kingdom				GBP 44,695	Reckitt Benckiser Group PLC	2,757,682	2.44
GBP 60,118	3i Group PLC	666,408	0.59	GBP 120,897	RELX PLC	2,691,167	2.38
GBP 11,879	Admiral Group PLC	266,565	0.24	GBP 118,404	Rentokil Initial PLC	561,945	0.50
GBP 79,478	Anglo American PLC	2,334,269	2.07	GBP 70,241	Rio Tinto PLC	3,453,399	3.06
GBP 27,754	Ashtead Group PLC	954,460	0.85	GBP 513,871	Rolls-Royce Holdings PLC	426,256	0.38
GBP 21,792	Associated British Foods PLC	343,878	0.31	GBP 347,680	Royal Bank of Scotland Group PLC	758,985	0.67
GBP 96,700	AstraZeneca PLC	10,443,600	9.25	GBP 62,393	Sage Group PLC	396,071	0.35
GBP 57,652	Auto Trader Group PLC	319,969	0.28	GBP 7,835	Schroders PLC	209,351	0.19
GBP 7,441	AVEVA Group PLC	167,497	0.15	GBP 75,198	Segro PLC REIT	734,534	0.65
GBP 176,697	Aviva PLC	709,085	0.63	GBP 15,843	Severn Trent PLC	430,771	0.38
GBP 196,325	BAE Systems PLC	1,629,890	1.44	GBP 474,849	Shell PLC	10,133,278	8.98
GBP 1,047,714	Barclays PLC	1,604,260	1.42	GBP 55,005	Smith & Nephew PLC	631,182	0.56
GBP 62,639	Barratt Developments PLC	286,511	0.25	GBP 23,639	Smiths Group PLC	330,828	0.29
GBP 7,102	Berkeley Group Holdings PLC	264,478	0.23	GBP 4,598	Spirax-Sarco Engineering PLC	454,190	0.40
GBP 1,217,545	BP PLC	4,727,727	4.19	GBP 66,505	SSE PLC	1,074,721	0.95
GBP 136,124	British American Tobacco PLC	4,790,884	4.24	GBP 33,122	St James's Place PLC	365,170	0.32
GBP 55,808	British Land Co PLC REIT	249,518	0.22	GBP 161,747	Standard Chartered PLC	1,000,567	0.89
GBP 430,177	BT Group PLC	801,420	0.71	GBP 137,668	Standard Life Aberdeen PLC	220,062	0.20
GBP 21,486	Bunzl PLC	584,204	0.52	GBP 231,363	Taylor Wimpey PLC	269,885	0.24
GBP 25,320	Burberry Group PLC	415,501	0.37	GBP 474,154	Tesco PLC	1,211,463	1.07
GBP 111,562	Compass Group PLC	1,874,242	1.66	GBP 160,126	Unilever PLC	5,958,288	5.28
GBP 8,596	Croda International PLC	556,333	0.49	GBP 41,859	United Utilities Group PLC	426,962	0.38
GBP 144,774	Diageo PLC	5,111,246	4.53	GBP 1,684,414	Vodafone Group PLC	2,133,479	1.89
GBP 57,537	Experian PLC	1,384,340	1.23				
GBP 13,646	Ferguson PLC	1,253,794	1.11				
GBP 317,855	GlaxoSmithKline PLC	5,612,048	4.97				
GBP 23,711	Halma PLC	476,354	0.42				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in British Pound)

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>			
Common and Preferred Stocks - 98.92% <i>(continued)</i>			
United Kingdom <i>(continued)</i>			
GBP 12,329	Whitbread PLC	305,513	0.27
GBP 72,503	Wpp PLC	597,860	0.53
Total United Kingdom		106,966,227	94.77
Total Common and Preferred Stocks		111,654,055	98.92
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		111,656,071	98.92
TOTAL INVESTMENTS		111,656,071	98.92

### Derivatives

#### Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
FTSE 100 INDEX FUTURE, due 16/09/22	GBP	17	1,210,570	(7,650)	(0.00)
Unrealised Loss on Futures Contracts				(7,650)	(0.00)
Total Futures Contracts				(7,650)	(0.00)
Other Net Assets/(Liabilities)				1,223,630	1.08
TOTAL NET ASSETS				112,872,051	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes GBP 63,925 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2022 (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 - 100.61%				Common and Preferred Stocks - 100.61% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 1,900	MercadoLibre Inc	1,210,053	0.09	USD 1,900	Abiomed Inc	470,269	0.03
<b>Total Argentina</b>		<b>1,210,053</b>	<b>0.09</b>	USD 32,820	Activision Blizzard Inc	2,555,365	0.18
Bermuda				USD 19,863	Adobe Inc	7,271,050	0.52
USD 16,384	Arch Capital Group Ltd	745,308	0.06	USD 2,593	Advance Auto Parts Inc	448,822	0.03
USD 1,643	Everest Re Group Ltd	460,500	0.03	USD 68,635	Advanced Micro Devices Inc	5,248,518	0.38
<b>Total Bermuda</b>		<b>1,205,808</b>	<b>0.09</b>	USD 30,239	AES Corp	635,321	0.05
Canada				USD 8,300	Affirm Holdings Inc	149,898	0.01
USD 4,967	Lululemon Athletica Inc	1,354,054	0.10	USD 26,004	Aflac Inc	1,438,801	0.10
USD 10,900	Waste Connections Inc	1,351,164	0.10	USD 12,674	Agilent Technologies Inc	1,505,291	0.11
<b>Total Canada</b>		<b>2,705,218</b>	<b>0.20</b>	USD 9,254	Air Products & Chemicals Inc	2,225,402	0.16
Ireland				USD 14,000	Airbnb Inc	1,247,120	0.09
USD 26,485	Accenture PLC	7,353,560	0.53	USD 6,717	Akamai Technologies Inc	613,464	0.04
USD 3,700	Allegion PLC	362,230	0.03	USD 5,028	Albemarle Corp	1,050,751	0.08
USD 2,391	Jazz Pharmaceuticals PLC	373,020	0.03	USD 8,100	Alcoa Corp	369,198	0.03
USD 29,633	Johnson Controls International plc / Tyco Fire & Security Finance SCA	1,418,828	0.10	USD 6,400	Alexandria Real Estate Equities Inc REIT	928,192	0.07
USD 21,426	Linde PLC	6,160,618	0.44	USD 3,100	Align Technology Inc	733,677	0.05
USD 56,323	Medtronic PLC	5,054,989	0.36	USD 537	Alleghany Corp	447,375	0.03
USD 8,815	Seagate Technology Holdings PLC	629,744	0.05	USD 10,482	Alliant Energy Corp	614,350	0.04
USD 9,881	Trane Technologies PLC	1,283,245	0.09	USD 9,985	Allstate Corp	1,265,399	0.09
USD 5,072	Willis Towers Watson PLC	1,001,162	0.07	USD 14,067	Ally Financial Inc	471,385	0.03
<b>Total Ireland</b>		<b>23,637,396</b>	<b>1.70</b>	USD 5,000	Alnylam Pharmaceuticals Inc	729,250	0.05
Israel				USD 11,918	Alphabet Inc	26,070,029	1.88
USD 2,188	Solaredge Technologies Inc	598,812	0.04	USD 12,587	Alphabet Inc	27,430,346	1.98
<b>Total Israel</b>		<b>598,812</b>	<b>0.04</b>	USD 76,445	Altria Group Inc	3,193,108	0.23
Jersey				USD 384,400	Amazon.com Inc	40,827,124	2.94
USD 3,856	Novocure Ltd	267,992	0.02	USD 23,500	AMC Entertainment Holdings Inc	318,425	0.02
<b>Total Jersey</b>		<b>267,992</b>	<b>0.02</b>	USD 400	Amerco	191,292	0.01
Netherlands				USD 10,776	Ameren Corp	973,719	0.07
USD 11,100	NXP Semiconductors NV	1,643,133	0.12	USD 21,154	American Electric Power Co Inc	2,029,515	0.15
<b>Total Netherlands</b>		<b>1,643,133</b>	<b>0.12</b>	USD 27,048	American Express Co	3,749,394	0.27
Switzerland				USD 3,000	American Financial Group Inc	416,430	0.03
USD 17,809	Chubb Ltd	3,500,893	0.25	USD 13,700	American Homes 4 Rent REIT	485,528	0.04
USD 6,459	Garmin Ltd	634,597	0.05	USD 34,278	American International Group Inc	1,752,634	0.13
USD 13,704	TE Connectivity Ltd	1,550,608	0.11	USD 19,167	American Tower Corp REIT	4,898,894	0.35
<b>Total Switzerland</b>		<b>5,686,098</b>	<b>0.41</b>	USD 7,661	American Water Works Co Inc	1,139,727	0.08
United Kingdom				USD 5,178	Ameriprise Financial Inc	1,230,707	0.09
USD 63,700	Ancor PLC	791,791	0.06	USD 6,522	AmerisourceBergen Corp	922,733	0.07
USD 8,343	Aon PLC	2,249,940	0.16	USD 9,709	AMETEK Inc	1,066,922	0.08
USD 11,420	Aptiv PLC	1,017,179	0.07	USD 23,313	Amgen Inc	5,672,053	0.41
USD 13,200	Clarivate PLC	182,952	0.01	USD 25,178	Amphenol Corp	1,620,960	0.12
USD 7,200	Liberty Global PLC	151,560	0.01	USD 21,956	Analog Devices Inc	3,207,552	0.23
USD 15,800	Liberty Global PLC	349,022	0.03	USD 65,804	Annaly Capital Management Inc REIT	388,902	0.03
USD 6,858	Pentair PLC	313,891	0.02	USD 3,676	ANSYS Inc	879,630	0.06
<b>Total United Kingdom</b>		<b>5,056,335</b>	<b>0.36</b>	USD 10,122	Anthem Inc	4,884,675	0.35
United States				USD 5,900	AO Smith Corp	322,612	0.02
USD 23,726	3M Co	3,070,382	0.22	USD 15,200	APA Corp	530,480	0.04
USD 74,037	Abbott Laboratories	8,044,120	0.58	USD 11,872	Apollo Global Management Inc	575,555	0.04
USD 74,083	AbbVie Inc	11,346,552	0.82	USD 684,944	Apple Inc	93,645,544	6.75
				USD 36,030	Applied Materials Inc	3,278,009	0.24
				USD 5,400	AppLovin Corp	185,976	0.01
				USD 9,500	Aramark	290,985	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 100.61% (continued)				Common and Preferred Stocks - 100.61% (continued)			
United States (continued)				United States (continued)			
USD 23,620	Archer-Daniels-Midland Co	1,832,912	0.13	USD 6,742	CarMax Inc	610,016	0.04
USD 10,300	Arista Networks Inc	965,522	0.07	USD 35,250	Carnival Corp	304,913	0.02
USD 2,854	Arrow Electronics Inc	319,905	0.02	USD 35,917	Carrier Global Corp	1,280,800	0.09
USD 8,700	Arthur J Gallagher & Co	1,418,448	0.10	USD 3,200	Carvana Co	72,256	0.01
USD 2,593	Assurant Inc	448,200	0.03	USD 7,100	Catalent Inc	761,759	0.06
USD 300,190	AT&T Inc	6,291,982	0.45	USD 22,385	Caterpillar Inc	4,001,543	0.29
USD 5,900	Atmos Energy Corp	661,390	0.05	USD 4,500	Cboe Global Markets Inc	509,355	0.04
USD 9,193	Autodesk Inc	1,580,828	0.11	USD 14,098	CBRE Group Inc	1,037,754	0.08
USD 17,665	Automatic Data Processing Inc	3,710,357	0.27	USD 5,600	CDW Corp	882,336	0.06
USD 907	AutoZone Inc	1,949,252	0.14	USD 4,511	Celanese Corp	530,539	0.04
USD 3,700	Avalara Inc	261,220	0.02	USD 24,470	Centene Corp	2,070,407	0.15
USD 5,807	AvalonBay Communities Inc REIT	1,128,010	0.08	USD 26,454	CenterPoint Energy Inc	782,509	0.06
USD 17,300	Avantor Inc	538,030	0.04	USD 6,232	Ceridian Hcm Holding Inc	293,403	0.02
USD 3,487	Avery Dennison Corp	564,441	0.04	USD 8,910	CF Industries Holdings Inc	763,854	0.06
USD 40,100	Baker Hughes a GE Co	1,157,687	0.08	USD 5,543	CH Robinson Worldwide Inc	561,894	0.04
USD 12,792	Ball Corp	879,706	0.06	USD 2,100	Charles River Laboratories International Inc	449,337	0.03
USD 304,928	Bank of America Corp	9,492,409	0.68	USD 60,910	Charles Schwab Corp	3,848,294	0.28
USD 35,599	Bank of New York Mellon Corp	1,484,834	0.11	USD 4,639	Charter Communications Operating LLC Via Charter Communications Operating Capital	2,173,511	0.16
USD 21,111	Baxter International Inc	1,355,960	0.10	USD 9,715	Cheniere Energy Inc	1,292,386	0.09
USD 11,960	Becton Dickinson and Co	2,948,499	0.21	USD 81,672	Chevron Corp	11,824,472	0.85
USD 7,900	Bentley Systems Inc	263,070	0.02	USD 3,900	Chewy Inc	135,408	0.01
USD 54,085	Berkshire Hathaway Inc	14,766,287	1.06	USD 1,196	Chipotle Mexican Grill Inc	1,563,483	0.11
USD 9,110	Best Buy Co Inc	593,881	0.04	USD 9,526	Church & Dwight Co Inc	882,679	0.06
USD 4,000	Bill.com Holdings Inc	439,760	0.03	USD 13,496	Cigna Corp	3,556,466	0.26
USD 6,162	Biogen Inc	1,256,678	0.09	USD 6,366	Cincinnati Financial Corp	757,427	0.05
USD 7,678	BioMarin Pharmaceutical Inc	636,276	0.05	USD 3,900	Cintas Corp	1,456,767	0.11
USD 900	Bio-Rad Laboratories Inc	445,500	0.03	USD 174,352	Cisco Systems Inc	7,434,369	0.54
USD 1,600	Bio-Techne Corp	554,624	0.04	USD 83,276	Citigroup Inc	3,829,863	0.28
USD 6,500	Black Knight Inc	425,035	0.03	USD 19,400	Citizens Financial Group Inc	692,386	0.05
USD 6,383	BlackRock Inc	3,887,502	0.28	USD 5,291	Citrix Systems Inc	514,126	0.04
USD 29,400	Blackstone Group Inc	2,682,162	0.19	USD 23,000	Cleveland-Cliffs Inc	353,510	0.03
USD 1,711	Booking Holdings Inc	2,992,522	0.22	USD 5,139	Clorox Co	724,496	0.05
USD 5,800	Booz Allen Hamilton Holdings Corp	524,088	0.04	USD 10,200	Cloudflare Inc	446,250	0.03
USD 7,083	BorgWarner Inc	236,360	0.02	USD 15,087	CME Group Inc	3,088,309	0.22
USD 6,200	Boston Properties Inc REIT	551,676	0.04	USD 12,126	CMS Energy Corp	818,505	0.06
USD 59,862	Boston Scientific Corp	2,231,057	0.16	USD 172,997	Coca-Cola Co	10,883,241	0.78
USD 91,487	Bristol-Myers Squibb Co	7,044,499	0.51	USD 8,200	Cognex Corp	348,664	0.03
USD 17,274	Broadcom Inc	8,391,882	0.61	USD 22,024	Cognizant Technology Solutions Corp	1,486,400	0.11
USD 4,100	Broadridge Financial Solutions Inc	584,455	0.04	USD 5,300	Coinbase Global Inc	249,206	0.02
USD 10,000	Brown & Brown Inc	583,400	0.04	USD 33,554	Colgate-Palmolive Co	2,689,018	0.19
USD 13,107	Brown-Forman Corp	919,587	0.07	USD 189,872	Comcast Corp	7,450,577	0.54
USD 5,954	Bunge Ltd	539,968	0.04	USD 20,170	Conagra Brands Inc	690,621	0.05
USD 2,800	Burlington Stores Inc	381,444	0.03	USD 54,303	ConocoPhillips	4,876,952	0.35
USD 200	Cable One Inc	257,864	0.02	USD 14,952	Consolidated Edison Inc	1,421,935	0.10
USD 34,100	Cabot Oil & Gas Corp	879,439	0.06	USD 6,848	Constellation Brands Inc	1,595,995	0.12
USD 11,700	Cadence Design Systems Inc	1,755,351	0.13	USD 13,800	Constellation Energy Corp	790,188	0.06
USD 9,000	Caesars Entertainment Inc	344,700	0.03	USD 2,033	Cooper Cos Inc	636,573	0.05
USD 4,141	Camden Property Trust REIT	556,882	0.04	USD 9,000	Copart Inc	977,940	0.07
USD 9,022	Campbell Soup Co	433,507	0.03				
USD 17,351	Capital One Financial Corp	1,807,801	0.13				
USD 11,689	Cardinal Health Inc	610,984	0.04				
USD 7,300	Carlyle Group Inc	231,118	0.02				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 100.61% (continued)				Common and Preferred Stocks - 100.61% (continued)			
United States (continued)				United States (continued)			
USD 33,659	Corning Inc	1,060,595	0.08	USD 8,496	Entergy Corp	956,989	0.07
USD 27,196	Corteva Inc	1,472,391	0.11	USD 24,535	EOG Resources Inc	2,709,645	0.20
USD 16,700	CoStar Group Inc	1,008,847	0.07	USD 2,400	EPAM Systems Inc	707,472	0.05
USD 18,646	Costco Wholesale Corp	8,936,655	0.64	USD 14,900	EQT Corp	512,560	0.04
USD 3,200	Coupa Software Inc	182,720	0.01	USD 5,093	Equifax Inc	930,899	0.07
USD 8,600	CrowdStrike Holdings Inc	1,449,616	0.10	USD 3,792	Equinix Inc REIT	2,491,420	0.18
USD 18,167	Crown Castle International Corp REIT	3,058,959	0.22	USD 16,400	Equitable Holdings Inc	427,548	0.03
USD 5,309	Crown Holdings Inc	489,331	0.04	USD 5,600	Equity LifeStyle Properties Inc REIT	394,632	0.03
USD 90,907	CSX Corp	2,641,757	0.19	USD 11,641	Equity Residential REIT	840,713	0.06
USD 6,004	Cummins Inc	1,161,954	0.08	USD 1,200	Erie Indemnity Co	230,628	0.02
USD 55,216	CVS Health Corp	5,116,315	0.37	USD 9,800	Essential Utilities Inc	449,330	0.03
USD 28,552	Danaher Corp	7,238,503	0.52	USD 2,880	Essex Property Trust Inc	753,149	0.05
USD 5,363	Darden Restaurants Inc	606,663	0.04	USD 9,550	Estee Lauder Cos Inc	2,432,098	0.18
USD 9,500	Datadog Inc	904,780	0.07	USD 5,371	Etsy Inc	393,211	0.03
USD 2,383	DaVita Inc	190,545	0.01	USD 9,600	Evergy Inc	626,400	0.05
USD 12,291	Deere & Co	3,680,786	0.27	USD 14,460	Eversource Energy	1,221,436	0.09
USD 12,432	Dell Technologies	574,483	0.04	USD 7,400	Exact Sciences Corp	291,486	0.02
USD 6,113	Delta Air Lines Inc	177,094	0.01	USD 41,092	Exelon Corp	1,862,289	0.13
USD 9,476	Dentsply Sirona Inc	338,577	0.02	USD 3,833	Expedia Group Inc	363,483	0.03
USD 26,600	Devon Energy Corp	1,465,926	0.11	USD 7,076	Expeditors International of Washington Inc	689,627	0.05
USD 16,300	DexCom Inc	1,214,839	0.09	USD 5,600	Extra Space Storage Inc	952,672	0.07
USD 7,100	Diamondback Energy Inc	860,165	0.06	USD 177,426	Exxon Mobil Corp	15,194,763	1.10
USD 11,930	Digital Realty Trust Inc REIT	1,548,872	0.11	USD 2,683	F5 Networks Inc	410,606	0.03
USD 12,136	Discover Financial Services	1,147,823	0.08	USD 96,761	Facebook Inc	15,602,711	1.12
USD 10,080	DISH Network Corp	180,734	0.01	USD 1,600	FactSet Research Systems Inc	615,312	0.04
USD 8,300	DocuSign Inc	476,254	0.03	USD 1,100	Fair Isaac Corp	440,990	0.03
USD 9,743	Dollar General Corp	2,391,322	0.17	USD 24,170	Fastenal Co	1,206,566	0.09
USD 9,454	Dollar Tree Inc	1,473,406	0.11	USD 9,922	FedEx Corp	2,249,417	0.16
USD 34,136	Dominion Energy Inc	2,724,394	0.20	USD 11,318	Fidelity National Financial	418,313	0.03
USD 1,500	Domino's Pizza Inc	584,565	0.04	USD 25,588	Fidelity National Information Services Inc	2,345,652	0.17
USD 8,400	DoorDash Inc	539,028	0.04	USD 28,789	Fifth Third Bancorp	967,310	0.07
USD 5,991	Dover Corp	726,828	0.05	USD 100	First Citizens BancShares Inc/NC	65,378	0.00
USD 30,996	Dow Inc	1,599,704	0.12	USD 7,428	First Republic Bank	1,071,118	0.08
USD 14,155	DR Horton Inc	936,919	0.07	USD 23,156	FirstEnergy Corp	888,959	0.06
USD 12,200	Dropbox Inc	256,078	0.02	USD 26,020	Fiserv Inc	2,314,999	0.17
USD 8,183	DTE Energy Co	1,037,195	0.07	USD 3,250	FleetCor Technologies Inc	682,858	0.05
USD 32,277	Duke Energy Corp	3,460,417	0.25	USD 5,452	FMC Corp	583,419	0.04
USD 16,106	Duke Realty Corp REIT	885,025	0.06	USD 165,282	Ford Motor Co	1,839,589	0.13
USD 21,525	Dupont De Nemours Inc	1,196,360	0.09	USD 28,800	Fortinet Inc	1,629,504	0.12
USD 8,500	Dynatrace Inc	335,240	0.02	USD 14,333	Fortive Corp	779,429	0.06
USD 5,511	Eastman Chemical Co	494,722	0.04	USD 5,700	Fortune Brands Home & Security Inc	341,316	0.02
USD 16,758	Eaton Corp PLC	2,111,340	0.15	USD 13,259	Fox Corp	426,409	0.03
USD 24,630	eBay Inc	1,026,332	0.07	USD 6,876	Fox Corp	204,217	0.01
USD 10,914	Ecolab Inc	1,678,137	0.12	USD 13,065	Franklin Resources Inc	304,545	0.02
USD 15,989	Edison International	1,011,144	0.07	USD 3,500	Gartner Inc	846,405	0.06
USD 26,210	Edwards Lifesciences Corp	2,492,309	0.18	USD 2,730	Generac Holdings Inc	574,883	0.04
USD 17,640	Elanco Animal Health Inc	346,273	0.03	USD 46,205	General Electric Co	2,941,872	0.21
USD 11,878	Electronic Arts Inc	1,444,959	0.10	USD 25,278	General Mills Inc	1,907,225	0.14
USD 33,983	Eli Lilly & Co	11,018,308	0.79	USD 57,852	General Motors Co	1,837,380	0.13
USD 24,920	Emerson Electric Co	1,982,137	0.14				
USD 5,600	Enphase Energy Inc	1,093,344	0.08				
USD 5,700	Entegris Inc	525,141	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 100.61% (continued)				Common and Preferred Stocks - 100.61% (continued)			
United States (continued)				United States (continued)			
USD 5,911	Genuine Parts Co	786,163	0.06	USD 12,040	Iron Mountain Inc	586,228	0.04
USD 52,780	Gilead Sciences Inc	3,262,332	0.24	USD 3,000	Jack Henry & Associates Inc	540,060	0.04
USD 11,821	Global Payments Inc	1,307,875	0.09	USD 5,396	Jacobs Engineering Group Inc	685,993	0.05
USD 3,962	Globe Life Inc	386,176	0.03	USD 3,565	JB Hunt Transport Services Inc	561,381	0.04
USD 7,300	GoDaddy Inc	507,788	0.04	USD 4,611	JM Smucker Co	590,254	0.04
USD 14,259	Goldman Sachs Group Inc	4,235,208	0.31	USD 110,348	Johnson & Johnson	19,587,873	1.41
USD 3,500	Guidewire Software Inc	248,465	0.02	USD 124,034	JPMorgan Chase & Co	13,967,469	1.01
USD 37,806	Halliburton Co	1,185,596	0.09	USD 13,941	Juniper Networks Inc	397,319	0.03
USD 15,704	Hartford Financial Services Group Inc	1,027,513	0.07	USD 10,813	Kellogg Co	771,399	0.06
USD 5,302	Hasbro Inc	434,128	0.03	USD 32,400	Keurig Dr Pepper Inc	1,146,636	0.08
USD 10,243	HCA Healthcare Inc	1,721,439	0.12	USD 36,448	KeyCorp	627,999	0.05
USD 22,633	Healthpeak Properties Inc REIT	586,421	0.04	USD 7,600	Keysight Technologies Inc	1,047,660	0.08
USD 2,000	HEICO Corp	262,240	0.02	USD 14,165	Kimberly-Clark Corp	1,914,400	0.14
USD 3,300	HEICO Corp	347,754	0.03	USD 12,200	Kimco Realty Corp REIT	241,194	0.02
USD 6,426	Henry Schein Inc	493,131	0.04	USD 85,967	Kinder Morgan Inc	1,440,807	0.10
USD 6,078	Hershey Co	1,307,742	0.09	USD 23,400	KKR & Co Inc	1,083,186	0.08
USD 11,680	Hess Corp	1,237,379	0.09	USD 6,302	KLA-Tencor Corp	2,010,842	0.15
USD 54,695	Hewlett Packard Enterprise Co	725,256	0.05	USD 6,700	Knight-Swift Transportation Holdings Inc	310,143	0.02
USD 11,761	Hilton Worldwide Holdings Inc	1,310,646	0.09	USD 30,614	Kraft Heinz Co	1,167,618	0.08
USD 10,598	Hologic Inc	734,441	0.05	USD 27,178	Kroger Co	1,286,335	0.09
USD 43,874	Home Depot Inc	12,033,322	0.87	USD 11,400	L Brands Inc	306,888	0.02
USD 28,787	Honeywell International Inc	5,003,468	0.36	USD 8,123	L3Harris Technologies Inc	1,963,329	0.14
USD 9,055	Horizon Therapeutics Plc	722,227	0.05	USD 3,898	Laboratory Corp of America Holdings	913,535	0.07
USD 12,766	Hormel Foods Corp	604,598	0.04	USD 5,813	Lam Research Corp	2,477,210	0.18
USD 29,924	Host Hotels & Resorts Inc REIT	469,208	0.03	USD 14,498	Las Vegas Sands Corp	486,988	0.04
USD 15,881	Howmet Aerospace Inc	499,457	0.04	USD 2,500	Lear Corp	314,725	0.02
USD 44,195	HP Inc	1,448,712	0.10	USD 5,600	Leidos Holdings Inc	563,976	0.04
USD 1,870	HubSpot Inc	562,216	0.04	USD 10,915	Lennar Corp	770,272	0.06
USD 5,311	Humana Inc	2,485,920	0.18	USD 1,300	Lennox International Inc	268,567	0.02
USD 60,319	Huntington Bancshares Inc	725,638	0.05	USD 5,800	Liberty Broadband Corp	670,712	0.05
USD 1,700	Huntington Ingalls Industries Inc	370,294	0.03	USD 8,300	Liberty Media Corp-Liberty Formula One	526,801	0.04
USD 3,300	IAC/InterActiveCorp	250,701	0.02	USD 6,923	Liberty Media Corp-Liberty SiriusXM	249,574	0.02
USD 3,300	IDEX Corp	599,379	0.04	USD 6,984	Lincoln National Corp	326,642	0.02
USD 2,900	IDEX Laboratories Inc	1,017,117	0.07	USD 7,000	Live Nation Entertainment Inc	578,060	0.04
USD 13,198	Illinois Tool Works Inc	2,405,335	0.17	USD 12,646	LKQ Corp	620,792	0.04
USD 6,607	Illumina Inc	1,218,067	0.09	USD 9,941	Loews Corp	589,104	0.04
USD 8,122	Incyte Corp	617,028	0.04	USD 28,137	Lowe's Cos Inc	4,914,690	0.35
USD 17,201	Ingersoll Rand Inc	723,818	0.05	USD 3,300	LPL Financial Holdings Inc	608,784	0.04
USD 2,900	Insulet Corp	632,026	0.05	USD 18,100	Lucid Group Inc	310,596	0.02
USD 170,859	Intel Corp	6,391,835	0.46	USD 38,850	Lumen Technologies Inc	423,854	0.03
USD 23,570	Intercontinental Exchange Inc	2,216,523	0.16	USD 12,000	Lyft Inc	159,360	0.01
USD 37,696	International Business Machines Corp	5,322,298	0.38	USD 10,959	LyondellBasell Industries NV	958,474	0.07
USD 10,773	International Flavors & Fragrances Inc	1,283,280	0.09	USD 7,463	M&T Bank Corp	1,189,528	0.09
USD 15,087	International Paper Co	631,089	0.05	USD 30,200	Marathon Oil Corp	678,896	0.05
USD 16,826	Interpublic Group of Cos Inc	463,220	0.03	USD 23,769	Marathon Petroleum Corp	1,954,049	0.14
USD 11,233	Intuit Inc	4,329,648	0.31	USD 570	Markel Corp	737,153	0.05
USD 15,069	Intuitive Surgical Inc	3,024,499	0.22	USD 1,800	MarketAxess Holdings Inc	460,818	0.03
USD 15,804	Invesco Ltd	254,919	0.02	USD 11,712	Marriott International Inc	1,592,949	0.12
USD 25,500	Invitation Homes Inc REIT	907,290	0.07	USD 21,165	Marsh & McLennan Cos Inc	3,285,866	0.24
USD 8,003	IQVIA Holdings Inc	1,736,571	0.13				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 100.61% <i>(continued)</i>				Common and Preferred Stocks - 100.61% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,635	Martin Marietta Materials Inc	788,497	0.06	USD 8,887	Omnicom Group Inc	565,302	0.04
USD 35,415	Marvell Technology Inc	1,541,615	0.11	USD 18,200	On Semiconductor Corp	915,642	0.07
USD 8,443	Masco Corp	427,216	0.03	USD 17,202	ONEOK Inc	954,711	0.07
USD 2,400	Masimo Corp	313,608	0.02	USD 67,315	Oracle Corp	4,703,299	0.34
USD 36,563	Mastercard Inc	11,534,895	0.83	USD 2,787	O'Reilly Automotive Inc	1,760,715	0.13
USD 12,187	Match Group Inc	849,312	0.06	USD 16,158	Otis Worldwide Corp	1,141,886	0.08
USD 9,352	McCormick & Co Inc	778,554	0.06	USD 4,100	Owens Corning	304,671	0.02
USD 31,224	McDonald's Corp	7,708,581	0.56	USD 14,665	PACCAR Inc	1,207,516	0.09
USD 5,722	McKesson Corp	1,866,574	0.13	USD 3,900	Packaging Corp of America	536,250	0.04
USD 25,100	Medical Properties Trust Inc REIT	383,277	0.03	USD 68,800	Palantir Technologies Inc	624,016	0.05
USD 106,146	Merck & Co Inc	9,677,331	0.70	USD 3,837	Palo Alto Networks Inc	1,895,248	0.14
USD 26,287	MetLife Inc	1,650,561	0.12	USD 5,399	Parker-Hannifin Corp	1,328,424	0.10
USD 917	Mettler-Toledo International Inc	1,053,422	0.08	USD 13,726	Paychex Inc	1,562,980	0.11
USD 14,843	MGM Resorts International	429,705	0.03	USD 2,100	Paycom Software Inc	588,252	0.04
USD 23,308	Microchip Technology Inc	1,353,729	0.10	USD 46,430	PayPal Holdings Inc	3,242,671	0.23
USD 47,006	Micron Technology Inc	2,598,492	0.19	USD 11,400	Peloton Interactive Inc	104,652	0.01
USD 298,847	Microsoft Corp	76,752,875	5.53	USD 58,080	PepsiCo Inc	9,679,613	0.70
USD 5,000	Mid-America Apartment Communities Inc	873,350	0.06	USD 3,500	PerkinElmer Inc	497,770	0.04
USD 14,400	Moderna Inc	2,057,040	0.15	USD 235,971	Pfizer Inc	12,371,960	0.89
USD 2,202	Mohawk Industries Inc	273,246	0.02	USD 64,858	Philip Morris International Inc	6,404,079	0.46
USD 2,500	Molina Healthcare Inc	699,025	0.05	USD 20,147	Phillips 66	1,651,853	0.12
USD 7,722	Molson Coors Brewing Co	420,926	0.03	USD 23,900	Pinterest Inc	434,024	0.03
USD 58,382	Mondelez International Inc	3,624,938	0.26	USD 9,687	Pioneer Natural Resources Co	2,160,976	0.16
USD 2,200	MongoDB Inc	570,900	0.04	USD 21,900	Plug Power Inc	362,883	0.03
USD 1,853	Monolithic Power Systems Inc	711,626	0.05	USD 17,649	PNC Financial Services Group Inc	2,784,483	0.20
USD 16,727	Monster Beverage Corp	1,550,593	0.11	USD 1,700	Pool Corp	597,091	0.04
USD 6,974	Moody's Corp	1,896,719	0.14	USD 10,100	PPG Industries Inc	1,154,834	0.08
USD 55,077	Morgan Stanley	4,189,157	0.30	USD 30,911	PPL Corp	838,615	0.06
USD 15,491	Mosaic Co	731,640	0.05	USD 11,041	Principal Financial Group Inc	737,428	0.05
USD 6,087	Motorola Solutions Inc	1,275,835	0.09	USD 100,624	Procter & Gamble Co	14,468,725	1.04
USD 3,400	MSCI Inc	1,401,310	0.10	USD 24,576	Progressive Corp	2,857,452	0.21
USD 4,770	Nasdaq Inc	727,616	0.05	USD 31,136	Prologis Inc REIT	3,663,150	0.26
USD 10,180	NetApp Inc	664,143	0.05	USD 15,815	Prudential Financial Inc	1,513,179	0.11
USD 18,646	Netflix Inc	3,260,626	0.24	USD 4,600	Ptc Inc	489,164	0.04
USD 3,700	Neurocrine Biosciences Inc	360,676	0.03	USD 21,076	Public Service Enterprise Group Inc	1,333,689	0.10
USD 17,405	Newell Brands Inc	331,391	0.02	USD 6,563	Public Storage REIT	2,052,053	0.15
USD 33,552	Newmont Goldcorp Corp	2,002,048	0.14	USD 11,787	PulteGroup Inc	467,119	0.03
USD 17,729	News Corp	276,218	0.02	USD 4,532	Qorvo Inc	427,458	0.03
USD 82,512	NextEra Energy Inc	6,391,380	0.46	USD 47,378	Qualcomm Inc	6,052,066	0.44
USD 53,604	NIKE Inc	5,478,329	0.40	USD 6,000	Quanta Services Inc	752,040	0.05
USD 17,800	NiSource Inc	524,922	0.04	USD 4,198	Quest Diagnostics Inc	558,250	0.04
USD 2,200	Nordson Corp	445,368	0.03	USD 8,142	Raymond James Financial Inc	727,976	0.05
USD 9,374	Norfolk Southern Corp	2,130,616	0.15	USD 62,637	Raytheon Technologies Corp	6,020,042	0.43
USD 9,026	Northern Trust Corp	870,828	0.06	USD 24,709	Realty Income Corp REIT	1,686,636	0.12
USD 24,483	NortonLifeLock Inc	537,647	0.04	USD 6,554	Regency Centers Corp	388,718	0.03
USD 9,600	NRG Energy Inc	366,432	0.03	USD 4,494	Regeneron Pharmaceuticals Inc	2,656,538	0.19
USD 9,402	Nucor Corp	981,663	0.07	USD 39,477	Regions Financial Corp	740,194	0.05
USD 104,912	NVIDIA Corp	15,903,610	1.15	USD 9,281	Republic Services Inc	1,214,604	0.09
USD 130	NVR Inc	520,538	0.04	USD 6,152	ResMed Inc	1,289,644	0.09
USD 39,305	Occidental Petroleum Corp	2,314,278	0.17	USD 3,400	RingCentral Inc	177,684	0.01
USD 4,800	Okta Inc	433,920	0.03	USD 7,700	Rivian Automotive Inc	198,198	0.01
USD 4,100	Old Dominion Freight Line Inc	1,050,748	0.08	USD 4,620	Robert Half International Inc	345,992	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 100.61% (continued)				Common and Preferred Stocks - 100.61% (continued)			
United States (continued)				United States (continued)			
USD 15,400	ROBLOX Corp	506,044	0.04	USD 38,717	Texas Instruments Inc	5,948,867	0.43
USD 4,885	Rockwell Automation Inc	973,629	0.07	USD 9,139	Textron Inc	558,119	0.04
USD 5,300	Roku Inc	435,342	0.03	USD 16,504	Thermo Fisher Scientific Inc	8,966,293	0.65
USD 9,225	Rollins Inc	322,137	0.02	USD 50,240	TJX Cos Inc	2,805,904	0.20
USD 4,322	Roper Technologies Inc	1,705,677	0.12	USD 26,212	T-Mobile US Inc	3,526,562	0.25
USD 11,792	Ross Stores Inc	828,152	0.06	USD 4,674	Tractor Supply Co	906,055	0.07
USD 9,598	Royal Caribbean Cruises Ltd	335,066	0.02	USD 19,700	Trade Desk Inc	825,233	0.06
USD 14,800	Royalty Pharma PLC	622,192	0.05	USD 4,500	Tradeweb Markets Inc	307,125	0.02
USD 5,400	RPM International Inc	425,088	0.03	USD 2,200	TransDigm Group Inc	1,180,674	0.09
USD 14,937	S&P Global Inc	5,034,665	0.36	USD 8,000	TransUnion	639,920	0.05
USD 41,312	salesforce.com Inc	6,818,132	0.49	USD 10,248	Travelers Cos Inc	1,733,244	0.13
USD 4,550	SBA Communications Corp REIT	1,456,227	0.11	USD 11,413	Trimble Inc	664,579	0.05
USD 59,365	Schlumberger Ltd	2,122,892	0.15	USD 55,805	Truist Financial Corp	2,646,831	0.19
USD 5,800	Seagen Inc	1,026,252	0.07	USD 7,200	Twilio Inc	603,432	0.04
USD 6,567	Sealed Air Corp	379,047	0.03	USD 33,691	Twitter Inc	1,259,706	0.09
USD 4,687	SEI Investments Co	253,192	0.02	USD 1,700	Tyler Technologies Inc	565,216	0.04
USD 13,280	Sempra Energy	1,995,586	0.14	USD 12,333	Tyson Foods Inc	1,061,378	0.08
USD 6,891	Sensata Technologies Holding PLC	284,667	0.02	USD 61,500	Uber Technologies Inc	1,258,290	0.09
USD 8,374	ServiceNow Inc	3,982,004	0.29	USD 13,467	UDR Inc REIT	620,021	0.04
USD 10,421	Sherwin-Williams Co	2,333,366	0.17	USD 8,900	UGI Corp	343,629	0.02
USD 2,600	Signature Bank	465,946	0.03	USD 2,313	Ulta Salon Cosmetics & Fragrance Inc	891,615	0.06
USD 13,801	Simon Property Group Inc REIT	1,309,991	0.09	USD 26,717	Union Pacific Corp	5,698,202	0.41
USD 33,778	Sirius XM Holdings Inc	207,059	0.02	USD 30,778	United Parcel Service Inc	5,618,216	0.41
USD 6,941	Skyworks Solutions Inc	643,014	0.05	USD 3,011	United Rentals Inc	731,402	0.05
USD 45,900	Snap Inc	602,667	0.04	USD 39,443	UnitedHealth Group Inc	20,259,108	1.46
USD 2,235	Snap-on Inc	440,362	0.03	USD 8,400	Unity Software Inc	309,288	0.02
USD 9,000	Snowflake Inc	1,251,540	0.09	USD 2,809	Universal Health Services Inc	282,894	0.02
USD 44,528	Southern Co	3,175,292	0.23	USD 900	Upstart Holdings Inc	28,458	0.00
USD 6,672	Southwest Airlines Co	240,993	0.02	USD 59,259	US Bancorp	2,727,099	0.20
USD 6,600	Splunk Inc	583,836	0.04	USD 1,800	Vail Resorts Inc	392,490	0.03
USD 21,800	Square Inc	1,339,828	0.10	USD 17,229	Valero Energy Corp	1,831,098	0.13
USD 10,600	SS&C Technologies Holdings Inc	615,542	0.04	USD 5,900	Veeva Systems Inc	1,168,436	0.08
USD 6,861	Stanley Black & Decker Inc	719,444	0.05	USD 16,759	Ventas Inc REIT	861,915	0.06
USD 48,387	Starbucks Corp	3,696,283	0.27	USD 4,148	VeriSign Inc	694,085	0.05
USD 15,280	State Street Corp	942,012	0.07	USD 6,822	Verisk Analytics Inc	1,180,820	0.09
USD 8,100	Steel Dynamics Inc	535,815	0.04	USD 176,297	Verizon Communications Inc	8,947,073	0.65
USD 4,300	Steris Plc	886,445	0.06	USD 10,704	Vertex Pharmaceuticals Inc	3,016,280	0.22
USD 14,291	Stryker Corp	2,842,909	0.21	USD 13,930	VF Corp	615,288	0.04
USD 4,800	Sun Communities Inc REIT	764,928	0.06	USD 25,640	ViacomCBS Inc	632,795	0.05
USD 2,500	SVB Financial Group	987,475	0.07	USD 50,886	Viatris Inc	532,776	0.04
USD 22,017	Synchrony Financial	608,110	0.04	USD 39,000	Vici Properties Inc	1,161,810	0.08
USD 6,446	Synopsys Inc	1,957,650	0.14	USD 69,694	Visa Inc	13,722,052	0.99
USD 21,339	Sysco Corp	1,807,627	0.13	USD 18,300	Vistra Energy Corp	418,155	0.03
USD 9,578	T Rowe Price Group Inc	1,088,157	0.08	USD 8,829	VMware Inc	1,006,329	0.07
USD 6,800	Take-Two Interactive Software Inc	833,204	0.06	USD 6,998	Vornado Realty Trust	200,073	0.01
USD 9,500	Targa Resources Corp	566,865	0.04	USD 5,528	Vulcan Materials Co	785,529	0.06
USD 19,213	Target Corp	2,713,452	0.20	USD 27,202	Walgreens Boots Alliance Inc	1,030,956	0.07
USD 5,900	Teladoc Health Inc	195,939	0.01	USD 64,100	Walmart Inc	7,793,278	0.56
USD 2,000	Teledyne Technologies Inc	750,220	0.05	USD 76,401	Walt Disney Co	7,212,254	0.52
USD 2,100	Teleflex Inc	516,285	0.04	USD 93,479	Warner Bros Discovery Inc	1,254,488	0.09
USD 6,800	Teradyne Inc	608,940	0.04	USD 17,487	Waste Management Inc	2,675,161	0.19
USD 36,805	Tesla Inc	24,785,223	1.79	USD 2,563	Waters Corp	848,302	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 100.61% (continued)				Common and Preferred Stocks - 100.61% (continued)			
United States (continued)				United States (continued)			
USD 3,400	Wayfair Inc	148,104	0.01	USD 4,432	Wynn Resorts Ltd	252,535	0.02
USD 1,500	Webster Financial Corp	63,225	0.00	USD 21,676	Xcel Energy Inc	1,533,794	0.11
USD 13,389	WEC Energy Group Inc	1,347,469	0.10	USD 7,563	Xylem Inc	591,275	0.04
USD 159,667	Wells Fargo & Co	6,254,156	0.45	USD 12,178	Yum! Brands Inc	1,382,325	0.10
USD 18,806	Welltower Inc REIT	1,548,674	0.11	USD 2,200	Zebra Technologies Corp	646,690	0.05
USD 3,100	West Pharmaceutical Services Inc	937,347	0.07	USD 5,050	Zendesk Inc	374,054	0.03
USD 13,146	Western Digital Corp	589,335	0.04	USD 7,500	Zillow Group Inc	238,125	0.02
USD 18,140	Western Union Co	298,766	0.02	USD 8,748	Zimmer Biomet Holdings Inc	919,065	0.07
USD 6,165	Westinghouse Air Brake Technologies Corp	506,023	0.04	USD 19,889	Zoetis Inc	3,418,720	0.25
USD 1,600	Westlake Chemical Corp	156,832	0.01	USD 9,100	Zoom Video Communications Inc	982,527	0.07
USD 11,117	WestRock Co	442,901	0.03	USD 11,100	ZoomInfo Technologies Inc	368,964	0.03
USD 31,533	Weyerhaeuser Co REIT	1,044,373	0.08	USD 3,500	Zscaler Inc	523,285	0.04
USD 2,439	Whirlpool Corp	377,728	0.03	<b>Total United States</b>		<b>1,353,650,690</b>	<b>97.58</b>
USD 48,689	Williams Cos Inc	1,519,584	0.11	<b>Total Common and Preferred Stocks</b>		<b>1,395,661,535</b>	<b>100.61</b>
USD 8,241	Workday Inc	1,150,279	0.08	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>1,395,661,535</b>	<b>100.61</b>
USD 8,100	WP Carey Inc REIT	671,166	0.05	<b>TOTAL INVESTMENTS</b>		<b>1,395,661,535</b>	<b>100.61</b>
USD 8,904	WR Berkley Corp	607,787	0.04				
USD 1,902	WW Grainger Inc	864,326	0.06				

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.66)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold EUR, due 05/07/22	UBS AG	19,136,000	18,298,340	6,002	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>6,002</b>	<b>0.00</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 05/07/22	Barclays Bank PLC	74,886,110	80,447,875	(2,158,200)	(0.15)
Bought EUR / Sold USD, due 05/07/22	HSBC Bank PLC	74,451,091	80,010,875	(2,175,990)	(0.16)
Bought EUR / Sold USD, due 05/07/22	JPMorgan Chase Bank NA London	83,784,255	90,033,875	(2,441,635)	(0.18)
Bought EUR / Sold USD, due 05/07/22	Royal Bank of Canada	74,450,675	80,010,875	(2,176,425)	(0.16)
Bought EUR / Sold USD, due 05/07/22	State Street Bank London	7,191,442	7,717,000	(198,708)	(0.01)
Bought USD / Sold EUR, due 05/07/22	Barclays Bank PLC	11,348,000	10,871,664	(17,780)	(0.00)
Bought USD / Sold EUR, due 05/07/22	HSBC Bank PLC	11,766,500	11,290,088	(36,721)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(9,205,459)</b>	<b>(0.66)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>(9,199,457)</b>	<b>(0.66)</b>

**Schedule of Investments (continued)**  
 as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	6	1,136,850	14,756	0.00
Unrealised Gain on Futures Contracts			1,136,850	14,756	0.00
<b>Total Futures Contracts</b>			<b>1,136,850</b>	<b>14,756</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				720,714	0.05
<b>TOTAL NET ASSETS</b>				<b>1,387,197,548</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 38,844 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2022 (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 - 98.94%				Common and Preferred Stocks - 98.94% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 28,184	Erste Group Bank AG	682,053	0.20	EUR 2,058	Dassault Aviation SA	306,436	0.09
EUR 12,087	OMV AG	541,014	0.16	EUR 56,741	Dassault Systemes SE	1,992,460	0.59
EUR 6,421	Verbund AG	599,400	0.18	EUR 20,484	Edenred	921,165	0.27
EUR 9,525	voestalpine AG	193,167	0.06	EUR 6,837	Eiffage SA	587,162	0.17
<b>Total Austria</b>		<b>2,015,634</b>	<b>0.60</b>	EUR 46,541	Electricite de France SA	363,299	0.11
Belgium				EUR 155,833	Engie SA	1,708,865	0.51
EUR 14,111	Ageas	592,380	0.18	EUR 24,493	EssilorLuxottica SA	3,500,050	1.04
EUR 73,108	Anheuser-Busch InBev SA	3,754,827	1.11	EUR 4,378	Eurazeo SE	258,740	0.08
EUR 2,041	D'ieteren SA/NV	284,923	0.08	EUR 3,771	Gecina SA REIT	335,619	0.10
EUR 2,709	Elia Group SA/NV	366,257	0.11	EUR 36,112	Getlink	607,765	0.18
EUR 8,952	Groupe Bruxelles Lambert SA	713,295	0.21	EUR 2,673	Hermes International	2,852,091	0.84
EUR 20,493	KBC Group NV	1,097,195	0.33	EUR 3,078	Ipsen SA	277,174	0.08
EUR 12,502	Proximus SADP	175,841	0.05	EUR 6,303	Kering SA	3,089,100	0.91
EUR 1,265	Sofina SA	246,675	0.07	EUR 16,681	Klepierre SA REIT	306,263	0.09
EUR 6,082	Solvay SA	470,260	0.14	EUR 10,870	La Francaise des Jeux SAEM	358,927	0.11
EUR 11,470	Ucb SA	924,941	0.27	EUR 22,939	Legrand SA	1,616,282	0.48
EUR 18,334	Umicore SA	610,889	0.18	EUR 20,294	L'Oreal SA	6,682,814	1.98
EUR 12,201	Warehouses De Pauw CVA REIT	366,030	0.11	EUR 23,371	LVMH Moet Hennessy Louis Vuitton SE	13,594,911	4.02
<b>Total Belgium</b>		<b>9,603,513</b>	<b>2.84</b>	EUR 55,616	MICHELIN (CGDE)	1,444,626	0.43
Finland				EUR 169,874	Orange SA	1,905,986	0.56
EUR 11,674	Elisa OYJ	625,960	0.19	EUR 17,655	Pernod Ricard SA	3,094,921	0.92
EUR 36,453	Fortum Oyj	521,825	0.15	EUR 18,689	Publicis Groupe SA	872,029	0.26
EUR 22,417	Kesko OYJ	504,607	0.15	EUR 1,853	Remy Cointreau SA	308,895	0.09
EUR 29,498	Kone OYJ	1,338,029	0.40	EUR 15,776	Renault SA	375,311	0.11
EUR 36,365	Neste Oyj	1,536,058	0.45	EUR 28,956	Safran SA	2,727,945	0.81
EUR 457,981	Nokia OYJ	2,033,207	0.60	EUR 95,928	Sanofi	9,241,704	2.74
EUR 8,719	Orion Oyj	371,429	0.11	EUR 2,270	Sartorius Stedim Biotech	679,411	0.20
EUR 40,882	Sampo Oyj	1,697,421	0.50	EUR 45,743	Schneider Electric SE	5,164,385	1.53
EUR 47,746	Stora Enso OYJ	714,519	0.21	EUR 2,271	SEB SA	207,910	0.06
EUR 43,750	UPM-Kymmene OYJ	1,269,187	0.38	EUR 66,453	Societe Generale SA	1,388,203	0.41
EUR 38,852	Wartsila OYJ Abp	288,670	0.09	EUR 7,261	Sodexo SA	486,923	0.14
<b>Total Finland</b>		<b>10,900,912</b>	<b>3.23</b>	EUR 5,063	Teleperformance	1,484,978	0.44
France				EUR 8,756	Thales SA	1,024,890	0.30
EUR 13,970	Accor SA	360,845	0.11	EUR 209,295	Total SA	10,542,189	3.12
EUR 2,440	Aeroports de Paris	294,874	0.09	EUR 9,425	Ubisoft Entertainment SA	394,907	0.12
EUR 44,069	Air Liquide SA	5,646,120	1.67	EUR 10,238	Unibail-Rodamco-Westfield REIT	498,079	0.15
EUR 49,821	Airbus SE	4,605,951	1.36	EUR 18,920	Valeo SA	348,601	0.10
EUR 26,042	Alstom SA	562,247	0.17	EUR 56,131	Veolia Environnement SA	1,307,291	0.39
EUR 5,000	Amundi SA	261,000	0.08	EUR 45,158	Vinci SA	3,836,624	1.14
EUR 5,039	Arkema SA	427,912	0.13	EUR 63,689	Vivendi SE	617,529	0.18
EUR 162,868	AXA SA	3,527,721	1.04	EUR 2,204	Wendel SA	175,769	0.05
EUR 3,400	BioMerieux	316,880	0.09	EUR 19,566	Worldline SA	692,245	0.21
EUR 93,700	BNP Paribas SA	4,250,700	1.26	<b>Total France</b>		<b>118,844,848</b>	<b>35.18</b>
EUR 72,572	Bolloré SA	320,768	0.10	Germany			
EUR 18,750	Bouygues SA	550,500	0.16	EUR 14,687	adidas AG	2,478,578	0.73
EUR 24,133	Bureau Veritas SA	590,052	0.17	EUR 34,270	Allianz SE	6,241,252	1.85
EUR 13,939	Capgemini SE	2,278,330	0.67	EUR 77,623	BASF SE	3,223,295	0.95
EUR 54,793	Carrefour SA	925,180	0.27	EUR 28,245	Bayerische Motoren Werke AG	2,074,878	0.61
EUR 41,471	Cie de Saint-Gobain	1,698,030	0.50	EUR 4,729	Bayerische Motoren Werke AG—Preferred Stock	319,680	0.10
EUR 4,270	Covivio REIT	226,096	0.07	EUR 6,721	Bechtle AG	262,186	0.08
EUR 101,381	Credit Agricole SA	885,157	0.26	EUR 8,273	Beiersdorf AG	806,452	0.24
EUR 55,126	Danone SA	2,936,011	0.87				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.94% (continued)				Common and Preferred Stocks - 98.94% (continued)			
Germany (continued)				Germany (continued)			
EUR 12,665	Brenntag AG	786,496	0.23	EUR 59,944	Vonovia SE	1,762,354	0.52
EUR 3,304	Carl Zeiss Meditec AG	376,326	0.11	EUR 18,258	Zalando SE	455,720	0.14
EUR 91,752	Commerzbank AG	613,454	0.18	<b>Total Germany</b>		<b>79,178,599</b>	<b>23.44</b>
EUR 9,028	Continental AG	600,362	0.18	Ireland			
EUR 15,856	Covestro AG	522,931	0.16	USD 11,000	AerCap Holdings NV	430,762	0.13
EUR 67,736	Daimler AG	3,740,382	1.11	EUR 65,429	CRH PLC	2,159,157	0.64
EUR 38,483	Daimler Truck Holding AG	958,612	0.28	EUR 14,374	Flutter Entertainment PLC	1,386,803	0.41
EUR 13,377	Delivery Hero AG	478,495	0.14	EUR 13,046	Kerry Group PLC	1,191,622	0.35
EUR 177,639	Deutsche Bank AG	1,477,601	0.44	EUR 12,633	Kingspan Group PLC	725,134	0.21
EUR 16,022	Deutsche Boerse AG	2,557,111	0.76	EUR 20,171	Smurfit Kappa Group PLC	647,086	0.19
EUR 49,059	Deutsche Lufthansa AG	272,964	0.08	<b>Total Ireland</b>		<b>6,540,564</b>	<b>1.93</b>
EUR 84,356	Deutsche Post AG	3,014,883	0.89	Italy			
EUR 273,305	Deutsche Telekom AG	5,178,037	1.53	EUR 10,219	Amplifon SpA	298,906	0.09
EUR 192,032	E.ON SE	1,537,792	0.46	EUR 95,254	Assicurazioni Generali SpA	1,450,242	0.43
EUR 17,211	Evonik Industries AG	350,416	0.10	EUR 43,851	Atlantia SpA	981,385	0.29
EUR 16,812	Fresenius Medical Care AG & Co KGaA	800,756	0.24	EUR 42,901	Davide Campari-Milano NV	430,512	0.13
EUR 35,061	Fresenius SE & Co KGaA	1,013,263	0.30	EUR 2,066	DiaSorin SpA	258,663	0.08
EUR 12,591	GEA Group AG	414,118	0.12	EUR 686,961	Enel SpA	3,585,936	1.06
EUR 5,596	Hannover Rueck SE	775,046	0.23	EUR 213,009	Eni SpA	2,412,966	0.71
EUR 12,214	HeidelbergCement AG	559,890	0.17	EUR 10,729	Ferrari NV	1,879,721	0.56
EUR 13,563	Hellofresh SE	418,419	0.12	EUR 50,057	FinecoBank Banca Fineco SpA	571,651	0.17
EUR 8,529	Henkel AG & Co KGaA	498,094	0.15	EUR 27,642	Infrastrutture Wireless Italiane SpA	267,685	0.08
EUR 15,780	Henkel AG & Co KGaA—Preferred Stock	927,548	0.27	EUR 1,397,975	Intesa Sanpaolo SpA	2,488,395	0.74
EUR 111,085	Infineon Technologies AG	2,564,953	0.76	EUR 50,975	Mediobanca Banca di Credito Finanziario SpA	420,952	0.12
EUR 5,922	KION Group AG	234,452	0.07	EUR 16,826	Moncler SpA	688,688	0.20
EUR 5,953	Knorr-Bremse AG	323,962	0.10	EUR 41,025	Nexi SpA	324,262	0.10
EUR 5,978	LEG Immobilien AG	472,979	0.14	EUR 42,878	Poste Italiane SpA	382,129	0.11
EUR 11,042	Merck KGaA	1,777,762	0.53	EUR 23,976	Prysmian SpA	628,411	0.19
EUR 4,385	MTU Aero Engines AG	761,675	0.23	EUR 8,582	Recordati SpA	356,239	0.10
EUR 11,806	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,646,905	0.78	EUR 165,502	Snam SpA	827,344	0.24
EUR 4,740	Nemetschek SE	273,782	0.08	EUR 816,759	Telecom Italia SpA	203,945	0.06
EUR 12,552	Porsche Automobil Holding SE—Preferred Stock	792,282	0.23	EUR 115,477	Terna Rete Elettrica Nazionale SpA	864,692	0.26
EUR 9,942	Puma SE	624,755	0.19	EUR 180,341	UniCredit SpA	1,634,791	0.48
EUR 420	Rational AG	232,890	0.07	<b>Total Italy</b>		<b>20,957,515</b>	<b>6.20</b>
EUR 3,573	Rheinmetall AG	787,132	0.23	Luxembourg			
EUR 54,245	RWE AG	1,902,915	0.56	EUR 52,076	ArcelorMittal SA	1,120,155	0.33
EUR 88,136	SAP SE	7,661,662	2.27	EUR 81,997	Aroundtown SA	248,697	0.08
EUR 2,148	Sartorius AG—Preferred Stock	716,143	0.21	EUR 12,213	Eurofins Scientific SE	916,952	0.27
EUR 6,827	Scout24 AG	334,455	0.10	EUR 38,756	Tenaris SA	475,536	0.14
EUR 64,627	Siemens AG	6,274,635	1.86	<b>Total Luxembourg</b>		<b>2,761,340</b>	<b>0.82</b>
EUR 23,116	Siemens Healthineers AG	1,120,895	0.33	Netherlands			
EUR 11,608	Symrise AG	1,205,491	0.36	EUR 34,717	ABN AMRO Bank NV	371,993	0.11
EUR 90,033	Telefonica Deutschland Holding AG	246,690	0.07	EUR 1,839	Adyen NV	2,552,532	0.76
EUR 7,509	Uniper SE	106,403	0.03	EUR 146,968	Aegon NV	606,684	0.18
EUR 7,951	United Internet AG	216,506	0.06	EUR 15,366	Akzo Nobel NV	962,219	0.28
EUR 2,665	Volkswagen AG	463,444	0.14	EUR 4,115	Argenx SE	1,471,113	0.44
EUR 15,213	Volkswagen AG—Preferred Stock	1,938,440	0.57	EUR 3,838	ASM International NV	915,747	0.27
				EUR 34,260	ASML Holding NV	15,617,421	4.62
				EUR 7,033	Euronext NV	547,871	0.16

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.94% (continued)				Common and Preferred Stocks - 98.94% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 8,901	EXOR NV	529,432	0.16	EUR 40,213	Ferrovial SA	972,753	0.29
EUR 9,456	Heineken Holding NV	656,719	0.19	EUR 24,482	Grifols SA	441,533	0.13
EUR 22,042	Heineken NV	1,917,654	0.57	EUR 488,230	Iberdrola SA	4,831,524	1.43
EUR 4,677	Imcd Nv	612,453	0.18	EUR 89,415	Industria de Diseno Textil SA	1,930,470	0.57
EUR 329,667	ING Groep NV	3,109,090	0.92	EUR 12,003	Naturgy Energy Group SA	329,722	0.10
EUR 8,239	JDE Peet's NV	223,771	0.07	EUR 35,527	Red Electrica Corp SA	640,374	0.19
EUR 14,837	Just Eat Takeaway.com NV	223,534	0.07	EUR 118,941	Repsol SA	1,671,121	0.49
EUR 88,611	Koninklijke Ahold Delhaize NV	2,202,869	0.65	EUR 19,566	Siemens Gamesa Renewable Energy SA	350,427	0.10
EUR 14,502	Koninklijke DSM NV	1,988,224	0.59	EUR 465,363	Telefonica SA	2,262,596	0.67
EUR 275,953	Koninklijke KPN NV	938,516	0.28	<b>Total Spain</b>		<b>27,893,304</b>	<b>8.26</b>
EUR 77,951	Koninklijke Philips NV	1,602,283	0.47	Switzerland			
EUR 24,616	NN Group NV	1,066,857	0.32	EUR 41,159	Siemens Energy AG	575,609	0.17
EUR 8,642	OCI NV	272,050	0.08	EUR 58,228	STMicroelectronics NV	1,746,840	0.52
EUR 70,186	Prosus NV	4,385,221	1.30	<b>Total Switzerland</b>		<b>2,322,449</b>	<b>0.69</b>
EUR 18,966	Qiagen Nv	847,780	0.25	United Kingdom			
EUR 9,813	Randstad NV	453,361	0.13	EUR 83,879	CNH Industrial NV	924,346	0.27
EUR 186,061	Stellantis NV	2,194,031	0.65	USD 16,830	Coca-Cola European Partners PLC	830,835	0.25
EUR 22,273	Wolters Kluwer NV	2,061,589	0.61	<b>Total United Kingdom</b>		<b>1,755,181</b>	<b>0.52</b>
<b>Total Netherlands</b>		<b>48,331,014</b>	<b>14.31</b>	United States			
Portugal				EUR 59,457	Universal Music Group Inc	1,137,650	0.34
EUR 227,546	EDP - Energias de Portugal SA	1,013,035	0.30	<b>Total United States</b>		<b>1,137,650</b>	<b>0.34</b>
EUR 41,140	Galp Energia SGPS SA	460,151	0.14	<b>Total Common and Preferred Stocks</b>			
EUR 23,241	Jeronimo Martins SGPS SA	482,018	0.14			<b>334,197,727</b>	<b>98.94</b>
<b>Total Portugal</b>		<b>1,955,204</b>	<b>0.58</b>	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
Spain						<b>334,197,727</b>	<b>98.94</b>
EUR 2,025	Acciona SA	355,388	0.11	Other transferable securities			
EUR 18,979	ACS Actividades de Construccion y Servicios SA	438,984	0.13	Common and Preferred Stocks - 0.00%			
EUR 6,830	Aena SME SA	828,138	0.25	Portugal			
EUR 38,264	Amadeus IT Group SA	2,034,114	0.60	EUR 1,471,159	Banco Espirito Santo SA*	0	0.00
EUR 563,074	Banco Bilbao Vizcaya Argentaria SA	2,438,392	0.72	<b>Total Portugal</b>		<b>0</b>	<b>0.00</b>
EUR 1,462,082	Banco Santander SA	3,930,076	1.16	<b>Total Common and Preferred Stocks</b>			
EUR 384,233	CaixaBank SA	1,274,501	0.38			<b>0</b>	<b>0.00</b>
EUR 44,579	Cellnex Telecom SA	1,650,760	0.49	<b>Total Other transferable securities</b>			
EUR 27,211	EDP Renovaveis SA	612,792	0.18			<b>0</b>	<b>0.00</b>
EUR 20,427	Enagas SA	430,397	0.13	<b>TOTAL INVESTMENTS</b>			
EUR 26,069	Endesa SA	469,242	0.14			<b>334,197,727</b>	<b>98.94</b>

### Derivatives

#### Futures Contracts – (0.02)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	83	2,856,030	(53,120)	(0.02)
Unrealised Loss on Futures Contracts			2,856,030	(53,120)	(0.02)
<b>Total Futures Contracts</b>			<b>2,856,030</b>	<b>(53,120)</b>	<b>(0.02)</b>
Other Net Assets/(Liabilities)				3,642,573	1.08
<b>TOTAL NET ASSETS</b>				<b>337,787,180</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 339,840 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 2022 (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 - 99.35%				Common and Preferred Stocks - 99.35% <i>(continued)</i>			
Austria				Finland <i>(continued)</i>			
EUR 30,299	Erste Group Bank AG	733,236	0.11	EUR 47,392	UPM-Kymmene OYJ	1,374,842	0.20
EUR 13,215	OMV AG	591,503	0.09	EUR 44,861	Wartsila OYJ Abp	333,317	0.05
EUR 6,037	Verbund AG	563,554	0.08				
EUR 11,732	voestalpine AG	237,925	0.03	<b>Total Finland</b>		<b>13,607,267</b>	<b>1.97</b>
<b>Total Austria</b>		<b>2,126,218</b>	<b>0.31</b>	France			
Belgium				EUR 14,931	Accor SA	385,668	0.06
EUR 13,100	Ageas	549,938	0.08	EUR 2,604	Aeroports de Paris	314,693	0.05
EUR 75,494	Anheuser-Busch InBev SA	3,877,372	0.56	EUR 43,824	Air Liquide SA	5,614,731	0.81
EUR 1,116	D'ieteren SA/NV	155,794	0.02	EUR 50,569	Airbus SE	4,675,104	0.68
EUR 2,750	Elia Group SA/NV	371,800	0.05	EUR 27,660	Alstom SA	597,179	0.09
EUR 8,416	Groupe Bruxelles Lambert SA	670,587	0.10	EUR 2,384	Amundi SA	124,445	0.02
EUR 18,704	KBC Group NV	1,001,412	0.15	EUR 5,090	Arkema SA	432,243	0.06
EUR 15,376	Proximus SADP	216,263	0.03	EUR 166,986	AXA SA	3,616,917	0.52
EUR 1,376	Sofina SA	268,320	0.04	EUR 3,444	BioMerieux	320,981	0.05
EUR 6,710	Solvay SA	518,817	0.08	EUR 92,380	BNP Paribas SA	4,190,819	0.61
EUR 10,495	Ucb SA	846,317	0.12	EUR 77,571	Bollore SA	342,864	0.05
EUR 15,550	Umicore SA	518,126	0.08	EUR 20,746	Bouygues SA	609,103	0.09
EUR 14,118	Warehouses De Pauw CVA REIT	423,540	0.06	EUR 26,277	Bureau Veritas SA	642,473	0.09
<b>Total Belgium</b>		<b>9,418,286</b>	<b>1.37</b>	EUR 14,030	Capgemini SE	2,293,203	0.33
Chile				EUR 54,454	Carrefour SA	919,456	0.13
GBP 36,398	Antofagasta PLC	488,355	0.07	EUR 42,010	Cie de Saint-Gobain	1,720,099	0.25
<b>Total Chile</b>		<b>488,355</b>	<b>0.07</b>	EUR 4,851	Covivio REIT	256,860	0.04
Denmark				EUR 100,554	Credit Agricole SA	877,937	0.13
DKK 460	AP Moller - Maersk A/S	1,024,023	0.15	EUR 56,352	Danone SA	3,001,308	0.44
DKK 259	AP Moller - Maersk A/S	569,430	0.08	EUR 1,691	Dassault Aviation SA	251,790	0.04
DKK 8,808	Carlsberg A/S	1,070,701	0.16	EUR 52,453	Dassault Systemes SE	1,841,887	0.27
DKK 8,406	Chr Hansen Holding A/S	583,938	0.08	EUR 22,543	Edenred	1,013,759	0.15
DKK 9,565	Coloplast A/S	1,039,762	0.15	EUR 7,396	Eiffage SA	635,168	0.09
DKK 54,042	Danske Bank A/S	728,878	0.11	EUR 45,337	Electricite de France SA	353,901	0.05
DKK 9,162	Demant AS	328,083	0.05	EUR 158,844	Engie SA	1,741,883	0.25
DKK 16,983	Dsv As	2,263,593	0.33	EUR 23,328	EssilorLuxottica SA	3,333,571	0.48
DKK 5,061	Genmab A/S	1,563,219	0.23	EUR 3,974	Eurazeo SE	234,863	0.03
DKK 10,831	GN Store Nord A/S	362,215	0.05	EUR 4,419	Gecina SA REIT	393,291	0.06
DKK 142,666	Novo Nordisk A/S	15,101,781	2.19	EUR 38,819	Getlink	653,324	0.09
DKK 18,219	Novozymes A/S	1,043,655	0.15	EUR 2,543	Hermes International	2,713,381	0.39
DKK 15,457	Orsted A/S	1,542,031	0.22	EUR 2,558	Ipsen SA	230,348	0.03
DKK 9,006	Pandora A/S	540,725	0.08	EUR 6,042	Kering SA	2,961,184	0.43
DKK 900	Rockwool International AS	193,333	0.03	EUR 14,137	Klepierre SA REIT	259,555	0.04
DKK 31,587	Tryg A/S	676,835	0.10	EUR 8,688	La Francaise des Jeux SAEM	286,878	0.04
<b>Total Denmark</b>		<b>28,632,202</b>	<b>4.16</b>	EUR 22,022	Legrand SA	1,551,670	0.22
Finland				EUR 20,146	L'Oreal SA	6,634,078	0.96
EUR 12,232	Elisa OYJ	655,880	0.10	EUR 23,537	LVMH Moet Hennessy Louis Vuitton SE	13,691,473	1.99
EUR 39,897	Fortum Oyj	571,126	0.08	EUR 57,912	MICHELIN (CGDE)	1,504,264	0.22
EUR 24,216	Kesko OYJ	545,102	0.08	EUR 164,962	Orange SA	1,850,874	0.27
EUR 29,168	Kone OYJ	1,323,060	0.19	EUR 17,970	Pernod Ricard SA	3,150,141	0.46
EUR 36,132	Neste Oyj	1,526,216	0.22	EUR 20,116	Publicis Groupe SA	938,613	0.14
EUR 472,997	Nokia OYJ	2,099,870	0.30	EUR 1,995	Remy Cointreau SA	332,566	0.05
SEK 280,685	Nordea Bank Abp	2,358,005	0.34	EUR 17,398	Renault SA	413,898	0.06
EUR 9,318	Orion Oyj	396,947	0.06	EUR 27,442	Safran SA	2,585,311	0.38
EUR 43,753	Sampo Oyj	1,816,625	0.26	EUR 96,411	Sanofi	9,288,236	1.35
EUR 40,513	Stora Enso OYJ	606,277	0.09	EUR 2,267	Sartorius Stedim Biotech	678,513	0.10
				EUR 46,368	Schneider Electric SE	5,234,947	0.76

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.35% (continued)				Common and Preferred Stocks - 99.35% (continued)			
France (continued)				Germany (continued)			
EUR 2,517	SEB SA	230,431	0.03	EUR 11,338	Merck KGaA	1,825,418	0.27
EUR 62,665	Societe Generale SA	1,309,072	0.19	EUR 4,687	MTU Aero Engines AG	814,132	0.12
EUR 8,002	Sodexo SA	536,614	0.08	EUR 11,234	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,518,663	0.37
EUR 5,002	Teleperformance	1,467,087	0.21	EUR 5,120	Nemetschek SE	295,731	0.04
EUR 9,359	Thales SA	1,095,471	0.16	EUR 13,112	Porsche Automobil Holding SE-Preferred Stock	827,629	0.12
EUR 207,459	Total SA	10,449,710	1.52	EUR 8,924	Puma SE	560,784	0.08
EUR 9,147	Ubisoft Entertainment SA	383,259	0.06	EUR 512	Rational AG	283,904	0.04
EUR 11,170	Unibail-Rodamco-Westfield REIT	543,421	0.07	EUR 2,932	Rheinmetall AG	645,920	0.09
EUR 18,812	Valeo SA	346,611	0.05	EUR 51,050	RWE AG	1,790,834	0.26
EUR 58,383	Veolia Environnement SA	1,359,740	0.20	EUR 88,532	SAP SE	7,696,087	1.12
EUR 43,640	Vinci SA	3,707,654	0.54	EUR 2,288	Sartorius AG-Preferred Stock	762,819	0.11
EUR 65,187	Vivendi SE	632,053	0.09	EUR 7,093	Scout24 AG	347,486	0.05
EUR 2,710	Wendel SA	216,122	0.03	EUR 64,858	Siemens AG	6,297,063	0.91
EUR 19,307	Worldline SA	683,082	0.10	EUR 24,739	Siemens Healthineers AG	1,199,594	0.17
<b>Total France</b>		<b>118,655,777</b>	<b>17.23</b>	EUR 10,663	Symrise AG	1,107,353	0.16
Germany				EUR 105,256	Telefonica Deutschland Holding AG	288,401	0.04
EUR 14,651	adidas AG	2,472,503	0.36	EUR 5,895	Uniper SE	83,532	0.01
EUR 33,861	Allianz SE	6,166,765	0.90	EUR 8,599	United Internet AG	234,151	0.03
EUR 78,781	BASF SE	3,271,381	0.48	EUR 2,890	Volkswagen AG	502,571	0.07
EUR 29,056	Bayerische Motoren Werke AG	2,134,454	0.31	EUR 15,477	Volkswagen AG-Preferred Stock	1,972,079	0.29
EUR 5,062	Bayerische Motoren Werke AG-Preferred Stock	342,191	0.05	EUR 58,693	Vonovia SE	1,725,574	0.25
EUR 7,185	Bechtle AG	280,287	0.04	EUR 19,488	Zalando SE	486,420	0.07
EUR 8,803	Beiersdorf AG	858,116	0.12	<b>Total Germany</b>	<b>79,615,839</b>	<b>11.56</b>	
EUR 13,174	Brenntag AG	818,105	0.12	Ireland			
EUR 3,288	Carl Zeiss Meditec AG	374,503	0.05	USD 10,500	AerCap Holdings NV	411,182	0.06
EUR 90,120	Commerzbank AG	602,542	0.09	EUR 67,771	CRH PLC	2,236,443	0.32
EUR 8,288	Continental AG	551,152	0.08	GBP 8,873	DCC PLC	525,469	0.08
EUR 16,903	Covestro AG	557,461	0.08	EUR 13,528	Flutter Entertainment PLC	1,305,181	0.19
EUR 67,996	Daimler AG	3,754,739	0.55	EUR 11,967	Kerry Group PLC	1,093,066	0.16
EUR 33,801	Daimler Truck Holding AG	841,983	0.12	EUR 13,720	Kingspan Group PLC	787,528	0.11
EUR 14,637	Delivery Hero AG	523,565	0.08	EUR 21,588	Smurfit Kappa Group PLC	692,543	0.10
EUR 179,211	Deutsche Bank AG	1,490,677	0.22	<b>Total Ireland</b>	<b>7,051,412</b>	<b>1.02</b>	
EUR 16,426	Deutsche Boerse AG	2,621,590	0.38	Isle Of Man			
EUR 48,338	Deutsche Lufthansa AG	268,953	0.04	GBP 51,443	GVC Holdings PLC	743,998	0.11
EUR 85,023	Deutsche Post AG	3,038,722	0.44	<b>Total Isle Of Man</b>	<b>743,998</b>	<b>0.11</b>	
EUR 278,010	Deutsche Telekom AG	5,267,177	0.76	Italy			
EUR 197,950	E.ON SE	1,585,184	0.23	EUR 10,923	Amplifon SpA	319,498	0.05
EUR 18,863	Evonik Industries AG	384,051	0.06	EUR 85,155	Assicurazioni Generali SpA	1,296,485	0.19
EUR 17,992	Fresenius Medical Care AG & Co KGaA	856,959	0.12	EUR 39,378	Atlantia SpA	881,280	0.13
EUR 34,543	Fresenius SE & Co KGaA	998,293	0.15	EUR 46,625	Davide Campari-Milano NV	467,882	0.07
EUR 13,800	GEA Group AG	453,882	0.07	EUR 2,545	DiaSorin SpA	318,634	0.05
EUR 5,513	Hannover Rueck SE	763,551	0.11	EUR 697,628	Enel SpA	3,641,618	0.53
EUR 13,386	HeidelbergCement AG	613,614	0.09	EUR 220,028	Eni SpA	2,492,477	0.36
EUR 14,496	Hellofresh SE	447,202	0.06	EUR 10,682	Ferrari NV	1,871,486	0.27
EUR 8,727	Henkel AG & Co KGaA	509,657	0.07	EUR 46,242	FincoBank Banca Fineco SpA	528,084	0.08
EUR 16,004	Henkel AG & Co KGaA-Preferred Stock	940,715	0.14	EUR 24,261	Infrastrutture Wireless Italiane SpA	234,943	0.03
EUR 105,080	Infineon Technologies AG	2,426,297	0.35	EUR 1,327,320	Intesa Sanpaolo SpA	2,362,630	0.34
EUR 6,491	KION Group AG	256,979	0.04				
EUR 6,575	Knorr-Bremse AG	357,812	0.05				
EUR 6,555	LEG Immobilien AG	518,632	0.08				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.35% (continued)				Common and Preferred Stocks - 99.35% (continued)			
Italy (continued)				Norway			
EUR 45,864	Mediobanca Banca di Credito Finanziario SpA	378,745	0.05	NOK 26,039	Adevinta ASA	179,370	0.03
EUR 17,856	Moncler SpA	730,846	0.11	NOK 8,696	Aker BP ASA	288,021	0.04
EUR 41,845	Nexi SpA	330,743	0.05	SEK 14,565	Aker BP ASA	482,408	0.07
EUR 42,748	Poste Italiane SpA	380,970	0.05	NOK 82,597	DNB Bank ASA	1,411,831	0.21
EUR 22,347	Prysmian SpA	585,715	0.08	NOK 78,717	Equinor ASA	2,610,618	0.38
EUR 9,271	Recordati SpA	384,839	0.06	NOK 17,733	Gjensidige Forsikring ASA	342,512	0.05
EUR 158,993	Snam SpA	794,806	0.11	NOK 3,159	Kongsberg Gruppen ASA	107,963	0.02
EUR 845,249	Telecom Italia SpA	211,059	0.03	NOK 38,560	Mowi ASA	836,623	0.12
EUR 125,413	Terna Rete Elettrica Nazionale SpA	939,092	0.14	NOK 120,911	Norsk Hydro ASA	645,715	0.09
EUR 185,527	UniCredit SpA	1,681,802	0.24	NOK 64,110	Orkla ASA	488,609	0.07
Total Italy		20,833,634	3.02	NOK 5,664	Salmar ASA	379,747	0.06
Jordan				NOK 61,385	Telenor ASA	778,546	0.11
GBP 14,698	Hikma Pharmaceuticals PLC	276,172	0.04	NOK 14,680	Yara International ASA	584,995	0.08
Total Jordan		276,172	0.04	Total Norway		9,136,958	1.33
Luxembourg				Portugal			
EUR 48,447	ArcelorMittal SA	1,042,095	0.15	EUR 247,136	EDP - Energias de Portugal SA	1,100,250	0.16
EUR 91,222	Aroundtown SA	276,677	0.04	EUR 44,443	Galp Energia SGPS SA	497,095	0.07
EUR 12,090	Eurofins Scientific SE	907,717	0.13	EUR 25,445	Jeronimo Martins SGPS SA	527,729	0.08
EUR 41,867	Tenaris SA	513,708	0.08	Total Portugal		2,125,074	0.31
Total Luxembourg		2,740,197	0.40	South Africa			
Netherlands				GBP 37,739	Mondi PLC	637,866	0.09
EUR 37,504	ABN AMRO Bank NV	401,855	0.06	Total South Africa		637,866	0.09
EUR 1,738	Adyen NV	2,412,344	0.35	Spain			
EUR 159,054	Aegon NV	656,575	0.10	EUR 1,258	Acciona SA	220,779	0.03
EUR 13,214	Akzo Nobel NV	827,461	0.12	EUR 20,664	ACS Actividades de Construccion y Servicios SA	477,958	0.07
EUR 4,022	Argenx SE	1,437,865	0.21	EUR 6,038	Aena SME SA	732,107	0.11
EUR 3,403	ASM International NV	811,956	0.12	EUR 35,481	Amadeus IT Group SA	1,886,170	0.27
EUR 34,437	ASML Holding NV	15,698,106	2.28	EUR 584,359	Banco Bilbao Vizcaya Argentaria SA	2,530,567	0.37
EUR 6,913	Euronext NV	538,523	0.08	EUR 1,487,373	Banco Santander SA	3,998,059	0.58
EUR 9,464	EXOR NV	562,919	0.08	EUR 355,918	CaixaBank SA	1,180,580	0.17
EUR 8,272	Heineken Holding NV	574,490	0.08	EUR 42,542	Cellnex Telecom SA	1,575,330	0.23
EUR 22,222	Heineken NV	1,933,314	0.28	EUR 24,200	EDP Renovaveis SA	544,984	0.08
EUR 4,800	Imcd Nv	628,560	0.09	EUR 20,817	Enagas SA	438,614	0.06
EUR 335,690	ING Groep NV	3,165,892	0.46	EUR 23,548	Endesa SA	423,864	0.06
EUR 7,502	JDE Peet's NV	203,754	0.03	EUR 41,955	Ferrovial SA	1,014,891	0.15
EUR 16,268	Just Eat Takeaway.com NV	245,094	0.04	EUR 26,447	Grifols SA	476,972	0.07
EUR 87,098	Koninklijke Ahold Delhaize NV	2,165,256	0.31	EUR 499,630	Iberdrola SA	4,944,338	0.72
EUR 14,664	Koninklijke DSM NV	2,010,434	0.29	EUR 95,695	Industria de Diseno Textil SA	2,066,055	0.30
EUR 298,545	Koninklijke KPN NV	1,015,352	0.15	EUR 7,327	Naturgy Energy Group SA	201,273	0.03
EUR 77,914	Koninklijke Philips NV	1,601,522	0.23	EUR 37,944	Red Electrica Corp SA	683,941	0.10
EUR 24,646	NN Group NV	1,068,158	0.15	EUR 119,181	Repsol SA	1,674,493	0.24
EUR 4,209	OCI NV	132,499	0.02	EUR 21,342	Siemens Gamesa Renewable Energy SA	382,235	0.05
EUR 70,704	Prosus NV	4,417,586	0.64	EUR 450,564	Telefonica SA	2,190,643	0.32
EUR 20,144	Qiagen Nv	900,437	0.13	Total Spain		27,643,853	4.01
EUR 9,924	Randstad NV	458,489	0.07	Sweden			
EUR 192,855	Stellantis NV	2,274,146	0.33	SEK 28,929	Alfa Laval AB	665,901	0.10
EUR 21,748	Wolters Kluwer NV	2,012,995	0.29	SEK 87,448	Assa Abloy AB	1,773,751	0.26
Total Netherlands		48,155,582	6.99	SEK 374,224	Atlas Copco AB	3,208,483	0.46
				SEK 23,994	Boliden AB	728,679	0.11

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.35% (continued)				Common and Preferred Stocks - 99.35% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 19,785	Electrolux AB	254,230	0.04	CHF 44,774	Cie Financiere Richemont SA	4,547,360	0.66
SEK 35,853	Embracer Group AB	261,004	0.04	CHF 20,133	Clariant AG	365,703	0.05
SEK 95,074	Epiroc AB	1,342,315	0.19	GBP 13,354	Coca-Cola HBC AG	282,642	0.04
SEK 25,229	EQT AB	493,128	0.07	CHF 232,455	Credit Suisse Group AG	1,258,822	0.18
SEK 53,868	Essity AB	1,343,037	0.19	CHF 562	EMS-Chemie Holding AG	398,957	0.06
SEK 13,975	Evolution Gaming Group AB	1,213,290	0.18	CHF 3,117	Geberit AG	1,428,849	0.21
SEK 55,356	Fastighets AB Balder	253,240	0.04	CHF 762	Givaudan SA	2,555,832	0.37
SEK 18,716	Getinge AB	412,994	0.06	GBP 850,588	Glencore PLC	4,397,980	0.64
SEK 56,457	Hennes & Mauritz AB	643,769	0.09	CHF 19,899	Julius Baer Group Ltd	875,598	0.13
SEK 170,754	Hexagon AB	1,693,491	0.25	CHF 4,767	Kuehne Nagel International AG	1,076,415	0.16
SEK 4,881	Holmen AB	189,032	0.03	CHF 47,552	LafargeHolcim Ltd	1,940,827	0.28
SEK 36,721	Husqvarna AB	257,897	0.04	CHF 15,749	Logitech International SA	784,727	0.11
SEK 13,029	Industrivarden AB	276,679	0.04	CHF 6,387	Lonza Group AG	3,248,185	0.47
SEK 12,651	Industrivarden AB	271,840	0.04	CHF 238,647	Nestle SA	26,571,931	3.86
SEK 16,130	Indutrade AB	280,875	0.04	CHF 185,623	Novartis AG	14,994,702	2.18
SEK 12,988	Investment AB Latour	245,257	0.04	CHF 2,012	Partners Group Holding AG	1,729,233	0.25
SEK 193,444	Investor AB	3,097,001	0.45	CHF 59,564	Roche Holding AG	18,957,781	2.75
SEK 19,911	Kinnevik AB	306,290	0.04	CHF 1,809	Roche Holdings AG	665,862	0.10
SEK 7,683	L E Lundbergforetagen AB	298,265	0.04	CHF 2,631	Schindler Holding AG	457,663	0.07
SEK 17,919	Lifco AB	274,728	0.04	CHF 1,156	Schindler Holding AG	198,199	0.03
SEK 15,316	Lundin Petroleum AB	9,993	0.00	CHF 565	SGS SA	1,233,462	0.18
SEK 108,415	Nibe Industrier AB	777,202	0.11	EUR 33,587	Siemens Energy AG	469,714	0.07
SEK 12,364	Sagax AB	217,778	0.03	CHF 12,403	Sika AG	2,726,311	0.40
SEK 87,039	Sandvik AB	1,347,449	0.20	CHF 4,766	Sonova Holding AG	1,447,617	0.21
SEK 25,734	Securitas AB	211,673	0.03	EUR 59,911	STMicroelectronics NV	1,797,330	0.26
SEK 43,300	Sinch AB	134,571	0.02	CHF 9,200	Straumann Holdings AG	1,053,872	0.15
SEK 144,511	Skandinaviska Enskilda Banken AB	1,354,309	0.20	CHF 2,605	Swatch Group AG	589,525	0.08
SEK 30,681	Skanska AB	449,054	0.07	CHF 5,319	Swatch Group AG	225,544	0.03
SEK 35,225	SKF AB	494,847	0.07	CHF 2,766	Swiss Life Holding AG	1,285,083	0.19
SEK 53,151	Svenska Cellulosa AB SCA	758,085	0.11	CHF 6,996	Swiss Prime Site AG	585,411	0.08
SEK 127,231	Svenska Handelsbanken AB	1,038,214	0.15	CHF 26,460	Swiss Re AG	1,955,826	0.28
SEK 80,411	Swedbank AB	970,503	0.14	CHF 2,296	Swisscom AG	1,209,868	0.18
SEK 138,092	Swedish Match AB	1,343,134	0.19	CHF 5,959	Temenos AG	485,955	0.07
SEK 6,660	Swedish Orphan Biovitrum AB	137,513	0.02	CHF 301,692	UBS Group AG	4,639,044	0.67
SEK 44,405	Tele2 AB	482,882	0.07	CHF 1,747	VAT Group AG	397,275	0.06
SEK 254,917	Telefonaktiebolaget LM Ericsson	1,814,829	0.26	CHF 3,255	Vifor Pharma AG	538,239	0.08
SEK 234,666	Telia Co AB	858,218	0.12	CHF 12,906	Zurich Insurance Group AG	5,353,959	0.78
SEK 119,105	Volvo AB	1,760,814	0.26		<b>Total Switzerland</b>	<b>122,777,926</b>	<b>17.82</b>
SEK 15,109	Volvo AB	232,139	0.03		<b>United Kingdom</b>		
SEK 31,128	Volvo Car AB	197,464	0.03	GBP 83,900	3i Group PLC	1,080,374	0.16
<b>Total Sweden</b>		<b>34,375,847</b>	<b>4.99</b>	GBP 16,058	Admiral Group PLC	418,592	0.06
<b>Switzerland</b>				GBP 109,730	Anglo American PLC	3,743,741	0.54
CHF 140,885	ABB Ltd	3,583,845	0.52	GBP 39,139	Ashtead Group PLC	1,563,574	0.23
CHF 13,939	Adecco Group AG	451,792	0.07	GBP 32,987	Associated British Foods PLC	604,681	0.09
CHF 41,702	Alcon Inc	2,778,296	0.40	GBP 131,269	AstraZeneca PLC	16,468,815	2.39
CHF 2,190	Bachem Holdings AG	145,181	0.02	GBP 79,185	Auto Trader Group PLC	510,519	0.07
CHF 4,144	Baloise Holding AG	645,493	0.09	GBP 11,610	AVEVA Group PLC	303,588	0.04
CHF 296	Barry Callebaut AG	629,937	0.09	GBP 210,591	Aviva PLC	981,715	0.14
CHF 94	Chocoladefabriken Lindt & Spruengli AG	911,954	0.13	GBP 277,912	BAE Systems PLC	2,680,195	0.39
CHF 9	Chocoladefabriken Lindt & Spruengli AG	900,125	0.13	GBP 1,464,482	Barclays PLC	2,604,908	0.38
				GBP 93,454	Barratt Developments PLC	496,559	0.07
				GBP 10,350	Berkeley Group Holdings PLC	447,741	0.06

## Schedule of Investments *(continued)* as at 30 June 2022 (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>			
Common and Preferred Stocks - 99.35% <i>(continued)</i>				Common and Preferred Stocks - 99.35% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 1,615,032	BP PLC	7,284,923	1.06	GBP 163,114	Rentokil Initial PLC	899,281	0.13
GBP 184,818	British American Tobacco PLC	7,556,169	1.10	GBP 94,894	Rio Tinto PLC	5,419,650	0.79
GBP 78,990	British Land Co PLC REIT	410,254	0.06	GBP 771,483	Rolls-Royce Holdings PLC	743,394	0.11
GBP 574,766	BT Group PLC	1,243,885	0.18	GBP 502,476	Royal Bank of Scotland Group PLC	1,274,223	0.18
GBP 29,597	Bunzl PLC	934,831	0.14	GBP 84,001	Sage Group PLC	619,438	0.09
GBP 26,536	Burberry Group PLC	505,848	0.07	GBP 11,166	Schroders PLC	346,586	0.05
EUR 90,731	CNH Industrial NV	999,856	0.14	GBP 90,764	Segro PLC REIT	1,029,901	0.15
USD 14,479	Coca-Cola European Partners PLC	714,775	0.10	GBP 19,403	Severn Trent PLC	612,850	0.09
GBP 144,133	Compass Group PLC	2,812,867	0.41	GBP 77,138	Smith & Nephew PLC	1,028,247	0.15
GBP 12,482	Croda International PLC	938,424	0.14	GBP 24,791	Smiths Group PLC	403,036	0.06
GBP 197,634	Diageo PLC	8,105,397	1.18	GBP 6,471	Spirax-Sarco Engineering PLC	742,535	0.11
GBP 76,816	Experian PLC	2,146,959	0.31	GBP 91,542	SSE PLC	1,718,455	0.25
GBP 18,288	Ferguson PLC	1,951,927	0.28	GBP 41,173	St James's Place PLC	527,312	0.08
GBP 430,671	GlaxoSmithKline PLC	8,833,125	1.28	GBP 213,298	Standard Chartered PLC	1,532,756	0.22
GBP 33,914	Halma PLC	791,472	0.11	GBP 179,650	Standard Life Aberdeen PLC	333,592	0.05
GBP 34,368	Hargreaves Lansdown PLC	314,519	0.05	GBP 301,737	Taylor Wimpey PLC	408,874	0.06
GBP 1,725,126	HSBC Holdings PLC	10,733,412	1.56	GBP 611,643	Tesco PLC	1,815,371	0.26
GBP 69,921	Imperial Brands PLC	1,491,272	0.22	GBP 217,734	Unilever PLC	9,411,576	1.37
GBP 131,864	Informa PLC	810,017	0.12	GBP 54,187	United Utilities Group PLC	642,054	0.09
GBP 15,727	InterContinental Hotels Group PLC	794,715	0.11	GBP 2,217,882	Vodafone Group PLC	3,263,280	0.47
GBP 14,159	Intertek Group PLC	691,796	0.10	GBP 18,541	Whitbread PLC	533,717	0.08
GBP 143,718	J Sainsbury PLC	340,579	0.05	GBP 103,563	Wpp PLC	992,029	0.14
GBP 169,375	JD Sports Fashion PLC	227,055	0.03		<b>Total United Kingdom</b>	<b>154,090,732</b>	<b>22.37</b>
GBP 15,864	Johnson Matthey PLC	354,840	0.05		<b>United States</b>		
GBP 187,612	Kingfisher PLC	532,427	0.08	EUR 63,216	Universal Music Group Inc	1,209,575	0.18
GBP 63,904	Land Securities Group PLC REIT	492,916	0.07		<b>Total United States</b>	<b>1,209,575</b>	<b>0.18</b>
GBP 523,743	Legal & General Group PLC	1,457,136	0.21		<b>Total Common and Preferred Stocks</b>	<b>684,342,770</b>	<b>99.35</b>
GBP 5,739,463	Lloyds Banking Group PLC	2,820,920	0.41		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>684,342,770</b>	<b>99.35</b>
GBP 28,778	London Stock Exchange Group PLC	2,551,381	0.37		<b>Other transferable securities</b>		
GBP 232,813	M&G PLC	526,292	0.08		<b>Common and Preferred Stocks - 0.23%</b>		
GBP 405,845	Melrose Industries PLC	705,762	0.10		<b>Denmark</b>		
GBP 310,251	National Grid PLC	3,791,450	0.55	DKK 79,164	Vestas Wind Systems AS	1,595,703	0.23
GBP 11,335	Next PLC	771,606	0.11		<b>Total Denmark</b>	<b>1,595,703</b>	<b>0.23</b>
GBP 51,046	Ocado Group PLC	463,234	0.07		<b>Total Common and Preferred Stocks</b>	<b>1,595,703</b>	<b>0.23</b>
GBP 51,874	Pearson PLC	451,826	0.07		<b>Total Other transferable securities</b>	<b>1,595,703</b>	<b>0.23</b>
GBP 21,217	Persimmon PLC	459,170	0.07		<b>TOTAL INVESTMENTS</b>	<b>685,938,473</b>	<b>99.58</b>
GBP 56,521	Phoenix Group Holdings PLC	387,644	0.06				
GBP 237,626	Prudential PLC	2,804,556	0.41				
GBP 61,269	Reckitt Benckiser Group PLC	4,391,394	0.64				
GBP 165,940	RELX PLC	4,290,942	0.62				



## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in Euro)

Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	22	757,020	(14,080)	(0.00)
FTSE 100 INDEX FUTURE, due 16/09/22	GBP	2	165,442	(1,046)	(0.00)
SWISS MARKET INDEX FUTURE, due 16/09/22	CHF	1	106,778	(1,808)	(0.00)
Unrealised Loss on Futures Contracts			1,029,240	(16,934)	(0.00)
<b>Total Futures Contracts</b>			<b>1,029,240</b>	<b>(16,934)</b>	<b>(0.00)</b>
Other Net Assets/(Liabilities)				2,868,845	0.42
<b>TOTAL NET ASSETS</b>				<b>688,790,384</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 110,044 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2022 (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 - 98.75%				Common and Preferred Stocks - 98.75% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
AUD 7,894	Ampol Ltd	185,811	0.35	AUD 115,974	Westpac Banking Corp	1,555,116	2.90
AUD 39,084	APA Group	302,894	0.56	AUD 4,543	WiseTech Global Ltd	118,243	0.22
AUD 19,963	Aristocrat Leisure Ltd	471,954	0.88	AUD 62,420	Woodside Energy Group Ltd	1,366,672	2.55
AUD 6,413	ASX Ltd	360,333	0.67	AUD 40,146	Woolworths Group Ltd	982,788	1.83
AUD 60,973	Aurizon Holdings Ltd	159,327	0.30				
AUD 92,870	Australia & New Zealand Banking Group Ltd	1,406,881	2.62	Total Australia		29,096,120	54.26
AUD 16,992	BlueScope Steel Ltd	185,784	0.35	Cayman Islands			
AUD 47,523	Brambles Ltd	349,994	0.65	USD 35,900	Grab Holdings Ltd	90,827	0.17
AUD 2,179	Cochlear Ltd	297,730	0.56	HKD 55,000	Wharf Real Estate Investment Co Ltd	262,140	0.49
AUD 44,715	Coles Group Ltd	547,627	1.02	Total Cayman Islands		352,967	0.66
AUD 56,524	Commonwealth Bank of Australia	3,512,956	6.55	Hong Kong			
AUD 17,999	Computershare Ltd	304,970	0.57	HKD 400,700	AIA Group Ltd	4,343,029	8.10
AUD 15,956	CSL Ltd	2,952,165	5.51	HKD 122,500	BOC Hong Kong Holdings Ltd	483,946	0.90
AUD 34,424	Dexus REIT	210,204	0.39	HKD 56,100	Budweiser Brewing Co APAC Ltd	168,008	0.31
AUD 2,084	Domino's Pizza Enterprises Ltd	97,448	0.18	HKD 68,600	Chow Tai Fook Jewellery Group Ltd	129,036	0.24
AUD 44,494	Endeavour Group Ltd	231,614	0.43	HKD 66,206	CK Asset Holdings Ltd	468,263	0.87
AUD 57,365	Evolution Mining Ltd	93,884	0.17	HKD 89,000	CK Hutchison Holdings Ltd	601,692	1.12
AUD 56,094	Fortescue Metals Group Ltd	676,185	1.26	HKD 21,000	CK Infrastructure Holdings Ltd	128,725	0.24
AUD 55,696	Goodman Group REIT	683,261	1.27	HKD 54,500	CLP Holdings Ltd	452,144	0.84
AUD 60,865	GPT Group REIT	176,623	0.33	HKD 63,900	ESR Cayman Ltd	172,638	0.32
AUD 6,408	IDP Education Ltd	104,962	0.20	USD 1,860	Futu Holdings Ltd	97,111	0.18
AUD 81,656	Insurance Australia Group Ltd	244,817	0.46	HKD 72,000	Galaxy Entertainment Group Ltd	429,415	0.80
AUD 23,876	LendLease Group	149,571	0.28	HKD 67,000	Hang Lung Properties Ltd	127,051	0.24
AUD 73,728	Lottery Corp	229,160	0.43	HKD 25,300	Hang Seng Bank Ltd	446,549	0.83
AUD 11,821	Macquarie Group Ltd	1,337,254	2.49	HKD 48,318	Henderson Land Development Co Ltd	181,032	0.34
AUD 87,546	Medibank Pvt Ltd	195,653	0.36	HKD 83,063	HK Electric Investments & HK Electric Investments Ltd	76,215	0.14
AUD 5,429	Mineral Resources Ltd	180,204	0.34	HKD 130,000	HKT Trust & HKT Ltd	174,616	0.33
AUD 135,899	Mirvac Group REIT	184,566	0.34	HKD 370,775	Hong Kong & China Gas Co Ltd	399,270	0.75
AUD 107,118	National Australia Bank Ltd	2,017,539	3.76	HKD 39,923	Hong Kong Exchanges & Clearing Ltd	1,963,856	3.66
AUD 29,490	Newcrest Mining Ltd	423,624	0.79	USD 37,200	Hongkong Land Holdings Ltd	186,744	0.35
AUD 38,393	Northern Star Resources Ltd	180,583	0.34	USD 7,070	Jardine Matheson Holdings Ltd	371,599	0.69
AUD 13,662	Orica Ltd	148,154	0.28	HKD 69,910	Link REIT	570,188	1.06
AUD 58,340	Origin Energy Ltd	229,873	0.43	HKD 51,184	MTR Corp Ltd	267,434	0.50
AUD 32,034	Qantas Airways Ltd	98,466	0.18	HKD 49,212	New World Development Co Ltd	176,542	0.33
AUD 49,025	QBE Insurance Group Ltd	409,601	0.76	HKD 46,000	Power Assets Holdings Ltd	289,297	0.54
AUD 6,065	Ramsay Health Care Ltd	305,455	0.57	HKD 110,537	Sino Land Co Ltd	163,123	0.31
AUD 1,832	REA Group Ltd	140,881	0.26	HKD 42,200	SITC International Holdings Co Ltd	119,389	0.22
AUD 7,837	Reece Ltd	74,262	0.14	HKD 48,000	Sun Hung Kai Properties Ltd	567,048	1.06
AUD 106,581	Santos Ltd	543,815	1.01	HKD 17,500	Swire Pacific Ltd	104,260	0.20
AUD 171,930	Scentre Group REIT	306,210	0.57	HKD 37,600	Swire Properties Ltd	93,342	0.17
AUD 11,146	SEEK Ltd	160,956	0.30	HKD 45,500	Techtronic Industries Co Ltd	474,602	0.89
AUD 15,032	Sonic Healthcare Ltd	341,216	0.64	HKD 287,300	WH Group Ltd	221,874	0.41
AUD 155,578	South32 Ltd	421,514	0.79	HKD 62,000	Xinyi Glass Holdings Ltd	148,700	0.28
AUD 82,315	Stockland REIT	204,340	0.38	Total Hong Kong		14,596,738	27.22
AUD 41,823	Suncorp Group Ltd	315,780	0.59	Ireland			
AUD 135,329	Telstra Corp Ltd	358,277	0.67	AUD 14,662	James Hardie Industries PLC	320,316	0.60
AUD 101,714	Transurban Group	1,005,790	1.88	Total Ireland		320,316	0.60
AUD 23,717	Treasury Wine Estates Ltd	185,107	0.34				
AUD 134,124	Vicinity Centres REIT	169,243	0.32				
AUD 7,172	Washington H Soul Pattinson & Co Ltd	116,095	0.22				
AUD 37,568	Wesfarmers Ltd	1,082,688	2.02				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.75% (continued)				Common and Preferred Stocks - 98.75% (continued)			
Macau				Singapore (continued)			
HKD 84,100	Sands China Ltd	200,632	0.37	SGD 52,100	Singapore Technologies Engineering Ltd	152,740	0.29
<b>Total Macau</b>		<b>200,632</b>	<b>0.37</b>	SGD 273,500	Singapore Telecommunications Ltd	497,201	0.93
New Zealand				SGD 39,047	United Overseas Bank Ltd	736,498	1.37
NZD 41,465	Auckland International Airport Ltd	185,107	0.35	SGD 15,520	UOL Group Ltd	82,078	0.15
NZD 19,117	Fisher & Paykel Healthcare Corp Ltd	237,482	0.44	SGD 9,600	Venture Corp Ltd	114,714	0.21
NZD 21,674	Mercury NZ Ltd	76,138	0.14	SGD 61,000	Wilmar International Ltd	177,078	0.33
NZD 42,650	Meridian Energy Ltd	124,102	0.23	<b>Total Singapore</b>		<b>6,481,501</b>	<b>12.09</b>
NZD 60,927	Spark New Zealand Ltd	181,831	0.34	United Kingdom			
AUD 4,321	Xero Ltd	228,674	0.43	AUD 12,296	Rio Tinto Ltd	868,364	1.62
<b>Total New Zealand</b>		<b>1,033,334</b>	<b>1.93</b>	<b>Total United Kingdom</b>		<b>868,364</b>	<b>1.62</b>
Singapore				<b>Total Common and Preferred Stocks</b>		<b>52,949,972</b>	<b>98.75</b>
SGD 115,815	Ascendas REIT	237,172	0.44	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
SGD 83,367	Capitaland Investment Ltd/Singapore	228,830	0.43			<b>52,949,972</b>	<b>98.75</b>
SGD 175,121	CapitaLand Mall Trust REIT	273,056	0.51	Other transferable securities			
SGD 12,200	City Developments Ltd	71,445	0.13	Common and Preferred Stocks - 0.00%			
SGD 60,037	DBS Group Holdings Ltd	1,280,375	2.39	Malta			
SGD 185,700	Genting Singapore Ltd	96,073	0.18	EUR 545,934	AZ. BGP Holding*	0	0.00
SGD 48,200	Keppel Corp Ltd	224,774	0.42	<b>Total Malta</b>		<b>0</b>	<b>0.00</b>
SGD 76,200	Mapletree Commercial Trust REIT	100,198	0.19	<b>Total Common and Preferred Stocks</b>		<b>0</b>	<b>0.00</b>
SGD 113,034	Mapletree Logistics Trust REIT	136,450	0.25	<b>Total Other transferable securities</b>		<b>0</b>	<b>0.00</b>
SGD 112,184	Oversea-Chinese Banking Corp Ltd	918,140	1.71	<b>TOTAL INVESTMENTS</b>		<b>52,949,972</b>	<b>98.75</b>
USD 11,830	Sea Ltd	790,954	1.48				
SGD 44,349	Singapore Airlines Ltd	162,521	0.30				
SGD 29,600	Singapore Exchange Ltd	201,204	0.38				

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
HANG SENG INDEX FUTURE, due 28/07/22	HKD	1	138,550	(2,103)	(0.01)
SPI 200 FUTURE, due 15/09/22	AUD	3	333,218	(607)	(0.00)
Unrealised Loss on Futures Contracts			471,768	(2,710)	(0.01)
<b>Total Futures Contracts</b>			<b>471,768</b>	<b>(2,710)</b>	<b>(0.01)</b>
Other Net Assets/(Liabilities)				675,612	1.26
<b>TOTAL NET ASSETS</b>				<b>53,622,874</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 44,459 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 2022 (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 - 98.42%				Common and Preferred Stocks - 98.42% <i>(continued)</i>				
Argentina				Australia <i>(continued)</i>				
USD 3,997	MercadoLibre Inc	2,545,569	0.06	AUD 310,268	Vicinity Centres REIT	391,508	0.01	
<b>Total Argentina</b>				AUD 22,891	Washington H Soul Pattinson & Co Ltd	370,543	0.01	
Australia				AUD 106,803	Wesfarmers Ltd	3,078,000	0.07	
AUD 22,940	Ampol Ltd	539,968	0.01	AUD 328,398	Westpac Banking Corp	4,403,547	0.10	
AUD 114,769	APA Group	889,439	0.02	AUD 11,580	WiseTech Global Ltd	301,399	0.01	
AUD 51,141	Aristocrat Leisure Ltd	1,209,045	0.03	AUD 177,060	Woodside Energy Group Ltd	3,876,689	0.09	
AUD 19,994	ASX Ltd	1,123,421	0.02	AUD 114,461	Woolworths Group Ltd	2,802,044	0.06	
AUD 180,319	Aurizon Holdings Ltd	471,186	0.01	<b>Total Australia</b>			81,760,706	1.79
AUD 263,292	Australia & New Zealand Banking Group Ltd	3,988,592	0.09	Austria				
AUD 42,249	BlueScope Steel Ltd	461,935	0.01	EUR 33,496	Erste Group Bank AG	847,445	0.02	
AUD 139,795	Brambles Ltd	1,029,553	0.02	EUR 14,275	OMV AG	667,989	0.01	
AUD 6,402	Cochlear Ltd	874,744	0.02	EUR 6,953	Verbund AG	678,562	0.01	
AUD 111,633	Coles Group Ltd	1,367,175	0.03	EUR 10,983	voestalpine AG	232,859	0.01	
AUD 159,174	Commonwealth Bank of Australia	9,892,634	0.22	<b>Total Austria</b>			2,426,855	0.05
AUD 50,648	Computershare Ltd	858,164	0.02	Belgium				
AUD 44,971	CSL Ltd	8,320,495	0.18	EUR 13,102	Ageas	575,020	0.01	
AUD 104,367	Dexus REIT	637,300	0.01	EUR 81,497	Anheuser-Busch InBev SA	4,375,925	0.10	
AUD 6,436	Domino's Pizza Enterprises Ltd	300,949	0.01	EUR 2,174	D'ieteren SA/NV	317,284	0.01	
AUD 115,225	Endeavour Group Ltd	599,805	0.01	EUR 3,867	Elia Group SA/NV	546,580	0.01	
AUD 190,343	Evolution Mining Ltd	311,517	0.01	EUR 10,745	Groupe Bruxelles Lambert SA	895,074	0.02	
AUD 160,960	Fortescue Metals Group Ltd	1,940,293	0.04	EUR 21,884	KBC Group NV	1,224,922	0.03	
AUD 159,698	Goodman Group REIT	1,959,124	0.04	EUR 13,716	Proximus SADP	201,684	0.00	
AUD 163,862	GPT Group REIT	475,508	0.01	EUR 1,013	Sofina SA	206,513	0.01	
AUD 13,077	IDP Education Ltd	214,199	0.00	EUR 6,359	Solvay SA	514,025	0.01	
AUD 212,479	Insurance Australia Group Ltd	637,045	0.01	EUR 9,999	Ucb SA	842,966	0.02	
AUD 63,228	LendLease Group	396,091	0.01	EUR 18,287	Umicore SA	637,016	0.01	
AUD 216,048	Lottery Corp	671,516	0.02	EUR 12,993	Warehouses De Pauw CVA REIT	407,506	0.01	
AUD 33,483	Macquarie Group Ltd	3,787,775	0.08	<b>Total Belgium</b>			10,744,515	0.24
AUD 278,520	Medibank Pvt Ltd	622,454	0.01	Bermuda				
AUD 17,088	Mineral Resources Ltd	567,200	0.01	USD 37,767	Arch Capital Group Ltd	1,718,021	0.04	
AUD 380,626	Mirvac Group REIT	516,932	0.01	USD 3,878	Everest Re Group Ltd	1,086,926	0.02	
AUD 302,706	National Australia Bank Ltd	5,701,387	0.13	<b>Total Bermuda</b>			2,804,947	0.06
AUD 89,335	Newcrest Mining Ltd	1,283,298	0.03	Canada				
AUD 119,631	Northern Star Resources Ltd	562,688	0.01	CAD 43,519	Agnico Eagle Mines Ltd	1,987,782	0.04	
AUD 36,418	Orica Ltd	394,926	0.01	CAD 14,809	Air Canada	184,144	0.00	
AUD 171,057	Origin Energy Ltd	674,005	0.02	CAD 60,099	Algonquin Power & Utilities Corp	806,010	0.02	
AUD 94,729	Qantas Airways Ltd	291,178	0.01	CAD 79,671	Alimentation Couche-Tard Inc	3,101,113	0.07	
AUD 125,087	QBE Insurance Group Ltd	1,045,095	0.02	CAD 25,803	AltaGas Ltd	543,284	0.01	
AUD 17,823	Ramsay Health Care Ltd	897,628	0.02	CAD 60,000	ARC Resources Ltd	754,913	0.02	
AUD 5,752	REA Group Ltd	442,328	0.01	CAD 60,604	Bank of Montreal	5,815,391	0.13	
AUD 16,336	Reece Ltd	154,797	0.00	CAD 113,606	Bank of Nova Scotia	6,709,179	0.15	
AUD 282,522	Santos Ltd	1,441,530	0.03	CAD 36,626	Bausch Health Cos Inc	305,512	0.01	
AUD 505,592	Scentre Group REIT	900,466	0.02	CAD 7,478	BCE Inc	366,784	0.01	
AUD 28,664	SEEK Ltd	413,927	0.01	CAD 47,600	BlackBerry Ltd	256,091	0.01	
AUD 38,385	Sonic Healthcare Ltd	871,314	0.02	CAD 132,030	Brookfield Asset Management Inc	5,860,722	0.13	
AUD 395,134	South32 Ltd	1,070,553	0.02	CAD 3,300	BRP Inc	202,664	0.00	
AUD 204,399	Stockland REIT	507,403	0.01	CAD 30,501	CAE Inc	750,023	0.02	
AUD 122,992	Suncorp Group Ltd	928,639	0.02	CAD 38,690	Cameco Corp	811,622	0.02	
AUD 336,720	Telstra Corp Ltd	891,450	0.02	CAD 8,793	Can Apartment Prop REIT	305,517	0.01	
AUD 289,664	Transurban Group	2,864,316	0.06	CAD 84,628	Canadian Imperial Bank of Commerce	4,101,009	0.09	
AUD 68,674	Treasury Wine Estates Ltd	535,989	0.01					

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Canada (continued)				Canada (continued)			
CAD 55,593	Canadian National Railway Co	6,240,017	0.14	CAD 33,806	Rogers Communications Inc	1,616,461	0.04
CAD 110,119	Canadian Natural Resources Ltd	5,904,827	0.13	CAD 131,989	Royal Bank of Canada	12,753,292	0.28
CAD 86,958	Canadian Pacific Railway Ltd	6,061,005	0.13	CAD 24,624	Saputo Inc	535,831	0.01
CAD 5,293	Canadian Tire Corp Ltd	666,369	0.01	CAD 39,458	Shaw Communications Inc	1,160,233	0.02
CAD 9,863	Canadian Utilities Ltd	293,531	0.01	CAD 107,330	Shopify Inc	3,346,496	0.07
CAD 11,270	CCL Industries Inc	531,545	0.01	CAD 55,330	Sun Life Financial Inc	2,529,837	0.06
CAD 121,960	Cenovus Energy Inc	2,315,439	0.05	CAD 129,091	Suncor Energy Inc	4,519,361	0.10
CAD 20,851	CGI Inc	1,657,476	0.04	CAD 91,909	TC Energy Corp	4,750,953	0.10
CAD 1,908	Constellation Software Inc	2,826,420	0.06	CAD 45,204	Teck Resources Ltd	1,379,301	0.03
CAD 28,242	Dollarama Inc	1,622,774	0.04	CAD 36,298	Telus Corp	806,747	0.02
CAD 22,637	Emera Inc	1,058,189	0.02	CAD 2,900	Telus Corp	64,454	0.00
CAD 15,163	Empire Co Ltd	466,075	0.01	CAD 6,300	TFI International Inc	504,654	0.01
CAD 189,235	Enbridge Inc	7,974,584	0.17	CAD 16,277	Thomson Reuters Corp	1,693,252	0.04
CAD 2,406	Fairfax Financial Holdings Ltd	1,272,245	0.03	CAD 5,858	Tmx Group Ltd	594,905	0.01
CAD 48,025	First Quantum Minerals Ltd	909,160	0.02	CAD 8,600	Toromont Industries Ltd	693,894	0.01
CAD 3,800	Firstservice Corp	459,965	0.01	CAD 169,824	Toronto-Dominion Bank	11,112,713	0.24
CAD 46,348	Fortis Inc	2,186,345	0.05	CAD 30,000	Tourmaline Oil Corp	1,556,572	0.03
CAD 18,035	Franco-Nevada Corp	2,367,290	0.05	USD 23,024	Waste Connections Inc	2,854,055	0.06
CAD 6,461	George Weston Ltd	753,161	0.02	CAD 9,491	West Fraser Timber Co Ltd	726,715	0.02
CAD 15,700	GFI Environmental Inc Sub VT	403,591	0.01	CAD 42,955	Wheaton Precious Metals Corp	1,544,442	0.03
CAD 16,525	Gildan Activewear Inc	474,632	0.01	CAD 11,100	WSP Global Inc	1,252,369	0.03
CAD 24,003	Great-West Lifeco Inc	584,840	0.01	<b>Total Canada</b>	<b>166,458,103</b>	<b>3.65</b>	
CAD 28,435	Hydro One Ltd	762,925	0.02	Cayman Islands			
CAD 7,760	Ia Financial Corp Inc	385,128	0.01	USD 123,500	Grab Holdings Ltd	312,455	0.01
CAD 6,018	IGM Financial Inc	160,953	0.00	HKD 180,577	Wharf Real Estate Investment Co Ltd	860,663	0.02
CAD 19,512	Imperial Oil Ltd	917,856	0.02	<b>Total Cayman Islands</b>	<b>1,173,118</b>	<b>0.03</b>	
CAD 16,721	Intact Financial Corp	2,353,475	0.05	Chile			
CAD 64,200	Ivanhoe Mines Ltd	368,791	0.01	GBP 41,201	Antofagasta PLC	577,922	0.01
CAD 19,406	Keyera Corp	442,293	0.01	<b>Total Chile</b>	<b>577,922</b>	<b>0.01</b>	
CAD 111,971	Kinross Gold Corp	397,556	0.01	Denmark			
CAD 11,700	Lightspeed Commerce Inc	260,312	0.01	DKK 454	AP Moller - Maersk A/S	1,056,601	0.02
CAD 15,985	Loblaw Cos Ltd	1,438,582	0.03	DKK 243	AP Moller - Maersk A/S	558,534	0.01
USD 10,432	Lululemon Athletica Inc	2,843,868	0.06	DKK 9,503	Carlsberg A/S	1,207,689	0.03
CAD 58,805	Lundin Mining Corp	371,990	0.01	DKK 8,183	Chr Hansen Holding A/S	594,282	0.01
CAD 23,986	Magna International Inc	1,314,261	0.03	DKK 12,050	Coloplast A/S	1,369,428	0.03
CAD 171,618	Manulife Financial Corp	2,969,506	0.06	DKK 55,534	Danske Bank A/S	783,043	0.02
CAD 23,107	Metro Inc	1,237,616	0.03	DKK 7,475	Demant AS	279,839	0.01
CAD 29,803	National Bank of Canada	1,951,595	0.04	DKK 17,602	Dsv As	2,452,727	0.05
CAD 20,734	Northland Power Inc	615,936	0.01	DKK 6,310	Genmab A/S	2,037,587	0.05
CAD 49,875	Nutrien Ltd	3,963,476	0.09	DKK 15,164	GN Store Nord A/S	530,170	0.01
CAD 5,300	Nuvei Corp	191,136	0.00	DKK 157,388	Novo Nordisk A/S	17,417,368	0.38
CAD 7,205	ONEX Corp	358,030	0.01	DKK 16,849	Novozymes A/S	1,009,043	0.02
CAD 25,440	Open Text Corp	960,249	0.02	DKK 18,645	Orsted A/S	1,944,615	0.04
CAD 21,376	Pan American Silver Corp	419,085	0.01	DKK 7,666	Pandora A/S	481,189	0.01
CAD 16,355	Parkland Corp	443,250	0.01	DKK 1,081	Rockwool International AS	242,768	0.01
CAD 48,390	Pembina Pipeline Corp	1,706,845	0.04	DKK 36,329	Tryg A/S	813,826	0.02
CAD 53,631	Power Corp of Canada	1,376,998	0.03	<b>Total Denmark</b>	<b>32,778,709</b>	<b>0.72</b>	
CAD 14,986	Quebecor Inc	319,598	0.01	Finland			
CAD 27,016	Restaurant Brands International Inc	1,352,318	0.03	EUR 10,830	Elisa OYJ	607,098	0.01
CAD 10,198	RioCan Real Estate Investment Trust REIT	158,273	0.00	EUR 40,410	Fortum Oyj	604,760	0.01
CAD 8,139	Ritchie Bros Auctioneers Inc	528,425	0.01	EUR 23,432	Kesko OYJ	551,427	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.42% <i>(continued)</i>				Common and Preferred Stocks - 98.42% <i>(continued)</i>			
Finland <i>(continued)</i>				France <i>(continued)</i>			
EUR 32,445	Kone OYJ	1,538,594	0.03	EUR 18,743	Publicis Groupe SA	914,296	0.02
EUR 37,143	Neste Oyj	1,640,228	0.04	EUR 1,484	Remy Cointreau SA	258,626	0.00
EUR 511,798	Nokia OYJ	2,375,395	0.05	EUR 16,956	Renault SA	421,717	0.01
SEK 311,905	Nordea Bank Abp	2,739,373	0.06	EUR 32,172	Safran SA	3,168,679	0.07
EUR 8,893	Orion Oyj	396,060	0.01	EUR 106,692	Sanofi	10,745,873	0.24
EUR 48,835	Sampo Oyj	2,119,785	0.05	EUR 2,686	Sartorius Stedim Biotech	840,458	0.02
EUR 46,045	Stora Enso OYJ	720,381	0.02	EUR 50,564	Schneider Electric SE	5,968,134	0.13
EUR 50,900	UPM-Kymmene OYJ	1,543,721	0.03	EUR 1,579	SEB SA	151,128	0.00
EUR 30,520	Wartsila OYJ Abp	237,070	0.01	EUR 71,312	Societe Generale SA	1,557,415	0.03
<b>Total Finland</b>		<b>15,073,892</b>	<b>0.33</b>	EUR 6,543	Sodexo SA	458,716	0.01
France				EUR 5,160	Teleperformance	1,582,213	0.03
EUR 12,077	Accor SA	326,127	0.01	EUR 10,270	Thales SA	1,256,739	0.03
EUR 2,670	Aeroports de Paris	337,335	0.01	EUR 231,053	Total SA	12,167,092	0.27
EUR 48,879	Air Liquide SA	6,547,002	0.14	EUR 9,298	Ubisoft Entertainment SA	407,293	0.01
EUR 55,176	Airbus SE	5,332,862	0.12	EUR 10,785	Unibail-Rodamco-Westfield REIT	548,537	0.01
EUR 33,665	Alstom SA	759,862	0.02	EUR 21,991	Valeo SA	423,600	0.01
EUR 5,288	Amundi SA	288,579	0.01	EUR 66,172	Veolia Environnement SA	1,611,191	0.03
EUR 5,276	Arkema SA	468,401	0.01	EUR 50,039	Vinci SA	4,444,535	0.10
EUR 184,479	AXA SA	4,177,424	0.09	EUR 72,142	Vivendi SE	731,281	0.02
EUR 3,814	BioMerieux	371,621	0.01	EUR 2,204	Wendel SA	183,758	0.00
EUR 105,312	BNP Paribas SA	4,994,615	0.11	EUR 22,179	Worldline SA	820,357	0.02
EUR 77,243	Bolloré SA	356,931	0.01	<b>Total France</b>		<b>136,875,865</b>	<b>3.00</b>
EUR 17,366	Bouygues SA	533,039	0.01	Germany			
EUR 22,430	Bureau Veritas SA	573,339	0.01	EUR 16,460	adidas AG	2,904,040	0.06
EUR 15,455	Capgemini SE	2,640,932	0.06	EUR 38,489	Allianz SE	7,328,203	0.16
EUR 54,153	Carrefour SA	955,932	0.02	EUR 86,201	BASF SE	3,742,184	0.08
EUR 44,636	Cie de Saint-Gobain	1,910,686	0.04	EUR 31,275	Bayerische Motoren Werke AG	2,401,881	0.05
EUR 4,484	Covivio REIT	248,219	0.00	EUR 5,269	Bayerische Motoren Werke AG-Preferred Stock	372,373	0.01
EUR 108,074	Credit Agricole SA	986,480	0.02	EUR 6,933	Bechtle AG	282,748	0.01
EUR 61,468	Danone SA	3,422,579	0.07	EUR 9,811	Beiersdorf AG	999,843	0.02
EUR 2,440	Dassault Aviation SA	379,829	0.01	EUR 12,285	Brenntag AG	797,572	0.02
EUR 58,635	Dassault Systemes SE	2,152,548	0.05	EUR 3,913	Carl Zeiss Meditec AG	465,947	0.01
EUR 23,551	Edenred	1,107,224	0.02	EUR 93,967	Commerzbank AG	656,818	0.01
EUR 8,916	Eiffage SA	800,507	0.02	EUR 10,116	Continental AG	703,289	0.02
EUR 50,879	Electricite de France SA	415,212	0.01	EUR 15,077	Covestro AG	519,839	0.01
EUR 178,660	Engie SA	2,048,230	0.04	EUR 74,860	Daimler AG	4,321,649	0.10
EUR 26,998	EssilorLuxottica SA	4,033,360	0.09	EUR 45,870	Daimler Truck Holding AG	1,194,554	0.03
EUR 4,174	Eurazeo SE	257,895	0.00	EUR 11,381	Delivery Hero AG	425,601	0.01
EUR 3,889	Gecina SA REIT	361,852	0.01	EUR 181,743	Deutsche Bank AG	1,580,447	0.04
EUR 40,764	Getlink	717,239	0.02	EUR 16,786	Deutsche Boerse AG	2,800,808	0.06
EUR 2,983	Hermes International	3,327,522	0.07	EUR 58,904	Deutsche Lufthansa AG	342,638	0.01
EUR 3,355	Ipsen SA	315,849	0.01	EUR 95,037	Deutsche Post AG	3,550,998	0.08
EUR 7,033	Kering SA	3,603,533	0.08	EUR 303,226	Deutsche Telekom AG	6,006,026	0.13
EUR 17,090	Klepierre SA REIT	328,033	0.01	EUR 213,236	E.ON SE	1,785,204	0.04
EUR 10,045	La Francaise des Jeux SAEM	346,761	0.01	EUR 18,836	Evonik Industries AG	400,931	0.01
EUR 23,543	Legrand SA	1,734,234	0.04	EUR 19,382	Fresenius Medical Care AG & Co KGaA	965,122	0.02
EUR 22,508	L'Oreal SA	7,748,754	0.17	EUR 42,466	Fresenius SE & Co KGaA	1,283,047	0.03
EUR 25,856	LVMH Moët Hennessy Louis Vuitton SE	15,724,021	0.34	EUR 14,359	GEA Group AG	493,732	0.01
EUR 64,499	MICHELIN (CGDE)	1,751,507	0.04	EUR 5,862	Hannover Rueck SE	848,787	0.02
EUR 189,039	Orange SA	2,217,418	0.05	EUR 11,611	HeidelbergCement AG	556,439	0.01
EUR 19,702	Pernod Ricard SA	3,610,734	0.08	EUR 14,098	Hellofresh SE	454,690	0.01

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Germany (continued)				Hong Kong (continued)			
EUR 7,693	Henkel AG & Co KGaA	469,690	0.01	HKD 1,057,693	Hong Kong & China Gas Co Ltd	1,138,978	0.02
EUR 14,176	Henkel AG & Co KGaA-Preferred Stock	871,137	0.02	HKD 112,800	Hong Kong Exchanges & Clearing Ltd	5,548,755	0.12
EUR 122,998	Infineon Technologies AG	2,969,103	0.07	USD 112,260	Hongkong Land Holdings Ltd	563,545	0.01
EUR 4,445	KION Group AG	183,976	0.00	USD 21,076	Jardine Matheson Holdings Ltd	1,107,754	0.02
EUR 7,111	Knorr-Bremse AG	404,569	0.01	HKD 201,381	Link REIT	1,642,470	0.04
EUR 8,056	LEG Immobilien AG	666,360	0.01	HKD 128,638	MTR Corp Ltd	672,128	0.01
EUR 12,663	Merck KGaA	2,131,404	0.05	HKD 148,855	New World Development Co Ltd	534,000	0.01
EUR 5,202	MTU Aero Engines AG	944,655	0.02	HKD 110,437	Power Assets Holdings Ltd	694,546	0.01
EUR 12,378	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,901,278	0.06	HKD 293,229	Sino Land Co Ltd	432,728	0.01
EUR 5,692	Nemetschek SE	343,712	0.01	HKD 94,000	SITC International Holdings Co Ltd	265,938	0.01
EUR 12,186	Porsche Automobil Holding SE-Preferred Stock	804,139	0.02	HKD 138,215	Sun Hung Kai Properties Ltd	1,632,804	0.04
EUR 9,654	Puma SE	634,230	0.01	HKD 47,085	Swire Pacific Ltd	280,520	0.01
EUR 302	Rational AG	175,070	0.00	HKD 117,193	Swire Properties Ltd	290,931	0.01
EUR 4,523	Rheinmetall AG	1,041,704	0.02	HKD 115,198	Technronic Industries Co Ltd	1,201,608	0.03
EUR 60,729	RWE AG	2,227,199	0.05	HKD 914,841	WH Group Ltd	706,508	0.01
EUR 97,434	SAP SE	8,854,895	0.19	HKD 188,000	Xinyi Glass Holdings Ltd	450,896	0.01
EUR 2,038	Sartorius AG-Preferred Stock	710,351	0.02				
EUR 8,796	Scout24 AG	450,501	0.01				
EUR 72,045	Siemens AG	7,312,764	0.16				
EUR 28,534	Siemens Healthineers AG	1,446,499	0.03				
EUR 10,991	Symrise AG	1,193,293	0.03				
EUR 127,199	Telefonica Deutschland Holding AG	364,366	0.01				
EUR 9,460	Uniper SE	140,141	0.00				
EUR 9,692	United Internet AG	275,908	0.01				
EUR 3,327	Volkswagen AG	604,861	0.01				
EUR 17,523	Volkswagen AG-Preferred Stock	2,334,260	0.05				
EUR 63,188	Vonovia SE	1,942,161	0.04				
EUR 17,468	Zalando SE	455,817	0.01				
<b>Total Germany</b>		<b>91,039,453</b>	<b>2.00</b>				
<b>Hong Kong</b>				<b>Ireland</b>			
HKD 1,127,601	AIA Group Ltd	12,221,623	0.27	USD 58,836	Accenture PLC	16,335,816	0.36
HKD 313,535	BOC Hong Kong Holdings Ltd	1,238,645	0.03	USD 9,900	AerCap Holdings NV	405,306	0.01
HKD 184,200	Budweiser Brewing Co APAC Ltd	551,641	0.01	USD 7,196	Allegion PLC	704,488	0.01
HKD 239,000	Chow Tai Fook Jewellery Group Ltd	449,556	0.01	EUR 68,209	CRH PLC	2,353,200	0.05
HKD 202,684	CK Asset Holdings Ltd	1,433,546	0.03	GBP 9,056	DCC PLC	560,681	0.01
HKD 226,808	CK Hutchison Holdings Ltd	1,533,355	0.03	EUR 14,644	Flutter Entertainment PLC	1,477,067	0.03
HKD 58,436	CK Infrastructure Holdings Ltd	358,199	0.01	AUD 37,455	James Hardie Industries PLC	818,266	0.02
HKD 142,267	CLP Holdings Ltd	1,180,278	0.03	USD 5,353	Jazz Pharmaceuticals PLC	835,122	0.02
HKD 145,800	ESR Cayman Ltd	393,906	0.01	USD 66,144	Johnson Controls International plc / Tyco Fire & Security Finance SCA	3,166,975	0.07
USD 6,400	Futu Holdings Ltd	334,144	0.01	EUR 15,246	Kerry Group PLC	1,455,862	0.03
HKD 177,018	Galaxy Entertainment Group Ltd	1,055,753	0.02	EUR 12,270	Kingspan Group PLC	736,308	0.02
HKD 188,108	Hang Lung Properties Ltd	356,705	0.01	USD 47,782	Linde PLC	13,738,759	0.30
HKD 74,631	Hang Seng Bank Ltd	1,317,250	0.03	USD 125,148	Medtronic PLC	11,232,033	0.25
HKD 147,694	Henderson Land Development Co Ltd	553,362	0.01	USD 19,648	Seagate Technology Holdings PLC	1,403,653	0.03
HKD 292,740	HK Electric Investments & HK Electric Investments Ltd	268,605	0.01	EUR 21,328	Smurfit Kappa Group PLC	715,299	0.02
HKD 343,075	HKT Trust & HKT Ltd	460,817	0.01	USD 22,097	Trane Technologies PLC	2,869,737	0.06
				USD 10,965	Willis Towers Watson PLC	2,164,381	0.05
				<b>Total Ireland</b>		<b>60,972,953</b>	<b>1.34</b>
				<b>Isle Of Man</b>			
				GBP 47,082	GVC Holdings PLC	711,875	0.02
				<b>Total Isle Of Man</b>		<b>711,875</b>	<b>0.02</b>
				<b>Israel</b>			
				ILS 3,064	Azrieli Group Ltd	213,823	0.00
				ILS 110,654	Bank Hapoalim BM	921,340	0.02
				ILS 127,048	Bank Leumi Le-Israel BM	1,126,405	0.03
				USD 10,025	Check Point Software Technologies Ltd	1,220,845	0.03
				USD 4,119	CyberArk Software Ltd	527,067	0.01
				ILS 2,690	Elbit Systems Ltd	612,329	0.01
				ILS -	Isracard Ltd	3	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Israel (continued)				Japan (continued)			
ILS 74,529	Israel Chemicals Ltd	674,393	0.02	JPY 20,021	Brother Industries Ltd	351,478	0.01
ILS 116,551	Israel Discount Bank Ltd	604,362	0.01	JPY 94,745	Canon Inc	2,151,473	0.05
USD 5,800	Kornit Digital Ltd	183,860	0.00	JPY 12,400	Capcom Co Ltd	300,747	0.01
ILS 10,944	Mizrahi Tefahot Bank Ltd	360,930	0.01	JPY 14,357	Central Japan Railway Co	1,654,402	0.04
ILS 5,501	Nice Ltd	1,053,187	0.02	JPY 59,179	Chiba Bank Ltd	322,783	0.01
USD 5,100	Solaredge Technologies Inc	1,395,768	0.03	JPY 48,486	Chubu Electric Power Co Inc	487,519	0.01
USD 95,509	Teva Pharmaceutical Industries Ltd-ADR	718,228	0.02	JPY 56,502	Chugai Pharmaceutical Co Ltd	1,443,171	0.03
ILS 9,528	Tower Semiconductor Ltd	442,644	0.01	JPY 102,645	Concordia Financial Group Ltd	355,108	0.01
USD 7,065	Wix.com Ltd	463,111	0.01	JPY 34,000	CyberAgent Inc	338,110	0.01
USD 7,300	ZIM Integrated Shipping Services Ltd	344,779	0.01	JPY 23,206	Dai Nippon Printing Co Ltd	499,803	0.01
				JPY 7,600	Daifuku Co Ltd	434,110	0.01
Total Israel		10,863,074	0.24	JPY 99,215	Dai-ichi Life Holdings Inc	1,833,055	0.04
				JPY 167,542	Daiichi Sankyo Co Ltd	4,238,650	0.09
Italy				JPY 23,925	Daikin Industries Ltd	3,830,325	0.08
EUR 8,425	Amplifon SpA	257,632	0.01	JPY 6,550	Daito Trust Construction Co Ltd	564,576	0.01
EUR 93,818	Assicurazioni Generali SpA	1,493,299	0.03	JPY 55,359	Daiwa House Industry Co Ltd	1,288,470	0.03
EUR 50,654	Atlantia SpA	1,185,160	0.03	JPY 212	Daiwa House REIT Investment Corp	479,850	0.01
EUR 46,701	Davide Campari-Milano NV	489,944	0.01	JPY 139,743	Daiwa Securities Group Inc	623,343	0.01
EUR 2,582	DiaSorin SpA	337,959	0.01	JPY 41,040	Denso Corp	2,177,442	0.05
EUR 774,251	Enel SpA	4,225,280	0.09	JPY 20,943	Dentsu Group Inc	628,190	0.01
EUR 243,026	Eni SpA	2,878,122	0.06	JPY 2,400	Disco Corp	568,842	0.01
EUR 12,311	Ferrari NV	2,254,917	0.05	JPY 25,732	East Japan Railway Co	1,314,111	0.03
EUR 59,179	FinecoBank Banca Fineco SpA	706,540	0.02	JPY 22,265	Eisai Co Ltd	938,259	0.02
EUR 29,738	Infrastrutture Wireless Italiane SpA	301,072	0.01	JPY 18,492	FANUC Corp	2,891,098	0.06
EUR 1,589,334	Intesa Sanpaolo SpA	2,957,593	0.06	JPY 5,515	Fast Retailing Co Ltd	2,885,475	0.06
EUR 58,402	Mediobanca Banca di Credito Finanziario SpA	504,203	0.01	JPY 12,206	Fuji Electric Co Ltd	504,933	0.01
EUR 15,891	Moncler SpA	679,980	0.01	JPY 34,282	Fujifilm Holdings Corp	1,836,549	0.04
EUR 54,989	Nexi SpA	454,387	0.01	JPY 18,600	Fujitsu Ltd	2,322,690	0.05
EUR 36,850	Poste Italiane SpA	343,333	0.01	JPY 383	GLP J REIT	467,138	0.01
EUR 23,449	Prysmian SpA	642,532	0.01	JPY 3,700	GMO Payment Gateway Inc	260,093	0.01
EUR 7,314	Recordati SpA	317,403	0.01	JPY 29,927	Hakuhodo DY Holdings Inc	274,256	0.01
EUR 160,335	Snam SpA	837,943	0.02	JPY 12,746	Hamamatsu Photonics KK	494,435	0.01
EUR 806,432	Telecom Italia SpA	210,518	0.00	JPY 21,514	Hankyu Hanshin Holdings Inc	585,932	0.01
EUR 112,170	Terna Rete Elettrica Nazionale SpA	878,104	0.02	JPY 1,857	Hikari Tsushin Inc	190,136	0.00
EUR 206,568	UniCredit SpA	1,957,646	0.04	JPY 3,229	Hirose Electric Co Ltd	428,061	0.01
Total Italy		23,913,567	0.52	JPY 7,987	Hitachi Construction Machinery Co Ltd	176,666	0.00
				JPY 92,223	Hitachi Ltd	4,370,334	0.10
Japan				JPY 18,200	Hitachi Metals Ltd	275,033	0.01
JPY 16,000	Advantest Corp	855,029	0.02	JPY 153,203	Honda Motor Co Ltd	3,713,500	0.08
JPY 55,059	Aeon Co Ltd	954,024	0.02	JPY 9,546	Hoshizaki Corp	284,226	0.01
JPY 14,785	AGC Inc	519,116	0.01	JPY 35,608	Hoya Corp	3,036,463	0.07
JPY 15,531	Aisin Seiki Co Ltd	480,146	0.01	JPY 30,913	Hulic Co Ltd	238,921	0.00
JPY 37,902	Ajinomoto Co Inc	920,662	0.02	JPY 9,100	Ibiden Co Ltd	256,211	0.01
JPY 19,026	ANA Holdings Inc	350,046	0.01	JPY 20,244	Idemitsu Kosan Co Ltd	487,269	0.01
JPY 38,741	Asahi Group Holdings Ltd	1,267,555	0.03	JPY 10,548	Iida Group Holdings Co Ltd	162,193	0.00
JPY 16,400	Asahi Intecc Co Ltd	247,228	0.01	JPY 89,285	Inpex Corp	966,096	0.02
JPY 122,101	Asahi Kasei Corp	931,115	0.02	JPY 53,299	Isuzu Motors Ltd	588,876	0.01
JPY 180,189	Astellas Pharma Inc	2,805,195	0.06	JPY 5,600	Ito En Ltd	250,620	0.01
JPY 7,800	Azbil Corp	204,681	0.00	JPY 114,457	Itochu Corp	3,089,425	0.07
JPY 18,953	Bandai Namco Holdings Inc	1,336,357	0.03	JPY 9,900	Itochu Techno-Solutions Corp	242,299	0.00
JPY 54,201	Bridgestone Corp	1,974,863	0.04	JPY 10,906	Japan Airlines Co Ltd	190,657	0.00



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Japan (continued)				Japan (continued)			
JPY 43,817	Japan Exchange Group Inc	631,509	0.01	JPY 50,124	Mitsubishi UFJ Lease & Finance Co Ltd	230,964	0.00
JPY 49,525	Japan Post Bank Co Ltd	384,593	0.01	JPY 134,561	Mitsui & Co Ltd	2,965,978	0.06
JPY 214,994	Japan Post Holdings Co Ltd	1,533,625	0.03	JPY 16,983	Mitsui Chemicals Inc	361,274	0.01
JPY 16,400	Japan Post Insurance Co Ltd	262,076	0.01	JPY 86,716	Mitsui Fudosan Co Ltd	1,862,235	0.04
JPY 119	Japan Real Estate Investment Corp REIT	546,583	0.01	JPY 27,200	Mitsui OSK Lines Ltd	621,663	0.01
JPY 511	Japan Retail Fund Investment Corp REIT	397,576	0.01	JPY 233,752	Mizuho Financial Group Inc	2,654,884	0.06
JPY 113,935	Japan Tobacco Inc	1,967,476	0.04	JPY 23,800	MonotaRO Co Ltd	353,177	0.01
JPY 47,413	JFE Holdings Inc	499,066	0.01	JPY 45,059	MS&AD Insurance Group Holdings Inc	1,379,083	0.03
JPY 14,959	JSR Corp	387,587	0.01	JPY 54,137	Murata Manufacturing Co Ltd	2,947,240	0.06
JPY 267,677	JXTG Holdings Inc	1,012,150	0.02	JPY 23,906	NEC Corp	927,346	0.02
JPY 41,819	Kajima Corp	479,277	0.01	JPY 40,216	Nexon Co Ltd	822,348	0.02
JPY 15,148	Kakaku.com Inc	249,540	0.01	JPY 23,450	NGK Insulators Ltd	315,532	0.01
JPY 66,603	Kansai Electric Power Co Inc	658,897	0.01	JPY 43,404	Nidec Corp	2,677,307	0.06
JPY 45,273	Kao Corp	1,823,517	0.04	JPY 29,600	Nihon M&A Center Inc	314,400	0.01
JPY 151,066	KDDI Corp	4,769,218	0.10	JPY 10,325	Nintendo Co Ltd	4,459,689	0.10
JPY 10,294	Keio Corp	367,873	0.01	JPY 154	Nippon Building Fund Inc REIT	766,288	0.02
JPY 11,848	Keisei Electric Railway Co Ltd	326,168	0.01	JPY 6,721	Nippon Express Holdings Inc	364,608	0.01
JPY 18,184	Keyence Corp	6,207,898	0.14	JPY 62,350	Nippon Paint Holdings Co Ltd	463,994	0.01
JPY 14,088	Kikkoman Corp	746,631	0.02	JPY 151	Nippon Prologis REIT Inc	371,234	0.01
JPY 12,160	Kintetsu Group Holdings Co Ltd	378,168	0.01	JPY 4,200	Nippon Shinyaku Co Ltd	255,051	0.01
JPY 77,740	Kirin Holdings Co Ltd	1,223,137	0.03	JPY 68,403	Nippon Steel Corp	956,147	0.02
JPY 5,100	Kobayashi Pharmaceutical Co Ltd	313,835	0.01	JPY 112,576	Nippon Telegraph & Telephone Corp	3,228,413	0.07
JPY 12,400	Kobe Bussan Co Ltd	303,485	0.01	JPY 13,703	Nippon Yusen KK	935,018	0.02
JPY 4,100	Koei Tecmo Holdings Co Ltd	132,185	0.00	JPY 11,645	Nissan Chemical Corp	535,727	0.01
JPY 9,937	Koito Manufacturing Co Ltd	314,886	0.01	JPY 216,029	Nissan Motor Co Ltd	839,914	0.02
JPY 90,799	Komatsu Ltd	2,010,404	0.04	JPY 19,686	Nisshin Seifun Group Inc	230,108	0.00
JPY 8,396	Konami Holdings Corp	464,127	0.01	JPY 4,851	Nissin Foods Holdings Co Ltd	334,576	0.01
JPY 3,124	Kose Corp	283,760	0.01	JPY 7,353	Nitori Holdings Co Ltd	697,927	0.01
JPY 102,101	Kubota Corp	1,523,380	0.03	JPY 13,835	Nitto Denko Corp	894,125	0.02
JPY 6,392	Kurita Water Industries Ltd	231,016	0.00	JPY 267,564	Nomura Holdings Inc	976,666	0.02
JPY 30,611	Kyocera Corp	1,634,930	0.04	JPY 11,413	Nomura Real Estate Holdings Inc	279,329	0.01
JPY 19,840	Kyowa Kirin Co Ltd	445,416	0.01	JPY 392	Nomura Real Estate Master Fund Inc REIT	488,792	0.01
JPY 7,300	Lasertec Corp	867,800	0.02	JPY 31,250	Nomura Research Institute Ltd	830,389	0.02
JPY 31,314	LIXIL Group Corp	585,459	0.01	JPY 52,740	NTT Data Corp	728,278	0.02
JPY 37,272	M3 Inc	1,069,421	0.02	JPY 68,742	Obayashi Corp	498,405	0.01
JPY 21,659	Makita Corp	539,183	0.01	JPY 6,537	Obic Co Ltd	923,374	0.02
JPY 133,103	Marubeni Corp	1,199,206	0.03	JPY 22,949	Odakyu Electric Railway Co Ltd	308,284	0.01
JPY 50,262	Mazda Motor Corp	410,664	0.01	JPY 76,517	Oji Holdings Corp	331,177	0.01
JPY 9,206	McDonald's Holdings Co Japan Ltd	334,751	0.01	JPY 120,188	Olympus Corp	2,412,076	0.05
JPY 11,753	MEIJI Holdings Co Ltd	576,166	0.01	JPY 17,451	Omron Corp	885,171	0.02
JPY 33,111	MINEBEA MITSUMI Inc	563,000	0.01	JPY 29,661	Ono Pharmaceutical Co Ltd	760,219	0.02
JPY 21,411	MISUMI Group Inc	450,741	0.01	JPY 4,200	Open House Group Co Ltd	166,943	0.00
JPY 124,216	Mitsubishi Chemical Holdings Corp	673,860	0.01	JPY 4,200	Oracle Corp Japan	242,994	0.01
JPY 120,760	Mitsubishi Corp	3,588,444	0.08	JPY 18,950	Oriental Land Co Ltd	2,639,093	0.06
JPY 190,189	Mitsubishi Electric Corp	2,031,315	0.04	JPY 107,517	ORIX Corp	1,801,249	0.04
JPY 100,885	Mitsubishi Estate Co Ltd	1,462,166	0.03	JPY 34,301	Osaka Gas Co Ltd	655,444	0.01
JPY 26,180	Mitsubishi Heavy Industries Ltd	914,387	0.02	JPY 11,216	Otsuka Corp	332,298	0.01
JPY 1,130,329	Mitsubishi UFJ Financial Group Inc	6,068,691	0.13	JPY 32,990	Otsuka Holdings Co Ltd	1,169,967	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Japan (continued)				Japan (continued)			
JPY 30,784	Pan Pacific International Holdings Corp	490,577	0.01	JPY 18,400	TIS Inc	481,484	0.01
JPY 186,583	Panasonic Corp	1,505,931	0.03	JPY 16,771	Tobu Railway Co Ltd	382,071	0.01
JPY 16,100	Persol Holdings Co Ltd	292,242	0.01	JPY 10,123	Toho Co Ltd	365,488	0.01
JPY 77,745	Rakuten Inc	350,226	0.01	JPY 60,298	Tokio Marine Holdings Inc	3,507,674	0.08
JPY 137,788	Recruit Holdings Co Ltd	4,051,842	0.09	JPY 14,016	Tokyo Electron Ltd	4,570,379	0.10
JPY 107,200	Renesas Electronics Corp	972,931	0.02	JPY 36,987	Tokyo Gas Co Ltd	764,216	0.02
JPY 199,849	Resona Holdings Inc	747,439	0.02	JPY 46,395	Tokyu Corp	545,723	0.01
JPY 48,765	Ricoh Co Ltd	380,845	0.01	JPY 23,996	Toppan Printing Co Ltd	400,419	0.01
JPY 7,227	Rohm Co Ltd	503,238	0.01	JPY 126,732	Toray Industries Inc	710,084	0.02
JPY 20,647	SBI Holdings Inc	403,502	0.01	JPY 38,946	Toshiba Corp	1,581,003	0.03
JPY 13,500	SCSK Corp	228,155	0.00	JPY 22,400	Tosoh Corp	277,826	0.01
JPY 21,338	Secom Co Ltd	1,316,672	0.03	JPY 14,793	TOTO Ltd	487,819	0.01
JPY 23,900	Seiko Epson Corp	337,772	0.01	JPY 11,626	Toyota Industries Corp	718,843	0.02
JPY 33,434	Sekisui Chemical Co Ltd	457,009	0.01	JPY 987,555	Toyota Motor Corp	15,265,286	0.33
JPY 57,896	Sekisui House Ltd	1,012,770	0.02	JPY 20,555	Toyota Tsusho Corp	670,264	0.01
JPY 71,151	Seven & i Holdings Co Ltd	2,758,473	0.06	JPY 11,073	Trend Micro Inc	539,570	0.01
JPY 23,000	SG Holdings Co Ltd	387,523	0.01	JPY 34,180	Unicharm Corp	1,142,227	0.02
JPY 16,335	Sharp Corp	126,130	0.00	JPY 23,150	USS Co Ltd	400,275	0.01
JPY 23,025	Shimadzu Corp	727,078	0.02	JPY 10,200	Welcia Holdings Co Ltd	204,218	0.00
JPY 6,972	Shimano Inc	1,176,241	0.03	JPY 21,274	West Japan Railway Co	781,558	0.02
JPY 45,248	Shimizu Corp	249,796	0.01	JPY 13,309	Yakult Honsha Co Ltd	767,064	0.02
JPY 35,175	Shin-Etsu Chemical Co Ltd	3,961,411	0.09	JPY 13,330	Yamaha Corp	549,468	0.01
JPY 22,385	Shionogi & Co Ltd	1,129,507	0.02	JPY 24,162	Yamaha Motor Co Ltd	442,139	0.01
JPY 34,034	Shiseido Co Ltd	1,364,316	0.03	JPY 28,571	Yamato Holdings Co Ltd	456,362	0.01
JPY 50,778	Shizuoka Bank Ltd	304,619	0.01	JPY 18,725	Yaskawa Electric Corp	602,320	0.01
JPY 5,610	SMC Corp	2,497,050	0.05	JPY 24,774	Yokogawa Electric Corp	408,660	0.01
JPY 270,700	Softbank Corp	3,001,800	0.07	JPY 249,346	Z Holding Corp	727,546	0.02
JPY 113,240	SoftBank Group Corp	4,363,560	0.10	JPY 10,250	ZOZO Inc	184,471	0.00
JPY 31,656	Sompo Holdings Inc	1,394,118	0.03	<b>Total Japan</b>		<b>280,696,952</b>	<b>6.16</b>
JPY 117,652	Sony Corp	9,608,398	0.21	Jersey			
JPY 8,300	Square Enix Holdings Co Ltd	367,178	0.01	USD 7,000	Novocure Ltd	486,500	0.01
JPY 49,306	Subaru Corp	875,208	0.02	<b>Total Jersey</b>		<b>486,500</b>	<b>0.01</b>
JPY 27,400	SUMCO Corp	354,765	0.01	Jordan			
JPY 134,766	Sumitomo Chemical Co Ltd	526,744	0.01	GBP 15,921	Hikma Pharmaceuticals PLC	312,748	0.01
JPY 112,909	Sumitomo Corp	1,543,351	0.03	<b>Total Jordan</b>		<b>312,748</b>	<b>0.01</b>
JPY 59,066	Sumitomo Electric Industries Ltd	651,724	0.01	Luxembourg			
JPY 24,065	Sumitomo Metal Mining Co Ltd	752,834	0.02	EUR 56,102	ArcelorMittal SA	1,261,601	0.03
JPY 124,954	Sumitomo Mitsui Financial Group Inc	3,708,472	0.08	EUR 98,821	Aroundtown SA	313,346	0.01
JPY 28,284	Sumitomo Mitsui Trust Holdings Inc	870,245	0.02	EUR 11,717	Eurofins Scientific SE	919,695	0.02
JPY 30,014	Sumitomo Realty & Development Co Ltd	791,580	0.02	EUR 45,781	Tenaris SA	587,264	0.01
JPY 12,969	Suntory Beverage & Food Ltd	489,720	0.01	<b>Total Luxembourg</b>		<b>3,081,906</b>	<b>0.07</b>
JPY 35,854	Suzuki Motor Corp	1,125,328	0.02	Macau			
JPY 16,330	Systemex Corp	981,567	0.02	HKD 276,848	Sands China Ltd	660,460	0.01
JPY 50,807	T&D Holdings Inc	607,343	0.01	<b>Total Macau</b>		<b>660,460</b>	<b>0.01</b>
JPY 18,331	Taisei Corp	570,082	0.01	Netherlands			
JPY 18,418	Taiyo Nippon Sanso Corp	293,240	0.01	EUR 39,712	ABN AMRO Bank NV	444,854	0.01
JPY 143,714	Takeda Pharmaceutical Co Ltd	4,038,865	0.09	EUR 2,046	Adyen NV	2,968,919	0.06
JPY 32,851	TDK Corp	1,013,181	0.02	EUR 173,812	Aegon NV	750,106	0.02
JPY 63,768	Terumo Corp	1,918,837	0.04	EUR 17,337	Akzo Nobel NV	1,134,985	0.02
				EUR 4,813	Argenx SE	1,798,851	0.04
				EUR 3,866	ASM International NV	964,352	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Netherlands (continued)				Singapore			
EUR 37,836	ASML Holding NV	18,031,439	0.39	SGD 253,403	Ascendas REIT	518,933	0.01
EUR 8,291	Euronext NV	675,224	0.01	SGD 255,637	Capitaland Investment Ltd/Singapore	701,684	0.02
EUR 8,381	EXOR NV	521,159	0.01	SGD 525,283	CapitaLand Mall Trust REIT	819,044	0.02
EUR 11,196	Heineken Holding NV	812,902	0.02	SGD 33,816	City Developments Ltd	198,031	0.00
EUR 24,549	Heineken NV	2,232,833	0.05	SGD 170,201	DBS Group Holdings Ltd	3,629,781	0.08
EUR 5,267	Imcd Nv	721,061	0.02	SGD 555,387	Genting Singapore Ltd	287,331	0.01
EUR 366,755	ING Groep NV	3,616,071	0.08	SGD 144,900	Keppel Corp Ltd	675,721	0.01
EUR 11,045	JDE Peet's NV	313,616	0.01	SGD 248,000	Mapletree Commercial Trust REIT	326,105	0.01
EUR 19,203	Just Eat Takeaway.com NV	302,462	0.01	SGD 201,003	Mapletree Logistics Trust REIT	242,642	0.00
EUR 98,763	Koninklijke Ahold Delhaize NV	2,566,839	0.06	SGD 319,793	Oversea-Chinese Banking Corp Ltd	2,617,261	0.06
EUR 16,526	Koninklijke DSM NV	2,368,691	0.05	USD 33,900	Sea Ltd	2,266,554	0.05
EUR 268,027	Koninklijke KPN NV	952,990	0.02	SGD 147,570	Singapore Airlines Ltd	540,782	0.01
EUR 80,075	Koninklijke Philips NV	1,720,749	0.04	SGD 86,545	Singapore Exchange Ltd	588,285	0.01
EUR 27,279	NN Group NV	1,236,006	0.03	SGD 160,449	Singapore Technologies Engineering Ltd	470,383	0.01
USD 23,574	NXP Semiconductors NV	3,489,659	0.08	SGD 807,607	Singapore Telecommunications Ltd	1,468,165	0.03
EUR 11,088	OCI NV	364,915	0.01	SGD 111,824	United Overseas Bank Ltd	2,109,205	0.05
EUR 79,367	Prosus NV	5,184,229	0.11	SGD 34,898	UOL Group Ltd	184,558	0.00
EUR 18,564	Qiagen Nv	867,526	0.02	SGD 22,100	Venture Corp Ltd	264,082	0.01
EUR 10,857	Randstad NV	524,391	0.01	SGD 188,604	Wilmar International Ltd	547,503	0.01
EUR 212,044	Stellantis NV	2,614,067	0.06				
EUR 24,862	Wolters Kluwer NV	2,405,817	0.05				
<b>Total Netherlands</b>		<b>59,584,713</b>	<b>1.31</b>	<b>Total Singapore</b>		<b>18,456,050</b>	<b>0.40</b>
New Zealand				South Africa			
NZD 120,689	Auckland International Airport Ltd	538,776	0.01	GBP 47,197	Mondi PLC	833,983	0.02
NZD 49,692	Fisher & Paykel Healthcare Corp Ltd	617,302	0.01	<b>Total South Africa</b>		<b>833,983</b>	<b>0.02</b>
NZD 90,634	Mercury NZ Ltd	318,387	0.01	Spain			
NZD 117,189	Meridian Energy Ltd	340,996	0.01	EUR 2,156	Acciona SA	395,575	0.01
NZD 174,689	Spark New Zealand Ltd	521,342	0.01	EUR 21,115	ACS Actividades de Construccion y Servicios SA	510,587	0.01
AUD 12,390	Xero Ltd	655,698	0.02	EUR 7,265	Aena SME SA	920,917	0.02
<b>Total New Zealand</b>		<b>2,992,501</b>	<b>0.07</b>	EUR 42,609	Amadeus IT Group SA	2,368,043	0.05
Norway				EUR 589,190	Banco Bilbao Vizcaya Argentaria SA	2,667,452	0.06
NOK 34,259	Adevinta ASA	246,720	0.01	EUR 1,647,559	Banco Santander SA	4,629,920	0.10
NOK 6,089	Aker BP ASA	210,840	0.00	EUR 387,909	CaixaBank SA	1,345,174	0.03
SEK 18,493	Aker BP ASA	640,346	0.01	EUR 51,562	Cellnex Telecom SA	1,996,120	0.04
NOK 81,652	DNB Bank ASA	1,459,112	0.03	EUR 27,829	EDP Renovaveis SA	655,193	0.02
NOK 91,986	Equinor ASA	3,189,332	0.07	EUR 18,203	Enagas SA	400,969	0.01
NOK 22,038	Gjensidige Forsikring ASA	445,009	0.01	EUR 28,962	Endesa SA	545,010	0.01
NOK 7,811	Kongsberg Gruppen ASA	279,084	0.01	EUR 42,773	Ferrovial SA	1,081,705	0.02
NOK 38,224	Mowi ASA	867,026	0.02	EUR 33,336	Grifols SA	628,540	0.01
NOK 116,750	Norsk Hydro ASA	651,831	0.01	EUR 548,425	Iberdrola SA	5,673,880	0.13
NOK 63,884	Orkla ASA	509,016	0.01	EUR 106,035	Industria de Diseno Textil SA	2,393,344	0.05
NOK 5,145	Salmar ASA	360,628	0.01	EUR 13,913	Naturgy Energy Group SA	399,561	0.01
NOK 60,584	Telenor ASA	803,310	0.02	EUR 33,412	Red Electrica Corp SA	629,623	0.01
NOK 16,064	Yara International ASA	669,242	0.02	EUR 127,716	Repsol SA	1,875,965	0.04
<b>Total Norway</b>		<b>10,331,496</b>	<b>0.23</b>	EUR 16,052	Siemens Gamesa Renewable Energy SA	300,558	0.01
Portugal				EUR 522,745	Telefonica SA	2,657,101	0.06
EUR 252,447	EDP - Energias de Portugal SA	1,174,975	0.03	<b>Total Spain</b>		<b>32,075,237</b>	<b>0.70</b>
EUR 44,997	Galp Energia SGPS SA	526,166	0.01				
EUR 23,874	Jeronimo Martins SGPS SA	517,651	0.01				
<b>Total Portugal</b>		<b>2,218,792</b>	<b>0.05</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
Sweden				Switzerland (continued)			
SEK 29,060	Alfa Laval AB	699,318	0.02	CHF 307	Barry Callebaut AG	683,042	0.02
SEK 95,164	Assa Abloy AB	2,017,989	0.04	CHF 92	Chocoladefabriken Lindt & Spruengli AG	933,117	0.02
SEK 402,344	Atlas Copco AB	3,607,183	0.08	CHF 9	Chocoladefabriken Lindt & Spruengli AG	941,035	0.02
SEK 25,661	Boliden AB	814,724	0.02	USD 39,764	Chubb Ltd	7,816,807	0.17
SEK 18,964	Electrolux AB	254,756	0.01	CHF 48,917	Cie Financiere Richemont SA	5,193,934	0.11
SEK 54,500	Embracer Group AB	414,784	0.01	CHF 21,678	Clariant AG	411,664	0.01
SEK 91,529	Epiroc AB	1,354,384	0.03	GBP 16,833	Coca-Cola HBC AG	372,469	0.01
SEK 27,618	EQT AB	564,359	0.01	CHF 232,682	Credit Suisse Group AG	1,317,320	0.03
SEK 56,444	Essity AB	1,471,221	0.03	CHF 504	EMS-Chemie Holding AG	374,045	0.01
SEK 17,459	Evolution Gaming Group AB	1,584,657	0.03	USD 15,009	Garmin Ltd	1,474,634	0.03
SEK 44,136	Fastighets AB Balder	211,088	0.00	CHF 3,151	Geberit AG	1,510,084	0.03
SEK 17,245	Getinge AB	397,830	0.01	CHF 816	Givaudan SA	2,861,349	0.06
SEK 57,915	Hennes & Mauritz AB	690,409	0.01	GBP 925,843	Glencore PLC	5,004,660	0.11
SEK 184,907	Hexagon AB	1,917,205	0.04	CHF 22,914	Julius Baer Group Ltd	1,054,089	0.02
SEK 8,195	Holmen AB	331,802	0.01	CHF 4,399	Kuehne Nagel International AG	1,038,465	0.02
SEK 26,940	Husqvarna AB	197,803	0.00	CHF 53,885	LafargeHolcim Ltd	2,299,266	0.05
SEK 15,524	Industrivarden AB	344,645	0.01	CHF 16,217	Logitech International SA	844,771	0.02
SEK 13,213	Industrivarden AB	296,820	0.01	CHF 7,002	Lonza Group AG	3,722,795	0.08
SEK 23,859	Indutrade AB	434,344	0.01	CHF 261,794	Nestle SA	30,474,041	0.67
SEK 17,586	Investment AB Latour	347,176	0.01	CHF 203,986	Novartis AG	17,227,000	0.38
SEK 210,879	Investor AB	3,536,335	0.08	CHF 1,999	Partners Group Holding AG	1,796,145	0.04
SEK 26,902	Kinnevik AB	432,641	0.01	CHF 65,379	Roche Holding AG	21,754,301	0.48
SEK 9,693	L E Lundbergforetagen AB	393,399	0.01	CHF 2,914	Roche Holdings AG	1,121,343	0.03
SEK 16,059	Lifco AB	257,401	0.01	CHF 3,745	Schindler Holding AG	681,051	0.02
SEK 19,447	Lundin Petroleum AB	13,265	0.00	CHF 2,051	Schindler Holding AG	367,631	0.01
SEK 139,164	Nibe Industrier AB	1,042,976	0.02	CHF 525	SGS SA	1,198,230	0.03
SEK 23,080	Sagax AB	425,005	0.01	EUR 38,698	Siemens Energy AG	565,789	0.01
SEK 95,870	Sandvik AB	1,551,617	0.03	CHF 14,004	Sika AG	3,218,133	0.07
SEK 26,258	Securitas AB	225,799	0.00	CHF 4,713	Sonova Holding AG	1,496,581	0.03
SEK 65,662	Sinch AB	213,344	0.00	EUR 60,225	STMicroelectronics NV	1,888,867	0.04
SEK 155,878	Skandinaviska Enskilda Banken AB	1,527,231	0.03	CHF 9,026	Straumann Holdings AG	1,080,933	0.02
SEK 30,611	Skanska AB	468,392	0.01	CHF 2,480	Swatch Group AG	586,745	0.01
SEK 28,782	SKF AB	422,711	0.01	CHF 4,315	Swatch Group AG	191,287	0.00
SEK 56,922	Svenska Cellulosa AB SCA	848,770	0.02	CHF 3,014	Swiss Life Holding AG	1,463,947	0.03
SEK 135,199	Svenska Handelsbanken AB	1,153,375	0.03	CHF 8,404	Swiss Prime Site AG	735,191	0.02
SEK 79,124	Swedbank AB	998,374	0.02	CHF 26,577	Swiss Re AG	2,053,759	0.05
SEK 131,879	Swedish Match AB	1,341,003	0.03	CHF 2,486	Swisscom AG	1,369,527	0.03
SEK 17,763	Swedish Orphan Biovitrum AB	383,432	0.01	USD 30,626	TE Connectivity Ltd	3,465,332	0.08
SEK 49,463	Tele2 AB	562,332	0.01	CHF 6,112	Temenos AG	521,086	0.01
SEK 276,791	Telefonaktiebolaget LM Ericsson	2,060,118	0.05	CHF 333,526	UBS Group AG	5,361,639	0.12
SEK 258,981	Telia Co AB	990,190	0.02	CHF 2,484	VAT Group AG	590,545	0.01
SEK 142,806	Volvo AB	2,207,156	0.05	CHF 3,975	Vifor Pharma AG	687,170	0.02
SEK 21,278	Volvo AB	341,780	0.01	CHF 14,074	Zurich Insurance Group AG	6,103,854	0.13
SEK 52,054	Volvo Car AB	345,218	0.01				
<b>Total Sweden</b>		<b>39,694,361</b>	<b>0.87</b>	<b>Total Switzerland</b>		<b>152,863,752</b>	<b>3.36</b>
Switzerland				United Kingdom			
CHF 154,175	ABB Ltd	4,100,168	0.09	GBP 85,175	3i Group PLC	1,146,641	0.03
CHF 16,191	Adecco Group AG	548,635	0.01	GBP 13,755	Admiral Group PLC	374,855	0.01
CHF 48,069	Alcon Inc	3,348,035	0.07	USD 126,706	Amcor PLC	1,574,956	0.03
CHF 4,185	Bachem Holdings AG	290,045	0.01	GBP 119,106	Anglo American PLC	4,248,320	0.09
CHF 4,441	Baloise Holding AG	723,196	0.02	USD 19,497	Aon PLC	5,257,951	0.12
				USD 25,614	Aptiv PLC	2,281,439	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 37,853	Ashtead Group PLC	1,580,928	0.03	GBP 83,996	Phoenix Group Holdings PLC	602,261	0.01
GBP 30,604	Associated British Foods PLC	586,496	0.01	GBP 264,268	Prudential PLC	3,260,753	0.07
GBP 144,234	AstraZeneca PLC	18,917,818	0.42	GBP 66,965	Reckitt Benckiser Group PLC	5,017,792	0.11
GBP 86,500	Auto Trader Group PLC	583,027	0.01	GBP 183,839	RELX PLC	4,969,841	0.11
GBP 11,829	AVEVA Group PLC	323,373	0.01	GBP 175,230	Rentokil Initial PLC	1,009,987	0.02
GBP 234,258	Aviva PLC	1,141,677	0.03	AUD 35,092	Rio Tinto Ltd	2,478,255	0.05
GBP 304,008	BAE Systems PLC	3,065,119	0.07	GBP 105,018	Rio Tinto PLC	6,270,460	0.14
GBP 1,611,955	Barclays PLC	2,997,536	0.07	GBP 777,433	Rolls-Royce Holdings PLC	783,175	0.02
GBP 76,307	Barratt Developments PLC	423,877	0.01	GBP 562,414	Royal Bank of Scotland Group PLC	1,491,041	0.03
GBP 8,250	Berkeley Group Holdings PLC	373,115	0.01	GBP 78,484	Sage Group PLC	605,059	0.01
GBP 1,817,380	BP PLC	8,570,236	0.19	GBP 11,912	Schroders PLC	386,546	0.01
GBP 203,183	British American Tobacco PLC	8,684,563	0.19	GBP 115,314	Segro PLC REIT	1,367,941	0.03
GBP 99,487	British Land Co PLC REIT	540,195	0.01	GBP 19,972	Severn Trent PLC	659,493	0.01
GBP 590,958	BT Group PLC	1,337,055	0.03	GBP 89,518	Smith & Nephew PLC	1,247,506	0.03
GBP 26,872	Bunzl PLC	887,338	0.02	GBP 36,344	Smiths Group PLC	617,711	0.01
GBP 31,519	Burberry Group PLC	628,146	0.01	GBP 6,888	Spirax-Sarco Engineering PLC	826,308	0.02
USD 40,500	Clarivate PLC	561,330	0.01	GBP 101,190	SSE PLC	1,985,906	0.04
EUR 95,882	CNH Industrial NV	1,104,643	0.02	GBP 46,643	St James's Place PLC	624,518	0.01
USD 19,997	Coca-Cola European Partners PLC	1,032,045	0.02	GBP 229,956	Standard Chartered PLC	1,727,565	0.04
GBP 167,801	Compass Group PLC	3,423,604	0.08	GBP 184,461	Standard Life Aberdeen PLC	358,094	0.01
GBP 13,598	Croda International PLC	1,068,792	0.02	GBP 327,523	Taylor Wimpey PLC	463,987	0.01
GBP 216,023	Diageo PLC	9,262,236	0.20	GBP 677,544	Tesco PLC	2,102,365	0.05
GBP 89,534	Experian PLC	2,616,154	0.06	GBP 238,805	Unilever PLC	10,791,523	0.24
GBP 21,309	Ferguson PLC	2,377,736	0.05	GBP 54,345	United Utilities Group PLC	673,193	0.01
GBP 474,168	GlaxoSmithKline PLC	10,167,266	0.22	GBP 2,414,570	Vodafone Group PLC	3,714,146	0.08
GBP 35,503	Halma PLC	866,213	0.02	GBP 19,524	Whitbread PLC	587,557	0.01
GBP 39,631	Hargreaves Lansdown PLC	379,167	0.01	GBP 105,647	Wpp PLC	1,057,987	0.02
GBP 1,897,244	HSBC Holdings PLC	12,340,802	0.27		<b>Total United Kingdom</b>	<b>191,132,530</b>	<b>4.19</b>
GBP 83,257	Imperial Brands PLC	1,856,406	0.04	United States			
GBP 124,506	Informa PLC	799,579	0.02	USD 53,420	3M Co	6,913,082	0.15
GBP 14,793	InterContinental Hotels Group PLC	781,493	0.02	USD 164,186	Abbott Laboratories	17,838,809	0.39
GBP 15,703	Intertek Group PLC	802,106	0.02	USD 164,598	AbbVie Inc	25,209,830	0.55
GBP 163,607	J Sainsbury PLC	405,333	0.01	USD 4,404	Abiomed Inc	1,090,034	0.02
GBP 323,789	JD Sports Fashion PLC	453,782	0.01	USD 72,975	Activision Blizzard Inc	5,681,833	0.12
GBP 18,647	Johnson Matthey PLC	436,046	0.01	USD 43,893	Adobe Inc	16,067,472	0.35
GBP 189,909	Kingfisher PLC	563,441	0.01	USD 6,064	Advance Auto Parts Inc	1,049,618	0.02
GBP 72,931	Land Securities Group PLC REIT	588,112	0.01	USD 152,301	Advanced Micro Devices Inc	11,646,457	0.26
GBP 524,372	Legal & General Group PLC	1,525,192	0.03	USD 65,101	AES Corp	1,367,772	0.03
USD 16,508	Liberty Global PLC	347,493	0.01	USD 10,000	Affirm Holdings Inc	180,600	0.00
USD 32,512	Liberty Global PLC	718,190	0.02	USD 58,161	Aflac Inc	3,218,048	0.07
GBP 6,797,070	Lloyds Banking Group PLC	3,492,564	0.08	USD 28,308	Agilent Technologies Inc	3,362,141	0.07
GBP 29,049	London Stock Exchange Group PLC	2,692,460	0.06	USD 20,749	Air Products & Chemicals Inc	4,989,720	0.11
GBP 250,256	M&G PLC	591,435	0.01	USD 31,500	Airbnb Inc	2,806,020	0.06
GBP 396,661	Melrose Industries PLC	721,142	0.02	USD 15,839	Akamai Technologies Inc	1,446,576	0.03
GBP 341,918	National Grid PLC	4,368,349	0.10	USD 10,349	Albemarle Corp	2,162,734	0.05
GBP 12,468	Next PLC	887,307	0.02	USD 18,000	Alcoa Corp	820,440	0.02
GBP 74,317	Ocado Group PLC	705,066	0.02	USD 12,978	Alexandria Real Estate Equities Inc REIT	1,882,199	0.04
GBP 69,327	Pearson PLC	631,288	0.01	USD 6,586	Align Technology Inc	1,558,709	0.03
USD 16,092	Pentair PLC	736,531	0.02	USD 1,382	Alleghany Corp	1,151,344	0.03
GBP 27,562	Persimmon PLC	623,596	0.01	USD 24,480	Alliant Energy Corp	1,434,773	0.03
				USD 26,248	Allstate Corp	3,326,409	0.07

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 35,616	Ally Financial Inc	1,193,492	0.03	USD 12,500	Bentley Systems Inc	416,250	0.01
USD 11,686	Alnylam Pharmaceuticals Inc	1,704,403	0.04	USD 120,062	Berkshire Hathaway Inc	32,779,327	0.72
USD 26,427	Alphabet Inc	57,807,741	1.27	USD 21,702	Best Buy Co Inc	1,414,753	0.03
USD 27,903	Alphabet Inc	60,807,892	1.33	USD 9,100	Bill.com Holdings Inc	1,000,454	0.02
USD 169,756	Altria Group Inc	7,090,708	0.16	USD 12,939	Biogen Inc	2,638,780	0.06
USD 850,880	Amazon.com Inc	90,371,965	1.98	USD 17,942	BioMarin Pharmaceutical Inc	1,486,854	0.03
USD 37,000	AMC Entertainment Holdings Inc	501,350	0.01	USD 2,131	Bio-Rad Laboratories Inc	1,054,845	0.02
USD 955	Amerco	456,710	0.01	USD 3,800	Bio-Techne Corp	1,317,232	0.03
USD 22,709	Ameren Corp	2,051,985	0.05	USD 15,133	Black Knight Inc	989,547	0.02
USD 47,334	American Electric Power Co Inc	4,541,224	0.10	USD 14,215	BlackRock Inc	8,657,504	0.19
USD 60,275	American Express Co	8,355,320	0.18	USD 65,553	Blackstone Group Inc	5,980,400	0.13
USD 6,286	American Financial Group Inc	872,560	0.02	USD 3,670	Booking Holdings Inc	6,418,793	0.14
USD 27,300	American Homes 4 Rent REIT	967,512	0.02	USD 13,020	Booz Allen Hamilton Holdings Corp	1,176,487	0.03
USD 76,541	American International Group Inc	3,913,541	0.09	USD 24,663	BorgWarner Inc	823,004	0.02
USD 42,515	American Tower Corp REIT	10,866,409	0.24	USD 14,504	Boston Properties Inc REIT	1,290,566	0.03
USD 15,974	American Water Works Co Inc	2,376,452	0.05	USD 133,741	Boston Scientific Corp	4,984,527	0.11
USD 9,899	Ameriprise Financial Inc	2,352,794	0.05	USD 203,005	Bristol-Myers Squibb Co	15,631,385	0.34
USD 13,707	AmerisourceBergen Corp	1,939,266	0.04	USD 38,173	Broadcom Inc	18,544,825	0.41
USD 21,916	AMETEK Inc	2,408,349	0.05	USD 10,239	Broadridge Financial Solutions Inc	1,459,569	0.03
USD 51,902	Amgen Inc	12,627,757	0.28	CAD 15,196	Brookfield Renewable Corp	540,127	0.01
USD 56,304	Amphenol Corp	3,624,852	0.08	USD 23,465	Brown & Brown Inc	1,368,948	0.03
USD 48,868	Analog Devices Inc	7,139,126	0.16	USD 29,433	Brown-Forman Corp	2,065,019	0.05
USD 162,720	Annaly Capital Management Inc REIT	961,675	0.02	USD 13,586	Bunge Ltd	1,232,114	0.03
USD 7,440	ANSYS Inc	1,780,318	0.04	USD 6,486	Burlington Stores Inc	883,588	0.02
USD 22,485	Anthem Inc	10,850,811	0.24	USD 456	Cable One Inc	587,930	0.01
USD 13,647	AO Smith Corp	746,218	0.02	USD 71,100	Cabot Oil & Gas Corp	1,833,669	0.04
USD 30,300	APA Corp	1,057,470	0.02	USD 26,026	Cadence Design Systems Inc	3,904,681	0.09
USD 38,039	Apollo Global Management Inc	1,844,131	0.04	USD 16,800	Caesars Entertainment Inc	643,440	0.01
USD 1,515,752	Apple Inc	207,233,613	4.55	USD 10,012	Camden Property Trust REIT	1,346,414	0.03
USD 82,510	Applied Materials Inc	7,506,760	0.16	USD 19,090	Campbell Soup Co	917,275	0.02
USD 10,400	AppLovin Corp	358,176	0.01	USD 38,871	Capital One Financial Corp	4,049,969	0.09
USD 22,381	Aramark	685,530	0.02	USD 27,562	Cardinal Health Inc	1,440,666	0.03
USD 52,789	Archer-Daniels-Midland Co	4,096,426	0.09	USD 15,062	Carlyle Group Inc	476,863	0.01
USD 23,368	Arista Networks Inc	2,190,516	0.05	USD 15,861	CarMax Inc	1,435,103	0.03
USD 5,983	Arrow Electronics Inc	670,634	0.01	USD 81,327	Carnival Corp	703,479	0.02
USD 18,308	Arthur J Gallagher & Co	2,984,936	0.07	USD 80,481	Carrier Global Corp	2,869,952	0.06
USD 4,963	Assurant Inc	857,855	0.02	USD 8,400	Carvana Co	189,672	0.00
USD 665,554	AT&T Inc	13,950,012	0.31	USD 16,745	Catalent Inc	1,796,571	0.04
USD 12,907	Atmos Energy Corp	1,446,875	0.03	USD 50,005	Caterpillar Inc	8,938,894	0.20
USD 19,442	Autodesk Inc	3,343,246	0.07	USD 9,733	Cboe Global Markets Inc	1,101,678	0.02
USD 39,265	Automatic Data Processing Inc	8,247,221	0.18	USD 31,712	CBRE Group Inc	2,334,320	0.05
USD 1,884	AutoZone Inc	4,048,942	0.09	USD 11,980	CDW Corp	1,887,569	0.04
USD 6,475	Avalara Inc	457,135	0.01	USD 10,647	Celanese Corp	1,252,194	0.03
USD 12,310	AvalonBay Communities Inc REIT	2,391,217	0.05	USD 54,679	Centene Corp	4,626,390	0.10
USD 53,245	Avantor Inc	1,655,920	0.04	USD 59,957	CenterPoint Energy Inc	1,773,528	0.04
USD 7,273	Avery Dennison Corp	1,177,281	0.03	USD 10,300	Ceridian Hcm Holding Inc	484,924	0.01
USD 83,308	Baker Hughes a GE Co	2,405,102	0.05	USD 18,863	CF Industries Holdings Inc	1,617,125	0.04
USD 30,530	Ball Corp	2,099,548	0.05	USD 12,694	CH Robinson Worldwide Inc	1,286,791	0.03
USD 675,834	Bank of America Corp	21,038,712	0.46	USD 4,900	Charles River Laboratories International Inc	1,048,453	0.02
USD 72,034	Bank of New York Mellon Corp	3,004,538	0.07	USD 135,255	Charles Schwab Corp	8,545,411	0.19
USD 47,352	Baxter International Inc	3,041,419	0.07				
USD 26,586	Becton Dickinson and Co	6,554,247	0.14				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 11,019	Charter Communications Operating LLC Via Charter Communications Operating Capital	5,162,732	0.11	USD 15,613	Delta Air Lines Inc	452,309	0.01
USD 21,309	Cheniere Energy Inc	2,834,736	0.06	USD 16,737	Dentsply Sirona Inc	598,013	0.01
USD 181,178	Chevron Corp	26,230,951	0.58	USD 59,400	Devon Energy Corp	3,273,534	0.07
USD 7,900	Chewy Inc	274,288	0.01	USD 34,180	DexCom Inc	2,547,435	0.06
USD 2,672	Chipotle Mexican Grill Inc	3,492,999	0.08	USD 15,200	Diamondback Energy Inc	1,841,480	0.04
USD 21,467	Church & Dwight Co Inc	1,989,132	0.04	USD 26,747	Digital Realty Trust Inc REIT	3,472,563	0.08
USD 29,961	Cigna Corp	7,895,323	0.17	USD 24,721	Discover Financial Services	2,338,112	0.05
USD 13,413	Cincinnati Financial Corp	1,595,879	0.04	USD 28,926	DISH Network Corp	518,643	0.01
USD 8,845	Cintas Corp	3,303,873	0.07	USD 19,247	DocuSign Inc	1,104,393	0.02
USD 386,797	Cisco Systems Inc	16,493,024	0.36	USD 21,686	Dollar General Corp	5,322,612	0.12
USD 185,220	Citigroup Inc	8,518,268	0.19	USD 19,863	Dollar Tree Inc	3,095,649	0.07
USD 48,131	Citizens Financial Group Inc	1,717,795	0.04	USD 75,820	Dominion Energy Inc	6,051,194	0.13
USD 12,184	Citrix Systems Inc	1,183,919	0.03	USD 3,598	Domino's Pizza Inc	1,402,177	0.03
USD 51,300	Cleveland-Cliffs Inc	788,481	0.02	USD 18,400	DoorDash Inc	1,180,728	0.03
USD 12,026	Clorox Co	1,695,425	0.04	USD 12,095	Dover Corp	1,467,365	0.03
USD 21,100	Cloudflare Inc	923,125	0.02	USD 69,129	Dow Inc	3,567,748	0.08
USD 33,595	CME Group Inc	6,876,896	0.15	USD 32,014	DR Horton Inc	2,119,007	0.05
USD 27,608	CMS Energy Corp	1,863,540	0.04	USD 22,585	Dropbox Inc	474,059	0.01
USD 383,218	Coca-Cola Co	24,108,244	0.53	USD 17,072	DTE Energy Co	2,163,876	0.05
USD 13,564	Cognex Corp	576,741	0.01	USD 71,894	Duke Energy Corp	7,707,756	0.17
USD 49,418	Cognizant Technology Solutions Corp	3,335,221	0.07	USD 36,428	Duke Realty Corp REIT	2,001,719	0.04
USD 12,000	Coinbase Global Inc	564,240	0.01	USD 48,361	Dupont De Nemours Inc	2,687,904	0.06
USD 74,764	Colgate-Palmolive Co	5,991,587	0.13	USD 19,693	Dynatrace Inc	776,692	0.02
USD 421,244	Comcast Corp	16,529,615	0.36	USD 13,088	Eastman Chemical Co	1,174,910	0.03
USD 45,925	Conagra Brands Inc	1,572,472	0.03	USD 37,418	Eaton Corp PLC	4,714,294	0.10
USD 121,153	ConocoPhillips	10,880,751	0.24	USD 52,536	eBay Inc	2,189,175	0.05
USD 33,341	Consolidated Edison Inc	3,170,729	0.07	USD 22,819	Ecolab Inc	3,508,649	0.08
USD 14,557	Constellation Brands Inc	3,392,654	0.07	USD 36,128	Edison International	2,284,735	0.05
USD 28,500	Constellation Energy Corp	1,631,910	0.04	USD 58,363	Edwards Lifesciences Corp	5,549,738	0.12
USD 4,823	Cooper Cos Inc	1,510,178	0.03	USD 33,274	Elanco Animal Health Inc	653,169	0.01
USD 18,795	Copart Inc	2,042,265	0.04	USD 26,475	Electronic Arts Inc	3,220,684	0.07
USD 76,034	Corning Inc	2,395,831	0.05	USD 75,344	Eli Lilly & Co	24,428,785	0.54
USD 68,361	Corteva Inc	3,701,065	0.08	USD 55,669	Emerson Electric Co	4,427,912	0.10
USD 37,490	CoStar Group Inc	2,264,771	0.05	USD 12,700	Enphase Energy Inc	2,479,548	0.05
USD 41,306	Costco Wholesale Corp	19,797,140	0.43	USD 13,200	Entegris Inc	1,216,116	0.03
USD 8,482	Coupa Software Inc	484,322	0.01	USD 17,751	Entergy Corp	1,999,473	0.04
USD 18,624	CrowdStrike Holdings Inc	3,139,261	0.07	USD 54,796	EOG Resources Inc	6,051,670	0.13
USD 40,370	Crown Castle International Corp REIT	6,797,501	0.15	USD 5,517	EPAM Systems Inc	1,626,301	0.04
USD 12,518	Crown Holdings Inc	1,153,784	0.03	USD 29,600	EQT Corp	1,018,240	0.02
USD 205,205	CSX Corp	5,963,257	0.13	USD 10,701	Equifax Inc	1,955,929	0.04
USD 12,600	Cummins Inc	2,438,478	0.05	USD 8,466	Equinix Inc REIT	5,562,331	0.12
USD 122,350	CVS Health Corp	11,336,951	0.25	USD 35,419	Equitable Holdings Inc	923,373	0.02
USD 63,267	Danaher Corp	16,039,450	0.35	USD 17,059	Equity LifeStyle Properties Inc REIT	1,202,148	0.03
USD 12,666	Darden Restaurants Inc	1,432,778	0.03	USD 33,802	Equity Residential REIT	2,441,180	0.05
USD 21,418	Datadog Inc	2,039,850	0.04	USD 2,407	Erie Indemnity Co	462,601	0.01
USD 7,533	DaVita Inc	602,339	0.01	USD 18,938	Essential Utilities Inc	868,307	0.02
USD 27,154	Deere & Co	8,131,808	0.18	USD 5,693	Essex Property Trust Inc	1,488,776	0.03
USD 29,417	Dell Technologies	1,359,360	0.03	USD 21,783	Estee Lauder Cos Inc	5,547,477	0.12
				USD 12,600	Etsy Inc	922,446	0.02
				USD 22,367	Evergy Inc	1,459,447	0.03
				USD 32,504	Eversource Energy	2,745,613	0.06
				USD 13,256	Exact Sciences Corp	522,154	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 92,020	Exelon Corp	4,170,346	0.09	USD 124,099	Hewlett Packard Enterprise Co	1,645,553	0.04
USD 14,371	Expedia Group Inc	1,362,802	0.03	USD 26,318	Hilton Worldwide Holdings Inc	2,932,878	0.06
USD 14,208	Expeditors International of Washington Inc	1,384,712	0.03	USD 22,079	Hologic Inc	1,530,075	0.03
USD 11,799	Extra Space Storage Inc	2,007,246	0.04	USD 97,097	Home Depot Inc	26,630,794	0.58
USD 393,590	Exxon Mobil Corp	33,707,048	0.74	USD 63,941	Honeywell International Inc	11,113,585	0.24
USD 5,966	F5 Networks Inc	913,037	0.02	USD 18,900	Horizon Therapeutics Plc	1,507,464	0.03
USD 214,724	Facebook Inc	34,624,245	0.76	USD 27,547	Hormel Foods Corp	1,304,626	0.03
USD 3,272	FactSet Research Systems Inc	1,258,313	0.03	USD 69,717	Host Hotels & Resorts Inc REIT	1,093,163	0.02
USD 2,686	Fair Isaac Corp	1,076,817	0.02	USD 35,449	Howmet Aerospace Inc	1,114,871	0.02
USD 54,386	Fastenal Co	2,714,949	0.06	USD 97,800	HP Inc	3,205,884	0.07
USD 23,545	FedEx Corp	5,337,887	0.12	USD 4,400	HubSpot Inc	1,322,860	0.03
USD 25,134	Fidelity National Financial	928,953	0.02	USD 11,350	Humana Inc	5,312,594	0.12
USD 57,080	Fidelity National Information Services Inc	5,232,524	0.12	USD 119,381	Huntington Bancshares Inc	1,436,153	0.03
USD 64,736	Fifth Third Bancorp	2,175,130	0.05	USD 3,895	Huntington Ingalls Industries Inc	848,409	0.02
USD 1,000	First Citizens BancShares Inc/NC	653,780	0.01	USD 8,671	IAC/InterActiveCorp	658,736	0.01
USD 15,584	First Republic Bank	2,247,213	0.05	USD 7,390	IDEX Corp	1,342,246	0.03
USD 51,488	FirstEnergy Corp	1,976,624	0.04	USD 7,534	IDEXX Laboratories Inc	2,642,400	0.06
USD 58,022	Fiserv Inc	5,162,217	0.11	USD 29,351	Illinois Tool Works Inc	5,349,220	0.12
USD 7,523	FleetCor Technologies Inc	1,580,658	0.03	USD 14,842	Illumina Inc	2,736,271	0.06
USD 11,953	FMC Corp	1,279,091	0.03	USD 18,382	Incyte Corp	1,396,481	0.03
USD 369,182	Ford Motor Co	4,108,996	0.09	USD 38,887	Ingersoll Rand Inc	1,636,365	0.04
USD 61,530	Fortinet Inc	3,481,367	0.08	USD 6,025	Insulet Corp	1,313,089	0.03
USD 32,450	Fortive Corp	1,764,631	0.04	USD 379,329	Intel Corp	14,190,698	0.31
USD 10,461	Fortune Brands Home & Security Inc	626,405	0.01	USD 52,647	Intercontinental Exchange Inc	4,950,924	0.11
USD 29,696	Fox Corp	955,023	0.02	USD 83,867	International Business Machines Corp	11,841,182	0.26
USD 10,167	Fox Corp	301,960	0.01	USD 22,455	International Flavors & Fragrances Inc	2,674,840	0.06
USD 22,790	Franklin Resources Inc	531,235	0.01	USD 35,988	International Paper Co	1,505,378	0.03
USD 6,988	Gartner Inc	1,689,908	0.04	USD 38,391	Interpublic Group of Cos Inc	1,056,904	0.02
USD 5,500	Generac Holdings Inc	1,158,190	0.03	USD 25,085	Intuit Inc	9,668,762	0.21
USD 102,779	General Electric Co	6,543,939	0.14	USD 33,412	Intuitive Surgical Inc	6,706,123	0.15
USD 56,702	General Mills Inc	4,278,166	0.09	USD 33,418	Invesco Ltd	539,032	0.01
USD 129,556	General Motors Co	4,114,699	0.09	USD 57,724	Invitation Homes Inc REIT	2,053,820	0.05
USD 13,480	Genuine Parts Co	1,792,840	0.04	USD 16,913	IQVIA Holdings Inc	3,669,952	0.08
USD 117,185	Gilead Sciences Inc	7,243,205	0.16	USD 28,341	Iron Mountain Inc	1,379,923	0.03
USD 26,540	Global Payments Inc	2,936,386	0.06	USD 6,055	Jack Henry & Associates Inc	1,090,021	0.02
USD 8,257	Globe Life Inc	804,810	0.02	USD 10,840	Jacobs Engineering Group Inc	1,378,089	0.03
USD 16,235	GoDaddy Inc	1,129,307	0.02	USD 8,159	JB Hunt Transport Services Inc	1,284,798	0.03
USD 31,530	Goldman Sachs Group Inc	9,365,041	0.21	USD 10,549	JM Smucker Co	1,350,377	0.03
USD 9,028	Guidewire Software Inc	640,898	0.01	USD 244,455	Johnson & Johnson	43,393,207	0.95
USD 84,781	Halliburton Co	2,658,732	0.06	USD 274,616	JPMorgan Chase & Co	30,924,508	0.68
USD 28,329	Hartford Financial Services Group Inc	1,853,566	0.04	USD 31,674	Juniper Networks Inc	902,709	0.02
USD 10,324	Hasbro Inc	845,329	0.02	USD 24,397	Kellogg Co	1,740,482	0.04
USD 22,051	HCA Healthcare Inc	3,705,891	0.08	USD 68,107	Keurig Dr Pepper Inc	2,410,307	0.05
USD 52,764	Healthpeak Properties Inc REIT	1,367,115	0.03	USD 91,083	KeyCorp	1,569,360	0.03
USD 4,927	HEICO Corp	646,028	0.01	USD 16,278	Keysight Technologies Inc	2,243,922	0.05
USD 7,114	HEICO Corp	749,673	0.02	USD 31,696	Kimberly-Clark Corp	4,283,714	0.09
USD 13,530	Henry Schein Inc	1,038,292	0.02	USD 60,200	Kimco Realty Corp REIT	1,190,154	0.03
USD 12,872	Hershey Co	2,769,540	0.06	USD 192,190	Kinder Morgan Inc	3,221,104	0.07
USD 26,339	Hess Corp	2,790,354	0.06	USD 52,575	KKR & Co Inc	2,433,697	0.05
				USD 14,164	KLA-Tencor Corp	4,519,449	0.10



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 15,251	Knight-Swift Transportation Holdings Inc	705,969	0.02	USD 104,764	Micron Technology Inc	5,791,354	0.13
USD 64,118	Kraft Heinz Co	2,445,461	0.05	USD 661,540	Microsoft Corp	169,903,318	3.73
USD 65,814	Kroger Co	3,114,977	0.07	USD 10,092	Mid-America Apartment Communities Inc	1,762,770	0.04
USD 25,800	L Brands Inc	694,536	0.02	USD 32,131	Moderna Inc	4,589,913	0.10
USD 18,112	L3Harris Technologies Inc	4,377,670	0.10	USD 5,276	Mohawk Industries Inc	654,699	0.01
USD 8,402	Laboratory Corp of America Holdings	1,969,093	0.04	USD 5,677	Molina Healthcare Inc	1,587,346	0.03
USD 12,534	Lam Research Corp	5,341,364	0.12	USD 18,589	Molson Coors Brewing Co	1,013,286	0.02
USD 27,200	Las Vegas Sands Corp	913,648	0.02	USD 129,647	Mondelez International Inc	8,049,782	0.18
USD 5,172	Lear Corp	651,103	0.01	USD 5,808	MongoDB Inc	1,507,176	0.03
USD 12,976	Leidos Holdings Inc	1,306,813	0.03	USD 3,700	Monolithic Power Systems Inc	1,420,948	0.03
USD 22,503	Lennar Corp	1,588,037	0.04	USD 37,327	Monster Beverage Corp	3,460,213	0.08
USD 3,566	Lennox International Inc	736,700	0.02	USD 14,840	Moody's Corp	4,036,035	0.09
USD 13,827	Liberty Broadband Corp	1,598,954	0.04	USD 124,634	Morgan Stanley	9,479,662	0.21
USD 18,885	Liberty Media Corp-Liberty Formula One	1,198,631	0.03	USD 30,836	Mosaic Co	1,456,384	0.03
USD 7,562	Liberty Media Corp-Liberty SiriusXM	272,534	0.01	USD 15,793	Motorola Solutions Inc	3,310,213	0.07
USD 12,464	Liberty Media Corp-Liberty SiriusXM	449,327	0.01	USD 7,278	MSCI Inc	2,999,628	0.07
USD 16,690	Lincoln National Corp	780,591	0.02	USD 10,298	Nasdaq Inc	1,570,857	0.03
USD 16,247	Live Nation Entertainment Inc	1,341,677	0.03	USD 21,877	NetApp Inc	1,427,255	0.03
USD 27,097	LKQ Corp	1,330,192	0.03	USD 41,483	Netflix Inc	7,254,132	0.16
USD 21,513	Loews Corp	1,274,860	0.03	USD 7,255	Neurocrine Biosciences Inc	707,217	0.02
USD 62,464	Lowe's Cos Inc	10,910,587	0.24	USD 37,131	Newell Brands Inc	706,974	0.02
USD 7,700	LPL Financial Holdings Inc	1,420,496	0.03	USD 74,692	Newmont Goldcorp Corp	4,456,872	0.10
USD 31,000	Lucid Group Inc	531,960	0.01	USD 29,046	News Corp	452,537	0.01
USD 84,670	Lumen Technologies Inc	923,750	0.02	USD 182,868	NextEra Energy Inc	14,164,955	0.31
USD 30,100	Lyft Inc	399,728	0.01	USD 118,935	NIKE Inc	12,155,157	0.27
USD 24,881	LyondellBasell Industries NV	2,176,092	0.05	USD 38,265	NiSource Inc	1,128,435	0.02
USD 16,972	M&T Bank Corp	2,705,167	0.06	USD 4,197	Nordson Corp	849,641	0.02
USD 62,800	Marathon Oil Corp	1,411,744	0.03	USD 21,557	Norfolk Southern Corp	4,899,691	0.11
USD 52,649	Marathon Petroleum Corp	4,328,274	0.10	USD 17,325	Northern Trust Corp	1,671,516	0.04
USD 1,199	Markel Corp	1,550,607	0.03	USD 56,793	NortonLifeLock Inc	1,247,174	0.03
USD 3,296	MarketAxess Holdings Inc	843,809	0.02	USD 23,849	NRG Energy Inc	910,316	0.02
USD 26,083	Marriott International Inc	3,547,549	0.08	USD 24,140	Nucor Corp	2,520,457	0.06
USD 46,949	Marsh & McLennan Cos Inc	7,288,832	0.16	USD 232,416	NVIDIA Corp	35,231,941	0.77
USD 5,495	Martin Marietta Materials Inc	1,644,324	0.04	USD 327	NVR Inc	1,309,354	0.03
USD 79,313	Marvell Technology Inc	3,452,495	0.08	USD 87,558	Occidental Petroleum Corp	5,155,415	0.11
USD 23,821	Masco Corp	1,205,343	0.03	USD 13,862	Okta Inc	1,253,125	0.03
USD 4,465	Masimo Corp	583,442	0.01	USD 8,590	Old Dominion Freight Line Inc	2,201,445	0.05
USD 81,151	Mastercard Inc	25,601,517	0.56	USD 20,839	Omnicom Group Inc	1,325,569	0.03
USD 27,147	Match Group Inc	1,891,874	0.04	USD 40,981	On Semiconductor Corp	2,061,754	0.05
USD 21,906	McCormick & Co Inc	1,823,675	0.04	USD 42,265	ONEOK Inc	2,345,707	0.05
USD 69,269	McDonald's Corp	17,101,131	0.38	USD 149,398	Oracle Corp	10,438,438	0.23
USD 13,540	McKesson Corp	4,416,883	0.10	USD 5,957	O'Reilly Automotive Inc	3,763,394	0.08
USD 46,961	Medical Properties Trust Inc REIT	717,094	0.02	USD 40,134	Otis Worldwide Corp	2,836,270	0.06
USD 235,266	Merck & Co Inc	21,449,201	0.47	USD 7,759	Owens Corning	576,571	0.01
USD 65,891	MetLife Inc	4,137,296	0.09	USD 32,776	PACCAR Inc	2,698,776	0.06
USD 1,998	Mettler-Toledo International Inc	2,295,242	0.05	USD 9,264	Packaging Corp of America	1,273,800	0.03
USD 30,040	MGM Resorts International	869,658	0.02	USD 158,200	Palantir Technologies Inc	1,434,874	0.03
USD 52,382	Microchip Technology Inc	3,042,347	0.07	USD 9,240	Palo Alto Networks Inc	4,564,006	0.10
				USD 11,329	Parker-Hannifin Corp	2,787,500	0.06
				USD 30,521	Paychex Inc	3,475,426	0.08
				USD 4,959	Paycom Software Inc	1,389,115	0.03
				USD 103,423	PayPal Holdings Inc	7,223,062	0.16

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 31,000	Peloton Interactive Inc	284,580	0.01	USD 11,830	SEI Investments Co	639,057	0.01
USD 128,702	PepsiCo Inc	21,449,475	0.47	USD 29,580	Sempra Energy	4,444,987	0.10
USD 11,110	PerkinElmer Inc	1,580,064	0.03	USD 11,838	Sensata Technologies Holding PLC	489,028	0.01
USD 523,109	Pfizer Inc	27,426,605	0.60	USD 18,695	ServiceNow Inc	8,889,846	0.20
USD 144,368	Philip Morris International Inc	14,254,896	0.31	USD 23,169	Sherwin-Williams Co	5,187,771	0.11
USD 45,064	Phillips 66	3,694,797	0.08	USD 5,900	Signature Bank	1,057,339	0.02
USD 44,995	Pinterest Inc	817,109	0.02	USD 31,016	Simon Property Group Inc REIT	2,944,039	0.06
USD 21,584	Pioneer Natural Resources Co	4,814,959	0.11	USD 108,561	Sirius XM Holdings Inc	665,479	0.01
USD 39,800	Plug Power Inc	659,486	0.01	USD 16,196	Skyworks Solutions Inc	1,500,397	0.03
USD 39,106	PNC Financial Services Group Inc	6,169,754	0.14	USD 90,421	Snap Inc	1,187,228	0.03
USD 3,900	Pool Corp	1,369,797	0.03	USD 5,231	Snap-on Inc	1,030,664	0.02
USD 20,974	PPG Industries Inc	2,398,167	0.05	USD 18,600	Snowflake Inc	2,586,516	0.06
USD 62,347	PPL Corp	1,691,474	0.04	USD 99,131	Southern Co	7,069,032	0.16
USD 21,782	Principal Financial Group Inc	1,454,820	0.03	USD 14,244	Southwest Airlines Co	514,493	0.01
USD 222,914	Procter & Gamble Co	32,052,804	0.70	USD 15,842	Splunk Inc	1,401,383	0.03
USD 54,663	Progressive Corp	6,355,667	0.14	USD 48,924	Square Inc	3,006,869	0.07
USD 69,154	Prologis Inc REIT	8,135,968	0.18	USD 18,500	SS&C Technologies Holdings Inc	1,074,295	0.02
USD 35,421	Prudential Financial Inc	3,389,081	0.07	USD 14,314	Stanley Black & Decker Inc	1,500,966	0.03
USD 8,957	Ptc Inc	952,487	0.02	USD 107,388	Starbucks Corp	8,203,369	0.18
USD 47,350	Public Service Enterprise Group Inc	2,996,308	0.07	USD 34,709	State Street Corp	2,139,810	0.05
USD 14,740	Public Storage REIT	4,608,756	0.10	USD 19,373	Steel Dynamics Inc	1,281,524	0.03
USD 25,053	PulteGroup Inc	992,850	0.02	USD 8,828	Steris Plc	1,819,892	0.04
USD 10,776	Qorvo Inc	1,016,392	0.02	USD 31,780	Stryker Corp	6,321,995	0.14
USD 105,020	Qualcomm Inc	13,415,255	0.29	USD 10,188	Sun Communities Inc REIT	1,623,560	0.04
USD 12,600	Quanta Services Inc	1,579,284	0.03	USD 5,213	SVB Financial Group	2,059,083	0.05
USD 10,721	Quest Diagnostics Inc	1,425,679	0.03	USD 45,021	Synchrony Financial	1,243,480	0.03
USD 18,084	Raymond James Financial Inc	1,616,890	0.04	USD 14,315	Synopsys Inc	4,347,465	0.10
USD 139,024	Raytheon Technologies Corp	13,361,597	0.29	USD 47,630	Sysco Corp	4,034,737	0.09
USD 55,558	Realty Income Corp REIT	3,792,389	0.08	USD 19,793	T Rowe Price Group Inc	2,248,683	0.05
USD 12,008	Regency Centers Corp	712,194	0.02	USD 15,362	Take-Two Interactive Software Inc	1,882,306	0.04
USD 10,006	Regeneron Pharmaceuticals Inc	5,914,847	0.13	USD 18,900	Targa Resources Corp	1,127,763	0.02
USD 78,702	Regions Financial Corp	1,475,663	0.03	USD 44,806	Target Corp	6,327,951	0.14
USD 20,930	Republic Services Inc	2,739,109	0.06	USD 15,334	Teladoc Health Inc	509,242	0.01
USD 12,877	ResMed Inc	2,699,406	0.06	USD 4,124	Teledyne Technologies Inc	1,546,954	0.03
USD 8,986	RingCentral Inc	469,608	0.01	USD 4,540	Teleflex Inc	1,116,159	0.02
USD 19,700	Rivian Automotive Inc	507,078	0.01	USD 15,983	Teradyne Inc	1,431,278	0.03
USD 10,811	Robert Half International Inc	809,636	0.02	USD 81,655	Tesla Inc	54,988,110	1.21
USD 34,300	ROBLOX Corp	1,127,098	0.02	USD 86,075	Texas Instruments Inc	13,225,424	0.29
USD 10,197	Rockwell Automation Inc	2,032,364	0.04	USD 21,512	Textron Inc	1,313,738	0.03
USD 12,088	Roku Inc	992,908	0.02	USD 36,431	Thermo Fisher Scientific Inc	19,792,234	0.43
USD 16,785	Rollins Inc	586,132	0.01	USD 111,588	TJX Cos Inc	6,232,190	0.14
USD 9,965	Roper Technologies Inc	3,932,687	0.09	USD 58,319	T-Mobile US Inc	7,846,238	0.17
USD 33,374	Ross Stores Inc	2,343,856	0.05	USD 9,979	Tractor Supply Co	1,934,429	0.04
USD 18,351	Royal Caribbean Cruises Ltd	640,633	0.01	USD 41,850	Trade Desk Inc	1,753,097	0.04
USD 33,600	Royalty Pharma PLC	1,412,544	0.03	USD 7,772	Tradeweb Markets Inc	530,439	0.01
USD 12,682	RPM International Inc	998,327	0.02	USD 4,625	TransDigm Group Inc	2,482,099	0.05
USD 32,985	S&P Global Inc	11,117,924	0.24	USD 18,693	TransUnion	1,495,253	0.03
USD 91,746	salesforce.com Inc	15,141,760	0.33	USD 21,818	Travelers Cos Inc	3,690,078	0.08
USD 9,666	SBA Communications Corp REIT	3,093,603	0.07	USD 20,546	Trimble Inc	1,196,394	0.03
USD 132,379	Schlumberger Ltd	4,733,873	0.10	USD 124,310	Truist Financial Corp	5,896,023	0.13
USD 12,084	Seagen Inc	2,138,143	0.05	USD 14,818	Twilio Inc	1,241,897	0.03
USD 15,751	Sealed Air Corp	909,148	0.02	USD 75,521	Twitter Inc	2,823,730	0.06



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

### Derivatives

Forward Foreign Exchange Contracts – 0.00%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold AUD, due 05/07/22	Westpac Banking Corp	839,175	1,221,000	36,940	0.00
Bought CHF / Sold CAD, due 05/07/22	JPMorgan Chase Bank NA London	22,689	30,000	443	0.00
Bought CHF / Sold CAD, due 05/07/22	Westpac Banking Corp	1,588,659	2,105,000	27,587	0.00
Bought CHF / Sold DKK, due 05/07/22	UBS AG	317,003	2,293,000	8,774	0.00
Bought CHF / Sold DKK, due 05/07/22	Westpac Banking Corp JPMorgan Chase Bank NA London	19,965	146,000	330	0.00
Bought CHF / Sold EUR, due 05/07/22	Merrill Lynch International	65,714	64,000	1,733	0.00
Bought CHF / Sold EUR, due 05/07/22	State Street Bank London	3,545,387	3,446,000	100,714	0.00
Bought CHF / Sold EUR, due 05/07/22	Westpac Banking Corp	20,534	20,000	540	0.00
Bought CHF / Sold EUR, due 05/07/22	JPMorgan Chase Bank NA London	295,409	289,000	6,434	0.00
Bought CHF / Sold GBP, due 05/07/22	Merrill Lynch International	42,213	35,000	1,588	0.00
Bought CHF / Sold GBP, due 05/07/22	Westpac Banking Corp	1,608,656	1,333,000	61,460	0.00
Bought CHF / Sold GBP, due 05/07/22	UBS AG	136,023	114,000	3,635	0.00
Bought CHF / Sold HKD, due 05/07/22	Westpac Banking Corp	323,482	2,650,000	183	0.00
Bought CHF / Sold HKD, due 05/07/22	UBS AG	22,220	180,000	271	0.00
Bought CHF / Sold ILS, due 05/07/22	JPMorgan Chase Bank NA London	35,576	124,000	1,754	0.00
Bought CHF / Sold JPY, due 05/07/22	Merrill Lynch International	66,839	8,975,000	3,753	0.00
Bought CHF / Sold JPY, due 05/07/22	Westpac Banking Corp	2,509,675	335,083,000	155,006	0.01
Bought CHF / Sold NOK, due 05/07/22	UBS AG	213,035	29,017,000	8,938	0.00
Bought CHF / Sold NZD, due 05/07/22	Westpac Banking Corp	94,208	927,000	4,577	0.00
Bought CHF / Sold SEK, due 05/07/22	UBS AG	25,571	41,000	1,218	0.00
Bought CHF / Sold SEK, due 05/07/22	Westpac Banking Corp	398,510	4,076,000	18,505	0.00
Bought CHF / Sold SGD, due 05/07/22	UBS AG	26,666	281,000	433	0.00
Bought CHF / Sold USD, due 05/07/22	UBS AG	130,655	187,000	2,107	0.00
Bought CHF / Sold USD, due 05/07/22	Barclays Bank PLC	43,956	44,000	1,914	0.00
Bought CHF / Sold USD, due 05/07/22	State Street Bank London	181,147	189,000	217	0.00
Bought CHF / Sold USD, due 05/07/22	Westpac Banking Corp	2,411,616	2,476,000	43,053	0.00
Bought EUR / Sold SEK, due 05/07/22	Westpac Banking Corp	6,000	64,034	24	0.00
Bought GBP / Sold AUD, due 05/07/22	UBS AG	125,988	221,000	1,035	0.00
Bought GBP / Sold ILS, due 05/07/22	UBS AG	6,654	28,000	85	0.00
Bought GBP / Sold JPY, due 05/07/22	JPMorgan Chase Bank NA London	21,976	3,559,000	491	0.00
Bought GBP / Sold JPY, due 05/07/22	Merrill Lynch International	383,574	61,797,000	10,956	0.00
Bought GBP / Sold NOK, due 05/07/22	UBS AG	13,047	155,000	157	0.00
Bought GBP / Sold NZD, due 05/07/22	Westpac Banking Corp	3,617	7,000	41	0.00
Bought GBP / Sold SEK, due 05/07/22	UBS AG	61,341	757,000	624	0.00
Bought JPY / Sold SEK, due 05/07/22	Westpac Banking Corp	713,000	53,109	65	0.00
Bought SEK / Sold ILS, due 05/07/22	JPMorgan Chase Bank NA London	38,196	13,000	15	0.00
Bought SEK / Sold ILS, due 05/07/22	UBS AG	49,862	17,000	12	0.00
Bought SEK / Sold JPY, due 05/07/22	JPMorgan Chase Bank NA London	289,262	3,803,000	235	0.00
Bought SEK / Sold JPY, due 05/07/22	Merrill Lynch International	4,656,072	60,792,000	6,889	0.00
Bought SEK / Sold NOK, due 05/07/22	UBS AG	131,923	127,000	19	0.00
Bought SEK / Sold NZD, due 05/07/22	UBS AG	6,378	1,000	1	0.00
Bought USD / Sold AUD, due 05/07/22	Citibank NA	542,673	755,000	23,497	0.00
Bought USD / Sold AUD, due 05/07/22	Westpac Banking Corp	43,167	62,000	533	0.00
Bought USD / Sold CAD, due 05/07/22	BNP Paribas SA	993,868	1,260,000	17,086	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.00% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CAD, due 05/07/22	JPMorgan Chase Bank NA London	33,989	43,000	655	0.00
Bought USD / Sold CHF, due 02/08/22	Barclays Bank PLC	41,000	38,991	202	0.00
Bought USD / Sold DKK, due 05/07/22	Merrill Lynch International	212,936	1,473,000	5,861	0.00
Bought USD / Sold DKK, due 05/07/22	Westpac Banking Corp	17,227	122,000	76	0.00
Bought USD / Sold EUR, due 05/07/22	Barclays Bank PLC	809,740	753,666	21,820	0.00
Bought USD / Sold EUR, due 05/07/22	HSBC Bank PLC	809,950	753,668	22,028	0.00
Bought USD / Sold EUR, due 05/07/22	JPMorgan Chase Bank NA London	874,410	813,666	23,763	0.00
Bought USD / Sold EUR, due 05/07/22	Westpac Banking Corp	201,709	192,000	982	0.00
Bought USD / Sold GBP, due 05/07/22	Barclays Bank PLC	211,000	172,984	919	0.00
Bought USD / Sold GBP, due 05/07/22	JPMorgan Chase Bank NA London	1,140,158	904,000	42,295	0.00
Bought USD / Sold GBP, due 05/07/22	Westpac Banking Corp	94,538	77,000	1,025	0.00
Bought USD / Sold HKD, due 05/07/22	UBS AG	213,499	1,674,000	168	0.00
Bought USD / Sold HKD, due 05/07/22	Westpac Banking Corp	19,118	150,000	2	0.00
Bought USD / Sold ILS, due 05/07/22	UBS AG	23,677	79,000	1,120	0.00
Bought USD / Sold JPY, due 05/07/22	JPMorgan Chase Bank NA London	60,579	7,783,000	3,290	0.00
Bought USD / Sold JPY, due 05/07/22	Merrill Lynch International	1,720,077	219,702,000	102,897	0.01
Bought USD / Sold JPY, due 05/07/22	Westpac Banking Corp	142,505	18,876,000	3,563	0.00
Bought USD / Sold NOK, due 05/07/22	UBS AG	65,397	616,000	3,048	0.00
Bought USD / Sold NZD, due 05/07/22	Westpac Banking Corp	16,944	26,000	778	0.00
Bought USD / Sold SEK, due 05/07/22	BNP Paribas SA	412,500	4,209,398	1,723	0.00
Bought USD / Sold SEK, due 05/07/22	Royal Bank of Canada	29,000	283,450	1,339	0.00
Bought USD / Sold SEK, due 05/07/22	UBS AG	262,838	2,572,000	11,848	0.00
Bought USD / Sold SEK, due 05/07/22	Westpac Banking Corp	82,322	831,834	1,146	0.00
Bought USD / Sold SGD, due 05/07/22	UBS AG	88,332	121,000	1,388	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>805,808</b>	<b>0.02</b>

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.00% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold USD, due 05/07/22	Westpac Banking Corp	21,000	16,309	(29)	(0.00)
Bought CHF / Sold USD, due 05/07/22	BNP Paribas SA	9,161,734	9,571,333	(1,443)	(0.00)
Bought CHF / Sold USD, due 05/07/22	HSBC Bank PLC	9,155,949	9,571,334	(7,487)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold USD, due 05/07/22	London	9,274,797	9,695,333	(7,343)	(0.00)
Bought EUR / Sold USD, due 05/07/22	Westpac Banking Corp	38,000	40,286	(559)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold CAD, due 05/07/22	London	5,644	9,000	(123)	(0.00)
Bought GBP / Sold CAD, due 05/07/22	Westpac Banking Corp	228,272	365,000	(5,731)	(0.00)
Bought GBP / Sold CHF, due 05/07/22	UBS AG	184,747	223,000	(8,568)	(0.00)
Bought GBP / Sold DKK, due 05/07/22	UBS AG	48,467	423,000	(605)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold EUR, due 05/07/22	London	22,986	27,000	(312)	(0.00)
Bought GBP / Sold EUR, due 05/07/22	Royal Bank of Canada	544,658	639,000	(6,583)	(0.00)
Bought GBP / Sold HKD, due 05/07/22	UBS AG	49,042	485,000	(2,249)	(0.00)
Bought GBP / Sold SGD, due 05/07/22	UBS AG	21,993	38,000	(595)	(0.00)
Bought GBP / Sold USD, due 05/07/22	Barclays Bank PLC	1,423,488	1,795,000	(66,245)	(0.00)
Bought GBP / Sold USD, due 05/07/22	HSBC Bank PLC	1,423,261	1,795,000	(66,520)	(0.00)
	JPMorgan Chase Bank NA				
Bought GBP / Sold USD, due 05/07/22	London	1,496,950	1,888,000	(70,029)	(0.00)
Bought GBP / Sold USD, due 05/07/22	Westpac Banking Corp	15,000	18,456	(239)	(0.00)
Bought JPY / Sold USD, due 05/07/22	Westpac Banking Corp	3,790,000	28,043	(146)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold AUD, due 05/07/22	London	70,151	10,000	(31)	(0.00)
Bought SEK / Sold AUD, due 05/07/22	UBS AG	1,456,955	207,000	(166)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold CAD, due 05/07/22	London	216,294	28,000	(599)	(0.00)
Bought SEK / Sold CAD, due 05/07/22	UBS AG	2,640,181	342,000	(7,483)	(0.00)
Bought SEK / Sold CAD, due 05/07/22	Westpac Banking Corp	38,935	5,000	(77)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold CHF, due 05/07/22	London	91,934	9,000	(429)	(0.00)
Bought SEK / Sold CHF, due 05/07/22	UBS AG	2,147,342	210,000	(9,806)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold DKK, due 05/07/22	London	47,921	34,000	(103)	(0.00)
Bought SEK / Sold DKK, due 05/07/22	UBS AG	552,768	391,000	(1,025)	(0.00)
Bought SEK / Sold EUR, due 05/07/22	Barclays Bank PLC	169,778	16,000	(159)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold EUR, due 05/07/22	London	335,617	32,000	(703)	(0.00)
Bought SEK / Sold EUR, due 05/07/22	Merrill Lynch International	6,596,940	627,000	(11,730)	(0.00)
Bought SEK / Sold EUR, due 05/07/22	Westpac Banking Corp	211,048	20,000	(314)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold GBP, due 05/07/22	London	258,724	21,000	(256)	(0.00)
Bought SEK / Sold GBP, due 05/07/22	Merrill Lynch International	2,900,433	235,000	(2,355)	(0.00)
Bought SEK / Sold GBP, due 05/07/22	Westpac Banking Corp	36,898	3,000	(43)	(0.00)
	JPMorgan Chase Bank NA				
Bought SEK / Sold HKD, due 05/07/22	London	56,103	45,000	(260)	(0.00)
Bought SEK / Sold HKD, due 05/07/22	UBS AG	565,470	453,000	(2,548)	(0.00)
Bought SEK / Sold JPY, due 05/07/22	Barclays Bank PLC	99,891	1,332,000	(56)	(0.00)
Bought SEK / Sold JPY, due 05/07/22	Westpac Banking Corp	157,754	2,096,000	(34)	(0.00)
Bought SEK / Sold SGD, due 05/07/22	UBS AG	250,016	35,000	(751)	(0.00)
Bought SEK / Sold USD, due 05/07/22	Barclays Bank PLC	2,109,179	210,000	(4,174)	(0.00)
Bought SEK / Sold USD, due 05/07/22	BNP Paribas SA	17,541,092	1,793,500	(81,740)	(0.01)
Bought SEK / Sold USD, due 05/07/22	HSBC Bank PLC	17,544,376	1,793,500	(81,419)	(0.01)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.00% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SEK / Sold USD, due 05/07/22	JPMorgan Chase Bank NA London	17,941,167	1,833,500	(82,698)	(0.00)
Bought SEK / Sold USD, due 05/07/22	Royal Bank of Canada	177,747	18,000	(654)	(0.00)
Bought SEK / Sold USD, due 05/07/22	Westpac Banking Corp	2,444,256	245,000	(6,475)	(0.00)
Bought SEK / Sold USD, due 02/08/22	Barclays Bank PLC	112,078	11,000	(52)	(0.00)
Bought USD / Sold CAD, due 05/07/22	Westpac Banking Corp	84,156	109,000	(343)	(0.00)
Bought USD / Sold CHF, due 05/07/22	Barclays Bank PLC	36,000	35,207	(776)	(0.00)
Bought USD / Sold CHF, due 05/07/22	BNP Paribas SA	1,000,000	994,885	(39,207)	(0.00)
Bought USD / Sold CHF, due 05/07/22	HSBC Bank PLC	2,107,663	2,029,810	(12,575)	(0.00)
Bought USD / Sold CHF, due 05/07/22	MORGAN STANLEY AND CO. INTERNATIONAL PLC	56,000	54,300	(719)	(0.00)
Bought USD / Sold CHF, due 05/07/22	UBS AG	847,500	847,176	(37,418)	(0.00)
Bought USD / Sold CHF, due 05/07/22	Westpac Banking Corp	224,078	215,987	(1,531)	(0.00)
Bought USD / Sold GBP, due 05/07/22	BNP Paribas SA	378,000	312,440	(1,442)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(634,957)	(0.02)
Total Forward Foreign Exchange Contracts				170,851	0.00

Forward Foreign Exchange Contracts Hedge – (0.18)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold SEK, due 05/07/22	JPMorgan Chase Bank NA London	120,000	841,814	369	0.00
Bought CAD / Sold EUR, due 05/07/22	Westpac Banking Corporation	198,000	146,503	333	0.00
Bought CHF / Sold EUR, due 05/07/22	Westpac Banking Corporation	118,000	114,800	3,239	0.00
Bought CHF / Sold SEK, due 05/07/22	JPMorgan Chase Bank NA London	79,000	806,978	3,770	0.00
Bought EUR / Sold AUD, due 05/07/22	Westpac Banking Corporation	4,394,752	6,570,000	76,632	0.00
Bought EUR / Sold GBP, due 05/07/22	JPMorgan Chase Bank NA London	209,084	178,000	2,416	0.00
Bought EUR / Sold GBP, due 05/07/22	Royal Bank of Canada	8,752,171	7,460,000	90,158	0.00
Bought EUR / Sold ILS, due 05/07/22	UBS AG	218,003	782,000	4,621	0.00
Bought EUR / Sold JPY, due 05/07/22	JPMorgan Chase Bank NA London	249,207	34,358,000	7,631	0.00
Bought EUR / Sold JPY, due 05/07/22	Merrill Lynch International	13,732,480	1,886,321,000	471,809	0.02
Bought EUR / Sold JPY, due 05/07/22	State Street Bank London	142,489	19,645,000	4,362	0.00
Bought EUR / Sold JPY, due 05/07/22	Westpac Banking Corporation	212,135	29,925,000	1,505	0.00
Bought EUR / Sold NOK, due 05/07/22	UBS AG	411,396	4,165,000	8,525	0.00
Bought EUR / Sold NZD, due 05/07/22	Westpac Banking Corporation	127,351	210,000	2,571	0.00
Bought EUR / Sold SEK, due 05/07/22	State Street Bank London	93,000	975,401	2,042	0.00
Bought EUR / Sold SEK, due 05/07/22	UBS AG	2,176,971	22,899,000	41,299	0.00
Bought HKD / Sold EUR, due 05/07/22	Westpac Banking Corporation	270,000	32,230	714	0.00
Bought JPY / Sold EUR, due 02/08/22	Barclays Bank PLC	16,022,000	111,722	1,116	0.00
Bought SEK / Sold ILS, due 05/07/22	UBS AG	1,730,501	590,000	404	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.18)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SEK / Sold JPY, due 05/07/22	JPMorgan Chase Bank NA London	2,067,655	27,184,000	1,678	0.00
Bought SEK / Sold JPY, due 05/07/22	Merrill Lynch International	96,013,480	1,253,600,000	142,060	0.01
Bought SEK / Sold NOK, due 05/07/22	UBS AG	3,198,357	3,079,000	466	0.00
Bought SEK / Sold NZD, due 05/07/22	UBS AG	1,071,448	168,000	104	0.00
Bought USD / Sold AUD, due 05/07/22	Citibank NA	2,269,162	3,157,000	98,251	0.00
Bought USD / Sold CAD, due 05/07/22	BNP Paribas SA	4,172,668	5,290,000	71,733	0.00
Bought USD / Sold CHF, due 05/07/22	HSBC Bank PLC	3,345,378	3,200,000	2,818	0.00
Bought USD / Sold DKK, due 05/07/22	UBS AG	868,623	6,010,000	23,733	0.00
Bought USD / Sold EUR, due 05/07/22	Barclays Bank PLC	3,637,087	3,390,575	92,411	0.00
Bought USD / Sold EUR, due 05/07/22	HSBC Bank PLC	8,744,314	8,292,690	74,722	0.00
Bought USD / Sold EUR, due 05/07/22	JPMorgan Chase Bank NA London	6,617,633	6,250,440	83,110	0.00
Bought USD / Sold EUR, due 05/07/22	Westpac Banking Corporation	2,914,000	2,727,208	62,841	0.00
Bought USD / Sold EUR, due 02/08/22	Barclays Bank PLC	1,272,000	1,211,402	3,200	0.00
Bought USD / Sold GBP, due 05/07/22	Merrill Lynch International	4,613,196	3,657,000	171,952	0.01
Bought USD / Sold HKD, due 05/07/22	Merrill Lynch International	916,723	7,188,000	699	0.00
Bought USD / Sold ILS, due 05/07/22	UBS AG	138,167	461,000	6,533	0.00
Bought USD / Sold JPY, due 05/07/22	Barclays Bank PLC	92,273	11,855,000	5,011	0.00
Bought USD / Sold JPY, due 05/07/22	Westpac Banking Corporation	7,179,350	916,920,000	430,095	0.01
Bought USD / Sold NOK, due 05/07/22	UBS AG	221,247	2,084,000	10,311	0.00
Bought USD / Sold NZD, due 05/07/22	Westpac Banking Corporation	82,113	126,000	3,772	0.00
Bought USD / Sold SEK, due 05/07/22	BNP Paribas SA	2,001,000	20,425,552	7,758	0.00
Bought USD / Sold SEK, due 05/07/22	Goldman Sachs International	2,964,500	30,239,133	13,592	0.00
Bought USD / Sold SEK, due 05/07/22	Merrill Lynch International	1,120,803	10,962,000	51,068	0.00
Bought USD / Sold SEK, due 05/07/22	Morgan Stanley And Co International	4,000,000	40,678,732	30,336	0.00
Bought USD / Sold SEK, due 05/07/22	State Street Bank London	769,000	7,516,394	35,507	0.00
Bought USD / Sold SEK, due 05/07/22	UBS AG	2,650,000	27,072,180	8,142	0.00
Bought USD / Sold SGD, due 05/07/22	JPMorgan Chase Bank NA London	417,549	572,000	6,541	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				2,161,960	0.05

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 05/07/22	Westpac Banking Corporation	116,000	78,068	(1,849)	(0.00)
Bought EUR / Sold CAD, due 05/07/22	JPMorgan Chase Bank NA London	54,512	74,000	(377)	(0.00)
Bought EUR / Sold CAD, due 05/07/22	Westpac Banking Corporation	7,963,941	10,852,000	(86,829)	(0.00)
Bought EUR / Sold CHF, due 05/07/22	UBS AG	6,393,867	6,577,000	(185,538)	(0.00)
Bought EUR / Sold DKK, due 05/07/22	UBS AG	1,743,001	12,967,000	(690)	(0.00)
Bought EUR / Sold HKD, due 05/07/22	Westpac Banking Corporation	1,726,796	14,553,000	(49,327)	(0.00)
Bought EUR / Sold SGD, due 05/07/22	UBS AG	736,749	1,085,000	(9,387)	(0.00)



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.18)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 05/07/22	Barclays Bank PLC	50,340,283	54,075,399	(1,447,157)	(0.03)
Bought EUR / Sold USD, due 05/07/22	HSBC Bank PLC	49,707,402	53,419,402	(1,452,804)	(0.03)
Bought EUR / Sold USD, due 05/07/22	JPMorgan Chase Bank NA London	50,968,175	54,777,399	(1,492,727)	(0.03)
Bought EUR / Sold USD, due 05/07/22	State Street Bank London	1,533,901	1,646,000	(42,383)	(0.00)
Bought EUR / Sold USD, due 05/07/22	Westpac Banking Corporation	2,510,149	2,651,000	(26,765)	(0.00)
Bought GBP / Sold EUR, due 05/07/22	Westpac Banking Corporation	139,000	162,600	(1,181)	(0.00)
Bought JPY / Sold EUR, due 05/07/22	Westpac Banking Corporation	34,873,000	251,487	(6,225)	(0.00)
Bought SEK / Sold AUD, due 05/07/22	UBS AG	31,145,044	4,425,000	(3,540)	(0.00)
Bought SEK / Sold CAD, due 05/07/22	JPMorgan Chase Bank NA London	811,101	105,000	(2,247)	(0.00)
Bought SEK / Sold CAD, due 05/07/22	UBS AG	55,845,228	7,234,000	(158,272)	(0.00)
Bought SEK / Sold CHF, due 05/07/22	UBS AG	45,411,166	4,441,000	(207,365)	(0.01)
Bought SEK / Sold DKK, due 05/07/22	UBS AG	12,510,079	8,849,000	(23,194)	(0.00)
Bought SEK / Sold EUR, due 05/07/22	JPMorgan Chase Bank NA London	2,595,463	247,469	(5,436)	(0.00)
Bought SEK / Sold EUR, due 05/07/22	Merrill Lynch International	135,263,568	12,856,000	(240,510)	(0.01)
Bought SEK / Sold EUR, due 05/07/22	Westpac Banking Corporation	399,000	38,049	(841)	(0.00)
Bought SEK / Sold GBP, due 05/07/22	BNP Paribas SA	61,822,922	5,009,000	(50,145)	(0.00)
Bought SEK / Sold GBP, due 05/07/22	JPMorgan Chase Bank NA London	1,034,894	84,000	(1,023)	(0.00)
Bought SEK / Sold HKD, due 05/07/22	UBS AG	12,426,607	9,955,000	(55,986)	(0.00)
Bought SEK / Sold SGD, due 05/07/22	UBS AG	5,493,205	769,000	(16,503)	(0.00)
Bought SEK / Sold USD, due 05/07/22	Barclays Bank PLC	6,578,254	667,000	(25,056)	(0.00)
Bought SEK / Sold USD, due 05/07/22	BNP Paribas SA	339,840,102	34,747,166	(1,583,622)	(0.04)
Bought SEK / Sold USD, due 05/07/22	HSBC Bank PLC	339,903,761	34,747,168	(1,577,412)	(0.04)
Bought SEK / Sold USD, due 05/07/22	JPMorgan Chase Bank NA London	370,419,898	37,858,166	(1,710,470)	(0.04)
Bought SEK / Sold USD, due 05/07/22	Westpac Banking Corporation	2,432,434	242,000	(4,629)	(0.00)
Bought USD / Sold EUR, due 05/07/22	UBS AG	3,705,000	3,545,343	(1,478)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(10,470,968)	(0.23)
Total Forward Foreign Exchange Contracts Hedge				(8,309,008)	(0.18)

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	283	53,621,425	33,234	0.00
Unrealised Gain on Futures Contracts			53,621,425	33,234	0.00

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – (0.00)% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 16/09/22	USD	195	18,101,850	(111,250)	(0.00)
S&P/TSX 60 INDEX FUTURE, due 15/09/22	CAD	14	2,479,941	(47,940)	(0.00)
Unrealised Loss on Futures Contracts			20,581,791	(159,190)	(0.00)
Total Futures Contracts			74,203,216	(125,956)	(0.00)
Other Net Assets/(Liabilities)				78,272,692	1.72
TOTAL NET ASSETS				4,556,149,981	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 3,726,054 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 2022 (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 - 99.27%				Common and Preferred Stocks - 99.27% <i>(continued)</i>				
Argentina				Australia <i>(continued)</i>				
USD 702	MercadoLibre Inc	447,083	0.05	AUD 65,753	Vicinity Centres REIT	82,970	0.01	
<b>Total Argentina</b>				AUD 3,706	Washington H Soul Pattinson & Co Ltd	59,990	0.01	
Australia				AUD 20,248	Wesfarmers Ltd	583,535	0.06	
AUD 3,981	Ampol Ltd	93,706	0.01	AUD 50,483	Westpac Banking Corp	676,935	0.07	
AUD 36,600	APA Group	283,643	0.03	AUD 1,436	WiseTech Global Ltd	37,376	0.00	
AUD 18,365	Aristocrat Leisure Ltd	434,174	0.05	AUD 26,923	Woodside Energy Group Ltd	589,473	0.06	
AUD 5,745	ASX Ltd	322,799	0.03	AUD 17,310	Woolworths Group Ltd	423,755	0.04	
AUD 34,850	Aurizon Holdings Ltd	91,065	0.01	<b>Total Australia</b>			<b>20,023,587</b>	<b>2.09</b>
AUD 79,750	Australia & New Zealand Banking Group Ltd	1,208,127	0.13	Austria				
AUD 11,796	BlueScope Steel Ltd	128,973	0.01	EUR 9,674	Erste Group Bank AG	244,751	0.02	
AUD 44,971	Brambles Ltd	331,199	0.03	EUR 2,757	OMV AG	129,012	0.01	
AUD 2,031	Cochlear Ltd	277,508	0.03	EUR 1,586	Verbund AG	154,782	0.02	
AUD 39,153	Coles Group Ltd	479,509	0.05	EUR 3,401	voestalpine AG	72,107	0.01	
AUD 53,490	Commonwealth Bank of Australia	3,324,394	0.35	<b>Total Austria</b>			<b>600,652</b>	<b>0.06</b>
AUD 16,119	Computershare Ltd	273,115	0.03	Belgium				
AUD 6,732	CSL Ltd	1,245,549	0.13	EUR 3,881	Ageas	170,329	0.02	
AUD 34,849	Dexus REIT	212,800	0.02	EUR 25,167	Anheuser-Busch InBev SA	1,351,325	0.14	
AUD 279	Domino's Pizza Enterprises Ltd	13,046	0.00	EUR 749	D'ieteren SA/NV	109,313	0.01	
AUD 56,040	Endeavour Group Ltd	291,717	0.03	EUR 605	Elia Group SA/NV	85,514	0.01	
AUD 71,930	Evolution Mining Ltd	117,721	0.01	EUR 1,452	Groupe Bruxelles Lambert SA	120,954	0.01	
AUD 48,129	Fortescue Metals Group Ltd	580,171	0.06	EUR 6,980	KBC Group NV	390,694	0.04	
AUD 48,378	Goodman Group REIT	593,486	0.06	EUR 658	Proximus SADP	9,675	0.00	
AUD 37,232	GPT Group REIT	108,043	0.01	EUR 180	Sofina SA	36,695	0.01	
AUD 3,034	IDP Education Ltd	49,696	0.01	EUR 2,706	Solvay SA	218,737	0.02	
AUD 79,222	Insurance Australia Group Ltd	237,520	0.02	EUR 2,326	Ucb SA	196,094	0.02	
AUD 15,141	LendLease Group	94,851	0.01	EUR 6,521	Umicore SA	227,155	0.03	
AUD 66,984	Lottery Corp	208,198	0.02	EUR 3,119	Warehouses De Pauw CVA REIT	97,823	0.01	
AUD 9,869	Macquarie Group Ltd	1,116,434	0.12	<b>Total Belgium</b>			<b>3,014,308</b>	<b>0.32</b>
AUD 46,890	Medibank Pvt Ltd	104,793	0.01	Bermuda				
AUD 4,831	Mineral Resources Ltd	160,355	0.02	USD 7,612	Arch Capital Group Ltd	346,270	0.04	
AUD 79,683	Mirvac Group REIT	108,218	0.01	USD 701	Everest Re Group Ltd	196,476	0.02	
AUD 45,484	National Australia Bank Ltd	856,679	0.09	<b>Total Bermuda</b>			<b>542,746</b>	<b>0.06</b>
AUD 26,101	Newcrest Mining Ltd	374,941	0.04	Canada				
AUD 11,904	Northern Star Resources Ltd	55,991	0.01	CAD 13,478	Agnico Eagle Mines Ltd	615,624	0.06	
AUD 13,716	Orica Ltd	148,740	0.02	CAD 3,000	Air Canada	37,304	0.00	
AUD 31,033	Origin Energy Ltd	122,277	0.01	CAD 15,700	Algonquin Power & Utilities Corp	210,559	0.02	
AUD 17,505	Qantas Airways Ltd	53,807	0.01	CAD 15,128	Alimentation Couche-Tard Inc	588,842	0.06	
AUD 45,958	QBE Insurance Group Ltd	383,977	0.04	CAD 2,844	AltaGas Ltd	59,881	0.01	
AUD 5,446	Ramsay Health Care Ltd	274,280	0.03	CAD 20,200	ARC Resources Ltd	254,154	0.03	
AUD 1,867	REA Group Ltd	143,572	0.01	CAD 18,283	Bank of Montreal	1,754,386	0.18	
AUD 1,704	Reece Ltd	16,147	0.00	CAD 34,371	Bank of Nova Scotia	2,029,833	0.21	
AUD 97,595	Santos Ltd	497,965	0.05	CAD 3,400	Bausch Health Cos Inc	28,361	0.00	
AUD 109,606	Scentre Group REIT	195,210	0.02	CAD 855	BCE Inc	41,936	0.00	
AUD 12,192	SEEK Ltd	176,060	0.02	CAD 8,000	BlackBerry Ltd	43,040	0.00	
AUD 5,687	Sonic Healthcare Ltd	129,091	0.01	CAD 39,803	Brookfield Asset Management Inc	1,766,828	0.18	
AUD 54,556	South32 Ltd	147,811	0.02	CAD 13,630	CAE Inc	335,163	0.04	
AUD 72,560	Stockland REIT	180,124	0.02	CAD 12,612	Cameco Corp	264,569	0.03	
AUD 36,988	Suncorp Group Ltd	279,274	0.03	CAD 300	Can Apartment Prop REIT	10,424	0.00	
AUD 47,487	Telstra Corp Ltd	125,720	0.01	CAD 26,054	Canadian Imperial Bank of Commerce	1,262,557	0.13	
AUD 87,703	Transurban Group	867,243	0.09	CAD 11,423	Canadian National Railway Co	1,282,171	0.13	
AUD 6,385	Treasury Wine Estates Ltd	49,834	0.01					

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Canada (continued)				Canada (continued)			
CAD 21,018	Canadian Natural Resources Ltd	1,127,032	0.12	CAD 17,139	Sun Life Financial Inc	783,641	0.08
CAD 14,269	Canadian Pacific Railway Ltd	994,555	0.10	CAD 20,793	Suncor Energy Inc	727,944	0.08
CAD 2,005	Canadian Tire Corp Ltd	252,422	0.03	CAD 18,330	TC Energy Corp	947,513	0.10
CAD 1,602	Canadian Utilities Ltd	47,677	0.01	CAD 12,734	Teck Resources Ltd	388,550	0.04
CAD 1,103	CCL Industries Inc	52,023	0.01	CAD 2,049	Telus Corp	45,540	0.00
CAD 20,340	Cenovus Energy Inc	386,160	0.04	CAD 10,500	Telus Corp	233,369	0.02
CAD 3,511	CGI Inc	279,094	0.03	CAD 1,000	TFI International Inc	80,104	0.01
CAD 300	Constellation Software Inc	444,406	0.05	CAD 4,231	Thomson Reuters Corp	440,139	0.05
CAD 5,211	Dollarama Inc	299,422	0.03	CAD 1,200	Tmx Group Ltd	121,865	0.01
CAD 7,700	Emera Inc	359,944	0.04	CAD 3,000	Toromont Industries Ltd	242,056	0.03
CAD 6,105	Empire Co Ltd	187,653	0.02	CAD 57,014	Toronto-Dominion Bank	3,730,805	0.39
CAD 29,550	Enbridge Inc	1,245,272	0.13	CAD 4,700	Tourmaline Oil Corp	243,863	0.03
CAD 101	Fairfax Financial Holdings Ltd	53,407	0.01	USD 4,137	Waste Connections Inc	512,823	0.05
CAD 9,558	First Quantum Minerals Ltd	180,942	0.02	CAD 799	West Fraser Timber Co Ltd	61,179	0.01
CAD 300	Firstservice Corp	36,313	0.00	CAD 12,741	Wheaton Precious Metals Corp	458,101	0.05
CAD 13,349	Fortis Inc	629,704	0.07	CAD 1,603	WSP Global Inc	180,860	0.02
CAD 5,312	Franco-Nevada Corp	697,258	0.07	<b>Total Canada</b>		<b>39,723,673</b>	<b>4.15</b>
CAD 3,172	George Weston Ltd	369,761	0.04	<b>Cayman Islands</b>			
CAD 600	GFI Environmental Inc Sub VT	15,424	0.00	USD 45,600	Grab Holdings Ltd	115,368	0.01
CAD 6,512	Gildan Activewear Inc	187,038	0.02	HKD 19,000	Wharf Real Estate Investment Co Ltd	90,557	0.01
CAD 5,011	Great-West Lifeco Inc	122,094	0.01	<b>Total Cayman Islands</b>		<b>205,925</b>	<b>0.02</b>
CAD 9,906	Hydro One Ltd	265,783	0.03	<b>Chile</b>			
CAD 702	Ia Financial Corp Inc	34,840	0.00	GBP 13,573	Antofagasta PLC	190,387	0.02
CAD 1,002	IGM Financial Inc	26,799	0.00	<b>Total Chile</b>		<b>190,387</b>	<b>0.02</b>
CAD 3,911	Imperial Oil Ltd	183,976	0.02	<b>Denmark</b>			
CAD 4,904	Intact Financial Corp	690,236	0.07	DKK 142	AP Moller - Maersk A/S	330,479	0.03
CAD 11,100	Ivanhoe Mines Ltd	63,763	0.01	DKK 89	AP Moller - Maersk A/S	204,566	0.02
CAD 2,140	Keyera Corp	48,774	0.01	DKK 3,112	Carlsberg A/S	395,488	0.04
CAD 13,211	Kinross Gold Corp	46,906	0.01	DKK 3,409	Chr Hansen Holding A/S	247,575	0.03
CAD 2,000	Lightspeed Commerce Inc	44,498	0.00	DKK 3,560	Coloplast A/S	404,578	0.04
CAD 3,670	Loblaw Cos Ltd	330,284	0.03	DKK 8,518	Danske Bank A/S	120,106	0.01
USD 1,703	Lululemon Athletica Inc	464,255	0.05	DKK 1,352	Demant AS	50,614	0.01
CAD 6,520	Lundin Mining Corp	41,244	0.00	DKK 2,417	Dsv As	336,793	0.03
CAD 4,711	Magna International Inc	258,129	0.03	DKK 1,765	Genmab A/S	569,943	0.06
CAD 55,265	Manulife Financial Corp	956,250	0.10	DKK 4,837	GN Store Nord A/S	169,113	0.02
CAD 6,863	Metro Inc	367,584	0.04	DKK 47,898	Novo Nordisk A/S	5,300,640	0.55
CAD 9,920	National Bank of Canada	649,593	0.07	DKK 6,164	Novozymes A/S	369,146	0.04
CAD 6,732	Northland Power Inc	199,985	0.02	DKK 5,282	Orsted A/S	550,896	0.06
CAD 300	Nuvei Corp	10,819	0.00	DKK 2,355	Pandora A/S	147,822	0.02
CAD 403	ONEX Corp	20,026	0.00	DKK 59	Rockwool International AS	13,250	0.00
CAD 7,907	Open Text Corp	298,455	0.03	DKK 11,166	Tryg A/S	250,136	0.03
CAD 4,500	Parkland Corp	121,958	0.01	<b>Total Denmark</b>		<b>9,461,145</b>	<b>0.99</b>
CAD 10,072	Pembina Pipeline Corp	355,266	0.04	<b>Finland</b>			
CAD 16,387	Power Corp of Canada	420,743	0.04	EUR 3,690	Elisa OYJ	206,851	0.02
CAD 2,400	Quebecor Inc	51,183	0.01	EUR 3,770	Fortum Oyj	56,421	0.01
CAD 4,587	Restaurant Brands International Inc	229,608	0.02	EUR 10,528	Kesko OYJ	247,756	0.02
CAD 3,900	Ritchie Bros Auctioneers Inc	253,207	0.03	EUR 5,705	Kone OYJ	270,540	0.03
CAD 4,317	Rogers Communications Inc	206,421	0.02	EUR 11,803	Neste Oyj	521,218	0.05
CAD 40,444	Royal Bank of Canada	3,907,857	0.41	EUR 157,176	Nokia OYJ	729,497	0.08
CAD 5,500	Saputo Inc	119,683	0.01	SEK 97,691	Nordea Bank Abp	857,992	0.09
CAD 8,410	Shaw Communications Inc	247,290	0.03	EUR 1,840	Orion Oyj	81,947	0.01
CAD 33,890	Shopify Inc	1,056,673	0.11				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Finland (continued)				France (continued)			
EUR 13,489	Sampo Oyj	585,518	0.06	EUR 756	Sodexo SA	53,001	0.01
EUR 15,319	Stora Enso OYJ	239,668	0.02	EUR 1,964	Teleperformance	602,222	0.06
EUR 14,880	UPM-Kymmene OYJ	451,288	0.05	EUR 35,431	Total SA	1,865,772	0.19
EUR 12,729	Wartsila OYJ Abp	98,875	0.01	EUR 1,024	Ubisoft Entertainment SA	44,856	0.00
Total Finland		4,347,571	0.45	EUR 2,714	Unibail-Rodamco-Westfield REIT	138,037	0.01
France				EUR 5,497	Valeo SA	105,885	0.01
EUR 808	Accor SA	21,819	0.00	EUR 10,931	Veolia Environnement SA	266,154	0.03
EUR 362	Aeroports de Paris	45,736	0.00	EUR 7,941	Vinci SA	705,331	0.07
EUR 7,490	Air Liquide SA	1,003,233	0.10	EUR 19,131	Vivendi SE	193,925	0.02
EUR 10,806	Alstom SA	243,905	0.02	EUR 534	Wendel SA	44,522	0.00
EUR 1,156	Amundi SA	63,086	0.01	EUR 7,850	Worldline SA	290,356	0.03
EUR 686	Arkema SA	60,903	0.01	Total France		30,504,261	3.18
EUR 55,564	AXA SA	1,258,216	0.13	Germany			
EUR 833	BioMerieux	81,164	0.01	EUR 5,081	adidas AG	896,441	0.09
EUR 31,792	BNP Paribas SA	1,507,794	0.16	EUR 11,616	Allianz SE	2,211,655	0.23
EUR 1,608	Bollore SA	7,430	0.00	EUR 13,457	BASF SE	584,199	0.06
EUR 8,752	Bouygues SA	268,637	0.03	EUR 3,185	Bayerische Motoren Werke AG	244,604	0.03
EUR 10,667	Bureau Veritas SA	272,662	0.03	EUR 1,629	Bayerische Motoren Werke AG—Preferred Stock	115,125	0.01
EUR 4,566	Capgemini SE	780,232	0.08	EUR 666	Bechtle AG	27,161	0.00
EUR 9,992	Carrefour SA	176,383	0.02	EUR 2,541	Beiersdorf AG	258,954	0.03
EUR 8,277	Cie de Saint-Gobain	354,305	0.04	EUR 4,660	Brenntag AG	302,539	0.03
EUR 1,060	Covivio REIT	58,678	0.01	EUR 672	Carl Zeiss Meditec AG	80,020	0.01
EUR 22,560	Credit Agricole SA	205,924	0.02	EUR 33,468	Commerzbank AG	233,937	0.02
EUR 19,266	Danone SA	1,072,744	0.11	EUR 888	Continental AG	61,736	0.01
EUR 1,952	Dassault Aviation SA	303,863	0.03	EUR 1,981	Covestro AG	68,303	0.01
EUR 20,102	Dassault Systemes SE	737,964	0.08	EUR 14,582	Daimler AG	841,815	0.09
EUR 6,527	Edenred	306,860	0.03	EUR 6,946	Daimler Truck Holding AG	180,889	0.02
EUR 3,066	Eiffage SA	275,275	0.03	EUR 2,731	Delivery Hero AG	102,128	0.01
EUR 11,174	Electricite de France SA	91,189	0.01	EUR 39,857	Deutsche Bank AG	346,599	0.04
EUR 55,476	Engie SA	635,999	0.07	EUR 5,261	Deutsche Boerse AG	877,818	0.09
EUR 8,050	EssilorLuxottica SA	1,202,628	0.13	EUR 5,020	Deutsche Lufthansa AG	29,201	0.00
EUR 993	Eurazeo SE	61,354	0.01	EUR 11,835	Deutsche Post AG	442,207	0.05
EUR 1,612	Gecina SA REIT	149,989	0.02	EUR 47,043	Deutsche Telekom AG	931,785	0.10
EUR 5,158	Getlink	90,755	0.01	EUR 59,062	E.ON SE	494,465	0.05
EUR 570	Hermes International	635,832	0.07	EUR 6,459	Evonik Industries AG	137,482	0.01
EUR 783	Ipsen SA	73,714	0.01	EUR 2,081	Fresenius Medical Care AG & Co KGaA	103,623	0.01
EUR 2,149	Kering SA	1,101,094	0.11	EUR 6,635	Fresenius SE & Co KGaA	200,467	0.02
EUR 6,904	Klepierre SA REIT	132,518	0.01	EUR 4,952	GEA Group AG	170,274	0.02
EUR 8,047	Legrand SA	592,761	0.06	EUR 722	Hannover Rueck SE	104,542	0.01
EUR 6,979	L'Oreal SA	2,402,637	0.25	EUR 4,243	HeidelbergCement AG	203,339	0.02
EUR 3,996	LVMH Moet Hennessy Louis Vuitton SE	2,430,120	0.25	EUR 3,248	Hellofresh SE	104,755	0.01
EUR 20,099	MICHELIN (CGDE)	545,800	0.06	EUR 1,738	Henkel AG & Co KGaA	106,112	0.01
EUR 55,326	Orange SA	648,971	0.07	EUR 5,548	Henkel AG & Co KGaA—Preferred Stock	340,933	0.04
EUR 6,167	Pernod Ricard SA	1,130,210	0.12	EUR 36,501	Infineon Technologies AG	881,114	0.09
EUR 6,344	Publicis Groupe SA	309,465	0.03	EUR 655	KION Group AG	27,110	0.00
EUR 858	Remy Cointreau SA	149,529	0.02	EUR 588	Knorr-Bremse AG	33,453	0.00
EUR 1,546	Renault SA	38,451	0.00	EUR 2,327	LEG Immobilien AG	192,480	0.02
EUR 20,232	Sanofi	2,037,740	0.21	EUR 3,865	Merck KGaA	650,547	0.07
EUR 498	Sartorius Stedim Biotech	155,826	0.02	EUR 1,526	MTU Aero Engines AG	277,113	0.03
EUR 16,393	Schneider Electric SE	1,934,887	0.20				
EUR 24,539	Societe Generale SA	535,918	0.06				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Germany (continued)				Hong Kong (continued)			
EUR 3,895	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	912,949	0.10	HKD 10,000	SITC International Holdings Co Ltd	28,291	0.00
EUR 452	Nemetschek SE	27,294	0.00	HKD 21,133	Sun Hung Kai Properties Ltd	249,655	0.03
EUR 859	Porsche Automobil Holding SE-Preferred Stock	56,684	0.01	HKD 9,500	Swire Pacific Ltd	56,598	0.01
EUR 2,126	Puma SE	139,670	0.02	HKD 18,525	Swire Properties Ltd	45,988	0.00
EUR 51	Rational AG	29,565	0.00	HKD 22,000	Techtronic Industries Co Ltd	229,478	0.02
EUR 1,244	Rheinmetall AG	286,509	0.03	HKD 86,771	WH Group Ltd	67,011	0.01
EUR 10,372	RWE AG	380,387	0.04	HKD 12,000	Xinyi Glass Holdings Ltd	28,781	0.00
EUR 32,497	SAP SE	2,953,359	0.31		<b>Total Hong Kong</b>	<b>9,782,601</b>	<b>1.02</b>
EUR 210	Sartorius AG-Preferred Stock	73,196	0.01	Ireland			
EUR 574	Scout24 AG	29,398	0.00	USD 18,137	Accenture PLC	5,035,738	0.53
EUR 22,541	Siemens AG	2,287,973	0.24	USD 2,500	AerCap Holdings NV	102,350	0.01
EUR 4,286	Siemens Healthineers AG	217,274	0.02	USD 2,806	Allegion PLC	274,707	0.03
EUR 2,139	Symrise AG	232,231	0.02	EUR 20,053	CRH PLC	691,826	0.07
EUR 17,434	Telefonica Deutschland Holding AG	49,940	0.01	GBP 4,328	DCC PLC	267,958	0.03
EUR 269	Uniper SE	3,985	0.00	EUR 4,479	Flutter Entertainment PLC	451,774	0.05
EUR 368	United Internet AG	10,476	0.00	AUD 6,051	James Hardie Industries PLC	132,194	0.01
EUR 119	Volkswagen AG	21,635	0.00	USD 803	Jazz Pharmaceuticals PLC	125,276	0.01
EUR 1,573	Volkswagen AG-Preferred Stock	209,541	0.02	USD 20,236	Johnson Controls International plc / Tyco Fire & Security Finance SCA	968,900	0.10
EUR 8,837	Vonovia SE	271,616	0.03	EUR 4,888	Kerry Group PLC	466,762	0.05
EUR 7,316	Zalando SE	190,907	0.02	EUR 4,574	Kingspan Group PLC	274,480	0.03
	<b>Total Germany</b>	<b>21,249,514</b>	<b>2.22</b>	USD 7,423	Linde PLC	2,134,335	0.22
Hong Kong				USD 14,692	Medtronic PLC	1,318,607	0.14
HKD 345,512	AIA Group Ltd	3,744,868	0.39	USD 3,209	Seagate Technology Holdings PLC	229,251	0.02
HKD 103,000	BOC Hong Kong Holdings Ltd	406,910	0.04	EUR 7,077	Smurfit Kappa Group PLC	237,349	0.02
HKD 12,000	Budweiser Brewing Co APAC Ltd	35,937	0.00	USD 7,221	Trane Technologies PLC	937,791	0.10
HKD 35,200	Chow Tai Fook Jewellery Group Ltd	66,211	0.01	USD 1,428	Willis Towers Watson PLC	281,873	0.03
HKD 43,311	CK Asset Holdings Ltd	306,331	0.03		<b>Total Ireland</b>	<b>13,931,171</b>	<b>1.45</b>
HKD 43,672	CK Hutchison Holdings Ltd	295,248	0.03	Isle Of Man			
HKD 1,500	CK Infrastructure Holdings Ltd	9,195	0.00	GBP 17,722	GVC Holdings PLC	267,955	0.03
HKD 41,000	CLP Holdings Ltd	340,145	0.04		<b>Total Isle Of Man</b>	<b>267,955</b>	<b>0.03</b>
HKD 21,400	ESR Cayman Ltd	57,816	0.01	Israel			
USD 100	Futu Holdings Ltd	5,221	0.00	ILS 561	Azrieli Group Ltd	39,150	0.00
HKD 37,000	Galaxy Entertainment Group Ltd	220,672	0.02	ILS 34,542	Bank Hapoalim BM	287,607	0.03
HKD 17,000	Hang Lung Properties Ltd	32,237	0.00	ILS 43,873	Bank Leumi Le-Israel BM	388,977	0.04
HKD 20,500	Hang Seng Bank Ltd	361,828	0.04	USD 1,967	Check Point Software Technologies Ltd	239,541	0.03
HKD 12,027	Henderson Land Development Co Ltd	45,061	0.00	USD 1,000	CyberArk Software Ltd	127,960	0.01
HKD 115,000	HKT Trust & HKT Ltd	154,468	0.02	ILS 1	Isracard Ltd	3	0.00
HKD 169,804	Hong Kong & China Gas Co Ltd	182,854	0.02	ILS 11,774	Israel Chemicals Ltd	106,540	0.01
HKD 34,015	Hong Kong Exchanges & Clearing Ltd	1,673,235	0.17	ILS 9,024	Israel Discount Bank Ltd	46,793	0.01
USD 31,200	Hongkong Land Holdings Ltd	156,624	0.02	USD 2,500	Kornit Digital Ltd	79,250	0.01
USD 3,585	Jardine Matheson Holdings Ltd	188,428	0.02	ILS 1,270	Mizrahi Tefahot Bank Ltd	41,884	0.01
HKD 34,677	Link REIT	282,827	0.03	ILS 1,258	Nice Ltd	240,849	0.03
HKD 51,498	MTR Corp Ltd	269,075	0.03	USD 800	Solaredge Technologies Inc	218,944	0.02
HKD 13,842	New World Development Co Ltd	49,656	0.01	ILS 809	Tower Semiconductor Ltd	37,584	0.00
HKD 21,000	Power Assets Holdings Ltd	132,070	0.01	USD 1,900	Wix.com Ltd	124,545	0.01
HKD 40,578	Sino Land Co Ltd	59,882	0.01		<b>Total Israel</b>	<b>1,979,627</b>	<b>0.21</b>

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Italy				Japan (continued)			
EUR 2,090	Amplifon SpA	63,911	0.01	JPY 54	Daiwa House REIT Investment Corp	122,226	0.01
EUR 32,344	Assicurazioni Generali SpA	514,819	0.05	JPY 5,000	Daiwa Securities Group Inc	22,303	0.00
EUR 3,937	Davide Campari-Milano NV	41,303	0.00	JPY 5,500	Denso Corp	291,811	0.03
EUR 217	DiaSorin SpA	28,403	0.00	JPY 4,400	Dentsu Group Inc	131,979	0.01
EUR 245,123	Enel SpA	1,337,697	0.14	JPY 600	Disco Corp	142,210	0.01
EUR 34,693	Eni SpA	410,864	0.04	JPY 4,800	East Japan Railway Co	245,132	0.03
EUR 2,000	Ferrari NV	366,326	0.04	JPY 8,100	Eisai Co Ltd	341,338	0.04
EUR 4,413	FinecoBank Banca Fineco SpA	52,687	0.01	JPY 5,500	FANUC Corp	859,887	0.09
EUR 970	Infrastrutture Wireless Italiane SpA	9,820	0.00	JPY 1,600	Fast Retailing Co Ltd	837,128	0.09
EUR 483,511	Intesa Sanpaolo SpA	899,766	0.09	JPY 1,400	Fuji Electric Co Ltd	57,915	0.01
EUR 6,385	Mediobanca Banca di Credito Finanziario SpA	55,124	0.01	JPY 9,900	Fujifilm Holdings Corp	530,361	0.06
EUR 4,405	Moncler SpA	188,491	0.02	JPY 6,000	Fujitsu Ltd	749,255	0.08
EUR 18,861	Nexi SpA	155,853	0.02	JPY 200	GMO Payment Gateway Inc	14,059	0.00
EUR 4,386	Poste Italiane SpA	40,865	0.00	JPY 900	Hakuhodo DY Holdings Inc	8,248	0.00
EUR 8,787	Prysmian SpA	240,775	0.03	JPY 300	Hamamatsu Photonics KK	11,637	0.00
EUR 909	Recordati SpA	39,447	0.00	JPY 9,000	Hankyu Hanshin Holdings Inc	245,114	0.03
EUR 27,132	Snam SpA	141,797	0.01	JPY 320	Hirose Electric Co Ltd	42,422	0.00
EUR 94,284	Telecom Italia SpA	24,613	0.00	JPY 2,200	Hitachi Construction Machinery Co Ltd	48,662	0.01
EUR 43,293	Terna Rete Elettrica Nazionale SpA	338,912	0.04	JPY 14,700	Hitachi Ltd	696,615	0.07
EUR 27,361	UniCredit SpA	259,300	0.03	JPY 1,500	Hitachi Metals Ltd	22,668	0.00
<b>Total Italy</b>		<b>5,210,773</b>	<b>0.54</b>	JPY 28,300	Honda Motor Co Ltd	685,966	0.07
Japan				JPY 1,000	Hoshizaki Corp	29,774	0.00
JPY 3,400	Advantest Corp	181,694	0.02	JPY 5,600	Hoya Corp	477,539	0.05
JPY 18,700	Aeon Co Ltd	324,020	0.03	JPY 5,100	Hulic Co Ltd	39,417	0.00
JPY 2,000	AGC Inc	70,222	0.01	JPY 4,700	Ibiden Co Ltd	132,329	0.01
JPY 8,600	Ajinomoto Co Inc	208,899	0.02	JPY 6,817	Idemitsu Kosan Co Ltd	164,084	0.02
JPY 3,100	ANA Holdings Inc	57,035	0.01	JPY 31,700	Inpex Corp	343,005	0.04
JPY 13,400	Asahi Group Holdings Ltd	438,431	0.05	JPY 7,300	Isuzu Motors Ltd	80,654	0.01
JPY 1,800	Asahi Intecc Co Ltd	27,135	0.00	JPY 100	Ito En Ltd	4,475	0.00
JPY 41,900	Asahi Kasei Corp	319,520	0.03	JPY 33,800	Itochu Corp	912,330	0.10
JPY 52,100	Astellas Pharma Inc	811,096	0.08	JPY 400	Itochu Techno-Solutions Corp	9,790	0.00
JPY 1,600	Azbil Corp	41,986	0.00	JPY 2,800	Japan Airlines Co Ltd	48,949	0.01
JPY 1,650	Bandai Namco Holdings Inc	116,340	0.01	JPY 8,200	Japan Exchange Group Inc	118,182	0.01
JPY 9,000	Bridgestone Corp	327,923	0.03	JPY 38,700	Japan Post Holdings Co Ltd	276,060	0.03
JPY 2,900	Brother Industries Ltd	50,911	0.01	JPY 1,000	Japan Post Insurance Co Ltd	15,980	0.00
JPY 15,400	Canon Inc	349,704	0.04	JPY 11	Japan Real Estate Investment Corp REIT	50,524	0.01
JPY 3,900	Capcom Co Ltd	94,590	0.01	JPY 45	Japan Retail Fund Investment Corp REIT	35,012	0.00
JPY 2,400	Central Japan Railway Co	276,560	0.03	JPY 20,700	Japan Tobacco Inc	357,456	0.04
JPY 700	Chiba Bank Ltd	3,818	0.00	JPY 15,800	JFE Holdings Inc	166,310	0.02
JPY 4,800	Chubu Electric Power Co Inc	48,263	0.01	JPY 2,100	JSR Corp	54,411	0.01
JPY 18,800	Chugai Pharmaceutical Co Ltd	480,188	0.05	JPY 95,900	JXTG Holdings Inc	362,621	0.04
JPY 2,900	CyberAgent Inc	28,839	0.00	JPY 5,700	Kajima Corp	65,326	0.01
JPY 4,900	Dai Nippon Printing Co Ltd	105,535	0.01	JPY 1,300	Kakaku.com Inc	21,416	0.00
JPY 3,400	Daifuku Co Ltd	194,207	0.02	JPY 5,800	Kansai Electric Power Co Inc	57,379	0.01
JPY 27,900	Dai-ichi Life Holdings Inc	515,469	0.05	JPY 14,900	Kao Corp	600,146	0.06
JPY 51,000	Daiichi Sankyo Co Ltd	1,290,251	0.13	JPY 46,400	KDDI Corp	1,464,868	0.15
JPY 7,000	Daikin Industries Ltd	1,120,680	0.12	JPY 1,900	Keio Corp	67,900	0.01
JPY 700	Daito Trust Construction Co Ltd	60,336	0.01	JPY 1,400	Keisei Electric Railway Co Ltd	38,541	0.00
JPY 9,000	Daiwa House Industry Co Ltd	209,473	0.02	JPY 2,700	Keyence Corp	921,762	0.10

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Japan (continued)				Japan (continued)			
JPY 1,400	Kikkoman Corp	74,197	0.01	JPY 1,100	Nissan Chemical Corp	50,605	0.01
JPY 1,700	Kintetsu Group Holdings Co Ltd	52,869	0.01	JPY 11,300	Nissan Motor Co Ltd	43,934	0.00
JPY 20,400	Kirin Holdings Co Ltd	320,967	0.03	JPY 2,200	Nisshin Seifun Group Inc	25,716	0.00
JPY 200	Kobayashi Pharmaceutical Co Ltd	12,307	0.00	JPY 600	Nissin Foods Holdings Co Ltd	41,382	0.00
JPY 3,000	Kobe Bussan Co Ltd	73,424	0.01	JPY 1,700	Nitori Holdings Co Ltd	161,360	0.02
JPY 28,200	Komatsu Ltd	624,383	0.07	JPY 4,800	Nitto Denko Corp	310,213	0.03
JPY 800	Konami Holdings Corp	44,224	0.00	JPY 86,600	Nomura Holdings Inc	316,109	0.03
JPY 200	Kose Corp	18,166	0.00	JPY 800	Nomura Real Estate Holdings Inc	19,580	0.00
JPY 32,100	Kubota Corp	478,942	0.05	JPY 30	Nomura Real Estate Master Fund Inc REIT	37,408	0.00
JPY 4,500	Kurita Water Industries Ltd	162,637	0.02	JPY 10,800	Nomura Research Institute Ltd	286,982	0.03
JPY 5,200	Kyocera Corp	277,731	0.03	JPY 9,800	NTT Data Corp	135,327	0.01
JPY 1,900	Kyowa Kirin Co Ltd	42,656	0.00	JPY 19,800	Obayashi Corp	143,558	0.01
JPY 200	Lasertec Corp	23,775	0.00	JPY 1,100	Obic Co Ltd	155,379	0.02
JPY 2,700	LIXIL Group Corp	50,480	0.01	JPY 5,900	Odakyu Electric Railway Co Ltd	79,257	0.01
JPY 5,700	M3 Inc	163,546	0.02	JPY 4,300	Oji Holdings Corp	18,611	0.00
JPY 5,400	Makita Corp	134,429	0.01	JPY 21,700	Olympus Corp	435,501	0.05
JPY 48,000	Marubeni Corp	432,461	0.05	JPY 6,100	Omron Corp	309,412	0.03
JPY 5,600	Mazda Motor Corp	45,755	0.00	JPY 6,700	Ono Pharmaceutical Co Ltd	171,723	0.02
JPY 3,300	MEIJI Holdings Co Ltd	161,775	0.02	JPY 1,600	Open House Group Co Ltd	63,597	0.01
JPY 3,500	MINEBEA MITSUMI Inc	59,512	0.01	JPY 500	Oracle Corp Japan	28,928	0.00
JPY 3,100	MISUMI Group Inc	65,261	0.01	JPY 3,100	Oriental Land Co Ltd	431,725	0.05
JPY 40,300	Mitsubishi Chemical Holdings Corp	218,624	0.02	JPY 33,000	ORIX Corp	552,854	0.06
JPY 23,100	Mitsubishi Corp	686,428	0.07	JPY 7,600	Osaka Gas Co Ltd	145,225	0.02
JPY 32,800	Mitsubishi Electric Corp	350,321	0.04	JPY 1,000	Otsuka Corp	29,627	0.00
JPY 20,300	Mitsubishi Estate Co Ltd	294,216	0.03	JPY 7,200	Otsuka Holdings Co Ltd	255,343	0.03
JPY 5,000	Mitsubishi Heavy Industries Ltd	174,635	0.02	JPY 5,300	Pan Pacific International Holdings Corp	84,461	0.01
JPY 208,300	Mitsubishi UFJ Financial Group Inc	1,118,354	0.12	JPY 60,300	Panasonic Corp	486,688	0.05
JPY 25,600	Mitsui & Co Ltd	564,272	0.06	JPY 2,000	Persol Holdings Co Ltd	36,303	0.00
JPY 1,700	Mitsui Chemicals Inc	36,164	0.00	JPY 6,300	Rakuten Inc	28,380	0.00
JPY 15,300	Mitsui Fudosan Co Ltd	328,569	0.03	JPY 43,400	Recruit Holdings Co Ltd	1,276,236	0.13
JPY 4,900	Mitsui OSK Lines Ltd	111,991	0.01	JPY 24,100	Renesas Electronics Corp	218,728	0.02
JPY 37,630	Mizuho Financial Group Inc	427,390	0.04	JPY 64,200	Resona Holdings Inc	240,109	0.03
JPY 1,900	MonotaRO Co Ltd	28,195	0.00	JPY 6,500	Ricoh Co Ltd	50,764	0.01
JPY 14,400	MS&AD Insurance Group Holdings Inc	440,729	0.05	JPY 700	Rohm Co Ltd	48,743	0.01
JPY 8,100	Murata Manufacturing Co Ltd	440,967	0.05	JPY 2,024	SBI Holdings Inc	39,555	0.00
JPY 2,600	NEC Corp	100,858	0.01	JPY 3,300	SCSK Corp	55,771	0.01
JPY 11,000	Nexon Co Ltd	224,931	0.02	JPY 3,300	Secom Co Ltd	203,628	0.02
JPY 2,500	NGK Insulators Ltd	33,639	0.00	JPY 2,500	Seiko Epson Corp	35,332	0.00
JPY 6,400	Nidec Corp	394,774	0.04	JPY 7,500	Sekisui Chemical Co Ltd	102,517	0.01
JPY 3,700	Nihon M&A Center Inc	39,300	0.00	JPY 19,600	Sekisui House Ltd	342,861	0.04
JPY 3,300	Nintendo Co Ltd	1,425,373	0.15	JPY 10,800	Seven & i Holdings Co Ltd	418,708	0.04
JPY 23	Nippon Building Fund Inc REIT	114,446	0.01	JPY 6,000	SG Holdings Co Ltd	101,093	0.01
JPY 1,600	Nippon Express Holdings Inc	86,798	0.01	JPY 2,100	Shimadzu Corp	66,313	0.01
JPY 15,000	Nippon Paint Holdings Co Ltd	111,626	0.01	JPY 1,200	Shimano Inc	202,451	0.02
JPY 48	Nippon Prologis REIT Inc	118,008	0.01	JPY 12,300	Shimizu Corp	67,903	0.01
JPY 500	Nippon Shinyaku Co Ltd	30,363	0.00	JPY 5,800	Shin-Etsu Chemical Co Ltd	653,196	0.07
JPY 17,400	Nippon Steel Corp	243,220	0.03	JPY 8,600	Shionogi & Co Ltd	433,941	0.05
JPY 17,500	Nippon Telegraph & Telephone Corp	501,859	0.05	JPY 7,100	Shiseido Co Ltd	284,617	0.03
JPY 5,000	Nippon Yusen KK	341,173	0.04	JPY 1,000	SMC Corp	445,107	0.05
				JPY 88,200	Softbank Corp	978,052	0.10
				JPY 16,700	SoftBank Group Corp	643,513	0.07



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Japan (continued)				Jersey			
JPY 8,600	Sompo Holdings Inc	378,741	0.04	USD 1,400	Novocure Ltd	97,300	0.01
JPY 39,500	Sony Corp	3,225,884	0.34	Total Jersey		97,300	0.01
JPY 1,900	Square Enix Holdings Co Ltd	84,053	0.01	Jordan			
JPY 2,600	Subaru Corp	46,151	0.00	GBP 1,663	Hikma Pharmaceuticals PLC	32,668	0.00
JPY 7,100	SUMCO Corp	91,928	0.01	Total Jordan		32,668	0.00
JPY 55,900	Sumitomo Chemical Co Ltd	218,490	0.02	Luxembourg			
JPY 19,100	Sumitomo Corp	261,078	0.03	EUR 10,053	ArcelorMittal SA	226,068	0.03
JPY 11,900	Sumitomo Electric Industries Ltd	131,303	0.01	EUR 10,809	Aroundtown SA	34,274	0.00
JPY 3,000	Sumitomo Metal Mining Co Ltd	93,850	0.01	EUR 2,658	Eurofins Scientific SE	208,633	0.02
JPY 18,300	Sumitomo Mitsui Financial Group Inc	543,120	0.06	EUR 8,327	Tenaris SA	106,816	0.01
JPY 9,900	Sumitomo Mitsui Trust Holdings Inc	304,604	0.03	Total Luxembourg		575,791	0.06
JPY 4,200	Sumitomo Realty & Development Co Ltd	110,770	0.01	Macau			
JPY 4,800	Suntory Beverage & Food Ltd	181,252	0.02	HKD 72,000	Sands China Ltd	171,766	0.02
JPY 4,000	Suzuki Motor Corp	125,546	0.01	Total Macau		171,766	0.02
JPY 5,400	Systemx Corp	324,584	0.03	Netherlands			
JPY 4,900	T&D Holdings Inc	58,574	0.01	EUR 5,607	ABN AMRO Bank NV	62,810	0.01
JPY 2,300	Taisei Corp	71,528	0.01	EUR 397	Adyen NV	576,080	0.06
JPY 5,800	Taiyo Nippon Sanso Corp	92,344	0.01	EUR 55,252	Aegon NV	238,446	0.02
JPY 22,137	Takeda Pharmaceutical Co Ltd	622,127	0.06	EUR 4,991	Akzo Nobel NV	326,741	0.03
JPY 6,500	TDK Corp	200,471	0.02	EUR 350	Argenx SE	130,812	0.01
JPY 19,000	Terumo Corp	571,727	0.06	EUR 695	ASM International NV	173,364	0.02
JPY 1,400	TIS Inc	36,635	0.00	EUR 11,581	ASML Holding NV	5,519,138	0.58
JPY 2,100	Tobu Railway Co Ltd	47,841	0.00	EUR 628	Euronext NV	51,145	0.00
JPY 500	Toho Co Ltd	18,052	0.00	EUR 2,534	EXOR NV	157,573	0.02
JPY 8,800	Tokio Marine Holdings Inc	511,916	0.05	EUR 1,033	Heineken Holding NV	75,002	0.01
JPY 4,200	Tokyo Electron Ltd	1,369,548	0.14	EUR 7,139	Heineken NV	649,322	0.07
JPY 13,200	Tokyo Gas Co Ltd	272,735	0.03	EUR 1,263	Imcd Nv	172,907	0.02
JPY 18,900	Tokyu Corp	222,312	0.02	EUR 113,459	ING Groep NV	1,118,665	0.12
JPY 2,800	Toppaan Printing Co Ltd	46,723	0.00	EUR 501	JDE Peet's NV	14,226	0.00
JPY 49,100	Toray Industries Inc	275,109	0.03	EUR 1,196	Just Eat Takeaway.com NV	18,838	0.00
JPY 3,300	Tosoh Corp	40,930	0.00	EUR 32,737	Koninklijke Ahold Delhaize NV	850,831	0.09
JPY 3,000	TOTO Ltd	98,929	0.01	EUR 4,912	Koninklijke DSM NV	704,043	0.07
JPY 2,700	Toyota Industries Corp	166,943	0.02	EUR 101,558	Koninklijke KPN NV	361,097	0.04
JPY 203,400	Toyota Motor Corp	3,144,087	0.33	EUR 11,736	Koninklijke Philips NV	252,197	0.03
JPY 4,500	Toyota Tsusho Corp	146,737	0.02	EUR 8,539	NN Group NV	386,900	0.04
JPY 1,800	Trend Micro Inc	87,711	0.01	USD 7,600	NXP Semiconductors NV	1,125,028	0.12
JPY 6,400	Unicharm Corp	213,875	0.02	EUR 1,929	OCI NV	63,485	0.01
JPY 300	USS Co Ltd	5,187	0.00	EUR 23,480	Prosus NV	1,533,707	0.16
JPY 2,400	Welcia Holdings Co Ltd	48,051	0.01	EUR 3,133	Qiagen Nv	146,410	0.01
JPY 7,200	West Japan Railway Co	264,511	0.03	EUR 4,595	Randstad NV	221,937	0.02
JPY 2,300	Yakult Honsha Co Ltd	132,560	0.01	EUR 40,805	Stellantis NV	503,042	0.05
JPY 4,200	Yamaha Corp	173,126	0.02	EUR 7,595	Wolters Kluwer NV	734,944	0.08
JPY 10,800	Yamaha Motor Co Ltd	197,628	0.02	Total Netherlands		16,168,690	1.69
JPY 3,100	Yamato Holdings Co Ltd	49,516	0.01	New Zealand			
JPY 8,500	Yaskawa Electric Corp	273,417	0.03	NZD 45,916	Auckland International Airport Ltd	204,977	0.02
JPY 6,900	Yokogawa Electric Corp	113,819	0.01	NZD 19,384	Fisher & Paykel Healthcare Corp Ltd	240,799	0.03
JPY 86,100	Z Holding Corp	251,224	0.03	NZD 11,996	Mercury NZ Ltd	42,141	0.00
JPY 800	ZOZO Inc	14,398	0.00	NZD 25,602	Meridian Energy Ltd	74,496	0.01
Total Japan		60,838,992	6.35				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
New Zealand (continued)				Spain (continued)			
NZD 38,414	Spark New Zealand Ltd	114,643	0.01	EUR 12,522	Amadeus IT Group SA	695,924	0.07
AUD 4,232	Xero Ltd	223,964	0.02	EUR 188,988	Banco Bilbao Vizcaya Argentaria SA	855,609	0.09
<b>Total New Zealand</b>		<b>901,020</b>	<b>0.09</b>	EUR 496,318	Banco Santander SA	1,394,738	0.15
Norway				EUR 121,475	CaixaBank SA	421,246	0.04
NOK 2,370	Adevinta ASA	17,068	0.00	EUR 11,368	Cellnex Telecom SA	440,090	0.05
NOK 628	Aker BP ASA	21,745	0.00	EUR 2,318	EDP Renovaveis SA	54,574	0.01
SEK 5,943	Aker BP ASA	205,785	0.02	EUR 8,425	Enagas SA	185,583	0.02
NOK 24,398	DNB Bank ASA	435,989	0.05	EUR 11,765	Endesa SA	221,395	0.02
NOK 27,139	Equinor ASA	940,961	0.10	EUR 9,248	Ferrovial SA	233,877	0.02
NOK 6,399	Gjensidige Forsikring ASA	129,214	0.01	EUR 2,253	Grifols SA	42,480	0.00
NOK 7,519	Kongsberg Gruppen ASA	268,651	0.03	EUR 163,635	Iberdrola SA	1,692,930	0.18
NOK 9,717	Mowi ASA	220,408	0.02	EUR 33,143	Industria de Diseno Textil SA	748,079	0.08
NOK 42,588	Norsk Hydro ASA	237,775	0.03	EUR 4,979	Naturgy Energy Group SA	142,989	0.01
NOK 15,082	Orkla ASA	120,171	0.01	EUR 14,155	Red Electrica Corp SA	266,740	0.03
NOK 1,507	Salmar ASA	105,630	0.01	EUR 17,828	Repsol SA	261,868	0.03
NOK 22,435	Telenor ASA	297,476	0.03	EUR 1,970	Siemens Gamesa Renewable Energy SA	36,886	0.00
NOK 2,339	Yara International ASA	97,445	0.01	EUR 66,456	Telefonica SA	337,793	0.04
<b>Total Norway</b>		<b>3,098,318</b>	<b>0.32</b>	<b>Total Spain</b>		<b>8,545,517</b>	<b>0.89</b>
Portugal				Sweden			
EUR 75,888	EDP - Energias de Portugal SA	353,209	0.04	SEK 9,963	Alfa Laval AB	239,756	0.02
EUR 14,255	Galp Energia SGPS SA	166,689	0.02	SEK 30,403	Assa Abloy AB	644,707	0.07
EUR 5,728	Jeronimo Martins SGPS SA	124,198	0.01	SEK 111,647	Atlas Copco AB	997,609	0.11
<b>Total Portugal</b>		<b>644,096</b>	<b>0.07</b>	SEK 8,535	Boliden AB	270,982	0.03
Singapore				SEK 3,895	Electrolux AB	52,324	0.01
SGD 7,274	Ascendas REIT	14,896	0.00	SEK 13,933	Embracer Group AB	106,040	0.01
SGD 67,106	Capitaland Investment Ltd/Singapore	184,196	0.02	SEK 30,544	Epiroc AB	443,558	0.05
SGD 32,160	CapitaLand Mall Trust REIT	50,145	0.01	SEK 9,316	EQT AB	190,367	0.02
SGD 3,100	City Developments Ltd	18,154	0.00	SEK 15,841	Essity AB	412,898	0.04
SGD 50,320	DBS Group Holdings Ltd	1,073,146	0.11	SEK 2,188	Evolution Gaming Group AB	198,593	0.02
SGD 64,000	Keppel Corp Ltd	298,455	0.03	SEK 5,286	Fastighets AB Balder	25,281	0.00
SGD 97,875	Oversea-Chinese Banking Corp Ltd	801,032	0.08	SEK 1,890	Getinge AB	43,601	0.00
USD 2,800	Sea Ltd	187,208	0.02	SEK 22,451	Hennes & Mauritz AB	267,640	0.03
SGD 48,200	Singapore Airlines Ltd	176,633	0.02	SEK 29,655	Hexagon AB	307,477	0.03
SGD 24,100	Singapore Exchange Ltd	163,819	0.02	SEK 2,135	Holmen AB	86,443	0.01
SGD 129,700	Singapore Technologies Engineering Ltd	380,237	0.04	SEK 7,104	Husqvarna AB	52,160	0.01
SGD 71,500	Singapore Telecommunications Ltd	129,981	0.01	SEK 2,328	Industrivarden AB	52,297	0.01
SGD 34,392	United Overseas Bank Ltd	648,696	0.07	SEK 4,995	Indutrade AB	90,932	0.01
SGD 3,152	UOL Group Ltd	16,669	0.00	SEK 3,902	Investment AB Latour	77,032	0.01
SGD 17,200	Wilmar International Ltd	49,930	0.01	SEK 27,633	Investor AB	464,265	0.04
<b>Total Singapore</b>		<b>4,193,197</b>	<b>0.44</b>	SEK 5,509	Kinnevik AB	88,596	0.01
South Africa				SEK 828	L E Lundbergforetagen AB	33,605	0.00
GBP 15,057	Mondi PLC	266,061	0.03	SEK 2,673	Lifco AB	42,844	0.00
<b>Total South Africa</b>		<b>266,061</b>	<b>0.03</b>	SEK 6,250	Lundin Petroleum AB	4,263	0.00
Spain				SEK 43,845	Nibe Industrier AB	328,600	0.03
EUR 776	Acciona SA	142,378	0.01	SEK 5,037	Sagax AB	92,754	0.01
EUR 7,085	ACS Actividades de Construccion y Servicios SA	171,324	0.02	SEK 29,842	Sandvik AB	482,981	0.05
EUR 1,570	Aena SME SA	199,014	0.02	SEK 2,810	Securitas AB	24,164	0.00
				SEK 6,931	Sinch AB	22,520	0.00
				SEK 49,108	Skandinaviska Enskilda Banken AB	481,141	0.05
				SEK 12,046	Skanska AB	184,321	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 13,415	SKF AB	197,021	0.02	CHF 1,641	Swiss Prime Site AG	143,556	0.01
SEK 16,197	Svenska Cellulosa AB SCA	241,515	0.03	CHF 8,524	Swiss Re AG	658,699	0.07
SEK 41,165	Svenska Handelsbanken AB	351,176	0.04	CHF 617	Swisscom AG	339,903	0.04
SEK 26,701	Swedbank AB	336,909	0.04	USD 4,472	TE Connectivity Ltd	506,007	0.05
SEK 40,427	Swedish Match AB	411,079	0.04	CHF 1,384	Temenos AG	117,995	0.01
SEK 11,539	Tele2 AB	131,184	0.01	CHF 97,712	UBS Group AG	1,570,782	0.16
SEK 85,777	Telefonaktiebolaget LM Ericsson	638,427	0.07	CHF 675	VAT Group AG	160,474	0.02
SEK 81,600	Telia Co AB	311,990	0.03	CHF 1,087	Vifor Pharma AG	187,913	0.02
SEK 36,537	Volvo AB	564,702	0.06	CHF 4,381	Zurich Insurance Group AG	1,900,027	0.20
SEK 11,673	Volvo AB	187,499	0.02				
SEK 13,049	Volvo Car AB	86,540	0.01				
<b>Total Sweden</b>		<b>10,267,793</b>	<b>1.07</b>	<b>Total Switzerland</b>		<b>35,707,232</b>	<b>3.73</b>
Switzerland				United Kingdom			
CHF 49,506	ABB Ltd	1,316,575	0.14	GBP 29,876	3i Group PLC	402,196	0.04
CHF 6,575	Adecco Group AG	222,795	0.02	GBP 3,885	Admiral Group PLC	105,875	0.01
CHF 5,583	Alcon Inc	388,859	0.04	USD 40,496	Amcor PLC	503,365	0.05
CHF 382	Baloise Holding AG	62,207	0.01	GBP 17,776	Anglo American PLC	634,041	0.07
CHF 123	Barry Callebaut AG	273,662	0.03	USD 2,965	Aon PLC	799,601	0.08
CHF 18	Chocoladefabriken Lindt & Spruengli AG	182,566	0.02	USD 8,109	Aptiv PLC	722,269	0.08
CHF 1	Chocoladefabriken Lindt & Spruengli AG	104,559	0.01	GBP 14,200	Ashtead Group PLC	593,062	0.06
USD 7,844	Chubb Ltd	1,541,974	0.16	GBP 12,657	Associated British Foods PLC	242,559	0.03
CHF 14,911	Cie Financiere Richemont SA	1,583,228	0.17	GBP 44,268	AstraZeneca PLC	5,806,217	0.61
CHF 4,292	Clariant AG	81,505	0.01	GBP 11,342	Auto Trader Group PLC	76,447	0.01
GBP 5,086	Coca-Cola HBC AG	112,539	0.01	GBP 738	AVEVA Group PLC	20,175	0.00
CHF 51,329	Credit Suisse Group AG	290,597	0.03	GBP 76,472	Aviva PLC	372,693	0.04
CHF 137	EMS-Chemie Holding AG	101,675	0.01	GBP 473,331	Barclays PLC	880,190	0.09
USD 2,004	Garmin Ltd	196,893	0.02	GBP 25,859	Barratt Developments PLC	143,644	0.02
CHF 1,100	Geberit AG	527,164	0.05	GBP 2,881	Berkeley Group Holdings PLC	130,296	0.01
CHF 266	Givaudan SA	932,744	0.10	GBP 346,404	BP PLC	1,633,541	0.17
GBP 137,864	Glencore PLC	745,226	0.08	GBP 31,319	British American Tobacco PLC	1,338,655	0.14
CHF 2,242	Julius Baer Group Ltd	103,136	0.01	GBP 28,793	British Land Co PLC REIT	156,340	0.02
CHF 1,650	Kuehne Nagel International AG	389,513	0.04	GBP 210,265	BT Group PLC	475,729	0.05
CHF 9,526	LafargeHolcim Ltd	406,473	0.04	GBP 9,887	Bunzl PLC	326,478	0.03
CHF 5,505	Logitech International SA	286,765	0.03	GBP 10,325	Burberry Group PLC	205,768	0.02
CHF 2,142	Lonza Group AG	1,138,850	0.12	USD 3,500	Clarivate PLC	48,510	0.01
CHF 81,243	Nestle SA	9,457,064	0.99	EUR 32,158	CNH Industrial NV	370,488	0.04
CHF 31,064	Novartis AG	2,623,413	0.27	USD 6,460	Coca-Cola European Partners PLC	333,401	0.03
CHF 387	Partners Group Holding AG	347,728	0.04	GBP 24,061	Compass Group PLC	490,911	0.05
CHF 10,034	Roche Holding AG	3,338,727	0.35	GBP 4,369	Croda International PLC	343,400	0.04
CHF 311	Roche Holdings AG	119,677	0.01	GBP 71,331	Diageo PLC	3,058,399	0.32
CHF 1,019	Schindler Holding AG	185,311	0.02	GBP 16,888	Experian PLC	493,462	0.05
CHF 344	Schindler Holding AG	61,660	0.01	GBP 7,014	Ferguson PLC	782,648	0.08
CHF 202	SGS SA	461,033	0.05	GBP 161,034	GlaxoSmithKline PLC	3,452,944	0.36
EUR 3,968	Siemens Energy AG	58,015	0.01	GBP 7,067	Halma PLC	172,423	0.02
CHF 2,247	Sika AG	516,363	0.05	GBP 3,399	Hargreaves Lansdown PLC	32,520	0.00
CHF 1,681	Sonova Holding AG	533,790	0.06	GBP 578,507	HSBC Holdings PLC	3,762,953	0.39
EUR 19,007	STMicroelectronics NV	596,126	0.06	GBP 14,224	Imperial Brands PLC	317,157	0.03
CHF 1,971	Straumann Holdings AG	236,042	0.02	GBP 48,352	Informa PLC	310,517	0.03
CHF 525	Swatch Group AG	124,210	0.01	GBP 5,305	InterContinental Hotels Group PLC	280,256	0.03
CHF 463	Swatch Group AG	20,525	0.00	GBP 5,447	Intertek Group PLC	278,231	0.03
CHF 932	Swiss Life Holding AG	452,687	0.05	GBP 76,998	J Sainsbury PLC	190,761	0.02
				GBP 16,170	JD Sports Fashion PLC	22,662	0.00
				GBP 6,085	Johnson Matthey PLC	142,293	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 60,109	Kingfisher PLC	178,337	0.02	USD 11,126	AES Corp	233,757	0.02
GBP 16,845	Land Securities Group PLC REIT	135,837	0.01	USD 9,525	Aflac Inc	527,018	0.05
GBP 164,082	Legal & General Group PLC	477,250	0.05	USD 8,922	Agilent Technologies Inc	1,059,666	0.11
USD 1,800	Liberty Global PLC	37,890	0.00	USD 3,206	Air Products & Chemicals Inc	770,979	0.08
GBP 2,029,976	Lloyds Banking Group PLC	1,043,070	0.11	USD 2,100	Airbnb Inc	187,068	0.02
GBP 9,452	London Stock Exchange Group PLC	876,076	0.09	USD 3,306	Akamai Technologies Inc	301,937	0.03
GBP 40,442	M&G PLC	95,577	0.01	USD 1,687	Albemarle Corp	352,549	0.04
GBP 62,847	Melrose Industries PLC	114,258	0.01	USD 2,700	Alcoa Corp	123,066	0.01
GBP 103,112	National Grid PLC	1,317,360	0.14	USD 2,603	Alexandria Real Estate Equities Inc REIT	377,513	0.04
GBP 3,512	Next PLC	249,938	0.03	USD 1,202	Align Technology Inc	284,477	0.03
GBP 8,844	Ocado Group PLC	83,906	0.01	USD 200	Alleghany Corp	166,620	0.02
GBP 17,430	Pearson PLC	158,717	0.02	USD 6,509	Alliant Energy Corp	381,493	0.04
USD 5,900	Pentair PLC	270,043	0.03	USD 3,912	Allstate Corp	495,768	0.05
GBP 4,857	Persimmon PLC	109,891	0.01	USD 4,114	Ally Financial Inc	137,860	0.01
GBP 3,871	Phoenix Group Holdings PLC	27,756	0.00	USD 2,301	Alnylam Pharmaceuticals Inc	335,601	0.03
GBP 82,396	Prudential PLC	1,016,669	0.11	USD 4,086	Alphabet Inc	8,937,921	0.93
GBP 19,886	Reckitt Benckiser Group PLC	1,490,089	0.16	USD 4,301	Alphabet Inc	9,372,997	0.98
GBP 59,617	RELX PLC	1,611,666	0.17	USD 32,456	Altria Group Inc	1,355,687	0.14
GBP 56,983	Rentokil Initial PLC	328,437	0.03	USD 130,980	Amazon.com Inc	13,911,386	1.45
AUD 5,149	Rio Tinto Ltd	363,631	0.04	USD 7,400	AMC Entertainment Holdings Inc	100,270	0.01
GBP 16,109	Rio Tinto PLC	961,843	0.10	USD 101	Amerco	48,301	0.00
GBP 211,577	Rolls-Royce Holdings PLC	213,140	0.02	USD 3,608	Ameren Corp	326,019	0.03
GBP 156,054	Royal Bank of Scotland Group PLC	413,722	0.04	USD 7,215	American Electric Power Co Inc	692,207	0.07
GBP 26,592	Sage Group PLC	205,006	0.02	USD 18,543	American Express Co	2,570,431	0.27
GBP 4,010	Schroders PLC	130,125	0.01	USD 703	American Financial Group Inc	97,583	0.01
GBP 32,805	Segro PLC REIT	389,157	0.04	USD 4,500	American Homes 4 Rent REIT	159,480	0.02
GBP 7,594	Severn Trent PLC	250,761	0.03	USD 14,993	American International Group Inc	766,592	0.08
GBP 7,245	Smith & Nephew PLC	100,965	0.01	USD 14,226	American Tower Corp REIT	3,636,023	0.38
GBP 15,458	Smiths Group PLC	262,728	0.03	USD 3,107	American Water Works Co Inc	462,228	0.05
GBP 2,342	Spirax-Sarco Engineering PLC	280,954	0.03	USD 1,865	Ameriprise Financial Inc	443,273	0.05
GBP 29,481	SSE PLC	578,580	0.06	USD 2,504	AmerisourceBergen Corp	354,266	0.04
GBP 14,061	St James's Place PLC	188,267	0.02	USD 2,506	AMETEK Inc	275,384	0.03
GBP 71,884	Standard Chartered PLC	540,035	0.06	USD 15,820	Amgen Inc	3,849,006	0.40
GBP 48,595	Standard Life Aberdeen PLC	94,337	0.01	USD 8,220	Amphenol Corp	529,204	0.06
GBP 87,080	Taylor Wimpey PLC	123,362	0.01	USD 7,708	Analog Devices Inc	1,126,062	0.12
GBP 218,028	Tesco PLC	676,523	0.07	USD 14,373	Annaly Capital Management Inc REIT	84,944	0.01
GBP 78,523	Unilever PLC	3,548,430	0.37	USD 2,502	ANSYS Inc	598,704	0.06
GBP 19,667	United Utilities Group PLC	243,623	0.03	USD 4,308	Anthem Inc	2,078,955	0.22
GBP 771,085	Vodafone Group PLC	1,186,100	0.12	USD 2,706	AO Smith Corp	147,964	0.02
GBP 4,060	Whitbread PLC	122,182	0.01	USD 5,000	APA Corp	174,500	0.02
GBP 28,943	Wpp PLC	289,845	0.03	USD 3,025	Apollo Global Management Inc	146,652	0.02
<b>Total United Kingdom</b>		<b>51,239,160</b>	<b>5.35</b>	USD 291,688	Apple Inc	39,879,583	4.16
United States				USD 25,163	Applied Materials Inc	2,289,330	0.24
USD 16,137	3M Co	2,088,289	0.22	USD 1,707	Aramark	52,285	0.01
USD 25,381	Abbott Laboratories	2,757,646	0.29	USD 16,213	Archer-Daniels-Midland Co	1,258,129	0.13
USD 25,246	AbbVie Inc	3,866,677	0.40	USD 3,404	Arista Networks Inc	319,091	0.03
USD 1,501	Abiomed Inc	371,513	0.04	USD 602	Arrow Electronics Inc	67,478	0.01
USD 11,722	Activision Blizzard Inc	912,675	0.10	USD 2,907	Arthur J Gallagher & Co	473,957	0.05
USD 13,519	Adobe Inc	4,948,765	0.52	USD 1,201	Assurant Inc	207,593	0.02
USD 1,102	Advance Auto Parts Inc	190,745	0.02	USD 101,096	AT&T Inc	2,118,972	0.22
USD 29,061	Advanced Micro Devices Inc	2,222,295	0.23	USD 2,704	Atmos Energy Corp	303,118	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United States (continued)				United States (continued)			
USD 6,513	Autodesk Inc	1,119,976	0.12	USD 2,102	Cboe Global Markets Inc	237,925	0.02
USD 12,111	Automatic Data Processing Inc	2,543,794	0.27	USD 9,520	CBRE Group Inc	700,767	0.07
USD 390	AutoZone Inc	838,157	0.09	USD 2,605	CDW Corp	410,444	0.04
USD 1,000	Avalara Inc	70,600	0.01	USD 1,805	Celanese Corp	212,286	0.02
USD 2,627	AvalonBay Communities Inc REIT	510,295	0.05	USD 8,374	Centene Corp	708,524	0.07
USD 8,800	Avantor Inc	273,680	0.03	USD 9,806	CenterPoint Energy Inc	290,061	0.03
USD 1,703	Avery Dennison Corp	275,665	0.03	USD 2,000	Ceridian Hcm Holding Inc	94,160	0.01
USD 28,507	Baker Hughes a GE Co	822,997	0.09	USD 3,433	CF Industries Holdings Inc	294,311	0.03
USD 9,604	Ball Corp	660,467	0.07	USD 4,105	CH Robinson Worldwide Inc	416,124	0.04
USD 130,677	Bank of America Corp	4,067,975	0.42	USD 800	Charles River Laboratories International Inc	171,176	0.02
USD 22,619	Bank of New York Mellon Corp	943,439	0.10	USD 25,590	Charles Schwab Corp	1,616,776	0.17
USD 8,654	Baxter International Inc	555,846	0.06	USD 892	Charter Communications Operating LLC Via Charter Communications Operating Capital	417,929	0.04
USD 3,037	Becton Dickinson and Co	748,712	0.08	USD 3,301	Cheniere Energy Inc	439,132	0.05
USD 3,500	Bentley Systems Inc	116,550	0.01	USD 28,100	Chevron Corp	4,068,318	0.42
USD 18,434	Berkshire Hathaway Inc	5,032,851	0.53	USD 300	Chewy Inc	10,416	0.00
USD 5,764	Best Buy Co Inc	375,755	0.04	USD 401	Chipotle Mexican Grill Inc	524,211	0.05
USD 2,000	Bill.com Holdings Inc	219,880	0.02	USD 4,805	Church & Dwight Co Inc	445,231	0.05
USD 4,248	Biogen Inc	866,337	0.09	USD 3,609	Cigna Corp	951,044	0.10
USD 2,647	BioMarin Pharmaceutical Inc	219,357	0.02	USD 2,148	Cincinnati Financial Corp	255,569	0.03
USD 74	Bio-Rad Laboratories Inc	36,630	0.00	USD 1,503	Cintas Corp	561,416	0.06
USD 500	Bio-Techne Corp	173,320	0.02	USD 121,845	Cisco Systems Inc	5,195,471	0.54
USD 3,500	Black Knight Inc	228,865	0.02	USD 35,712	Citigroup Inc	1,642,395	0.17
USD 4,307	BlackRock Inc	2,623,135	0.27	USD 7,415	Citizens Financial Group Inc	264,641	0.03
USD 12,900	Blackstone Group Inc	1,176,867	0.12	USD 1,604	Citrix Systems Inc	155,861	0.02
USD 625	Booking Holdings Inc	1,093,119	0.11	USD 7,700	Cleveland-Cliffs Inc	118,349	0.01
USD 2,000	Booz Allen Hamilton Holdings Corp	180,720	0.02	USD 3,408	Clorox Co	480,460	0.05
USD 2,205	BorgWarner Inc	73,581	0.01	USD 2,300	Cloudflare Inc	100,625	0.01
USD 2,405	Boston Properties Inc REIT	213,997	0.02	USD 6,510	CME Group Inc	1,332,597	0.14
USD 20,574	Boston Scientific Corp	766,793	0.08	USD 8,012	CMS Energy Corp	540,810	0.06
USD 31,504	Bristol-Myers Squibb Co	2,425,808	0.25	USD 118,522	Coca-Cola Co	7,456,219	0.78
USD 7,698	Broadcom Inc	3,739,765	0.39	USD 5,605	Cognex Corp	238,325	0.02
USD 2,004	Broadridge Financial Solutions Inc	285,670	0.03	USD 7,419	Cognizant Technology Solutions Corp	500,708	0.05
CAD 800	Brookfield Renewable Corp	28,435	0.00	USD 1,800	Coinbase Global Inc	84,636	0.01
USD 3,300	Brown & Brown Inc	192,522	0.02	USD 23,071	Colgate-Palmolive Co	1,848,910	0.19
USD 8,909	Brown-Forman Corp	625,055	0.07	USD 64,084	Comcast Corp	2,514,656	0.26
USD 4,509	Bunge Ltd	408,921	0.04	USD 10,013	Conagra Brands Inc	342,845	0.04
USD 1,200	Burlington Stores Inc	163,476	0.02	USD 18,621	ConocoPhillips	1,672,352	0.17
USD 50	Cable One Inc	64,466	0.01	USD 10,010	Consolidated Edison Inc	951,951	0.10
USD 14,800	Cabot Oil & Gas Corp	381,692	0.04	USD 3,105	Constellation Brands Inc	723,651	0.08
USD 8,015	Cadence Design Systems Inc	1,202,490	0.13	USD 4,800	Constellation Energy Corp	274,848	0.03
USD 4,600	Caesars Entertainment Inc	176,180	0.02	USD 802	Cooper Cos Inc	251,122	0.03
USD 1,803	Camden Property Trust REIT	242,467	0.03	USD 3,602	Copart Inc	391,393	0.04
USD 6,511	Campbell Soup Co	312,854	0.03	USD 10,818	Corning Inc	340,875	0.04
USD 7,787	Capital One Financial Corp	811,328	0.08	USD 10,267	Corteva Inc	555,855	0.06
USD 4,415	Cardinal Health Inc	230,772	0.02	USD 4,110	CoStar Group Inc	248,285	0.03
USD 3,900	Carlyle Group Inc	123,474	0.01	USD 7,908	Costco Wholesale Corp	3,790,146	0.40
USD 3,105	CarMax Inc	280,940	0.03	USD 600	Coupa Software Inc	34,260	0.00
USD 3,706	Carnival Corp	32,057	0.00	USD 3,700	CrowdStrike Holdings Inc	623,672	0.06
USD 25,806	Carrier Global Corp	920,242	0.10				
USD 300	Carvana Co	6,774	0.00				
USD 2,500	Catalent Inc	268,225	0.03				
USD 7,935	Caterpillar Inc	1,418,461	0.15				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United States (continued)				United States (continued)			
USD 7,715	Crown Castle International Corp REIT	1,299,052	0.14	USD 8,200	Equitable Holdings Inc	213,774	0.02
USD 1,800	Crown Holdings Inc	165,906	0.02	USD 800	Equity LifeStyle Properties Inc REIT	56,376	0.01
USD 34,987	CSX Corp	1,016,722	0.11	USD 4,512	Equity Residential REIT	325,857	0.03
USD 4,010	Cummins Inc	776,055	0.08	USD 200	Erie Indemnity Co	38,438	0.00
USD 23,721	CVS Health Corp	2,197,988	0.23	USD 5,100	Essential Utilities Inc	233,835	0.02
USD 13,211	Danaher Corp	3,349,253	0.35	USD 1,102	Essex Property Trust Inc	288,184	0.03
USD 1,404	Darden Restaurants Inc	158,820	0.02	USD 4,407	Estee Lauder Cos Inc	1,122,331	0.12
USD 3,000	Datadog Inc	285,720	0.03	USD 1,600	Etsy Inc	117,136	0.01
USD 1,405	DaVita Inc	112,344	0.01	USD 3,903	Evergy Inc	254,671	0.03
USD 4,309	Deere & Co	1,290,416	0.13	USD 10,606	Eversource Energy	895,889	0.09
USD 5,292	Dell Technologies	244,543	0.03	USD 2,300	Exact Sciences Corp	90,597	0.01
USD 5,807	Delta Air Lines Inc	168,229	0.02	USD 14,382	Exelon Corp	651,792	0.07
USD 3,108	Dentsply Sirona Inc	111,049	0.01	USD 2,329	Expedia Group Inc	220,859	0.02
USD 11,600	Devon Energy Corp	639,276	0.07	USD 5,511	Expeditors International of Washington Inc	537,102	0.06
USD 6,000	DexCom Inc	447,180	0.05	USD 2,502	Extra Space Storage Inc	425,640	0.04
USD 1,500	Diamondback Energy Inc	181,725	0.02	USD 60,939	Exxon Mobil Corp	5,218,816	0.54
USD 5,306	Digital Realty Trust Inc REIT	688,878	0.07	USD 1,002	F5 Networks Inc	153,346	0.02
USD 5,011	Discover Financial Services	473,940	0.05	USD 17,553	Facebook Inc	2,830,421	0.30
USD 1,216	DISH Network Corp	21,803	0.00	USD 1,100	FactSet Research Systems Inc	423,027	0.04
USD 4,000	DocuSign Inc	229,520	0.02	USD 400	Fair Isaac Corp	160,360	0.02
USD 4,205	Dollar General Corp	1,032,075	0.11	USD 17,220	Fastenal Co	859,622	0.09
USD 3,900	Dollar Tree Inc	607,815	0.06	USD 3,908	FedEx Corp	885,983	0.09
USD 23,462	Dominion Energy Inc	1,872,502	0.20	USD 2,665	Fidelity National Financial	98,498	0.01
USD 401	Domino's Pizza Inc	156,274	0.02	USD 11,260	Fidelity National Information Services Inc	1,032,204	0.11
USD 2,900	DoorDash Inc	186,093	0.02	USD 12,724	Fifth Third Bancorp	427,526	0.04
USD 3,105	Dover Corp	376,699	0.04	USD 100	First Citizens BancShares Inc/NC	65,378	0.01
USD 21,800	Dow Inc	1,125,098	0.12	USD 2,305	First Republic Bank	332,381	0.03
USD 4,906	DR Horton Inc	324,728	0.03	USD 6,606	FirstEnergy Corp	253,604	0.03
USD 3,500	Dropbox Inc	73,465	0.01	USD 9,425	Fiserv Inc	838,542	0.09
USD 5,506	DTE Energy Co	697,886	0.07	USD 1,303	FleetCor Technologies Inc	273,773	0.03
USD 21,756	Duke Energy Corp	2,332,461	0.24	USD 2,505	FMC Corp	268,060	0.03
USD 7,512	Duke Realty Corp REIT	412,784	0.04	USD 31,422	Ford Motor Co	349,727	0.04
USD 7,409	Dupont De Nemours Inc	411,792	0.04	USD 9,720	Fortinet Inc	549,958	0.06
USD 4,200	Dynatrace Inc	165,648	0.02	USD 5,830	Fortive Corp	317,035	0.03
USD 2,304	Eastman Chemical Co	206,830	0.02	USD 4,505	Fortune Brands Home & Security Inc	269,759	0.03
USD 6,715	Eaton Corp PLC	846,023	0.09	USD 5,073	Fox Corp	163,148	0.02
USD 8,231	eBay Inc	342,986	0.04	USD 3,867	Fox Corp	114,850	0.01
USD 7,501	Ecolab Inc	1,153,354	0.12	USD 2,311	Franklin Resources Inc	53,869	0.01
USD 6,110	Edison International	386,396	0.04	USD 1,203	Gartner Inc	290,922	0.03
USD 17,818	Edwards Lifesciences Corp	1,694,314	0.18	USD 1,100	Generac Holdings Inc	231,638	0.02
USD 8,500	Elanco Animal Health Inc	166,855	0.02	USD 17,105	General Electric Co	1,089,075	0.11
USD 8,309	Electronic Arts Inc	1,010,790	0.11	USD 17,636	General Mills Inc	1,330,636	0.14
USD 11,602	Eli Lilly & Co	3,761,716	0.39	USD 25,900	General Motors Co	822,584	0.09
USD 8,912	Emerson Electric Co	708,861	0.07	USD 1,907	Genuine Parts Co	253,631	0.03
USD 2,500	Enphase Energy Inc	488,100	0.05	USD 35,850	Gilead Sciences Inc	2,215,889	0.23
USD 2,100	Entegris Inc	193,473	0.02	USD 3,899	Global Payments Inc	431,385	0.04
USD 3,306	Entergy Corp	372,388	0.04	USD 327	Globe Life Inc	31,873	0.00
USD 10,309	EOG Resources Inc	1,138,526	0.12	USD 2,802	GoDaddy Inc	194,907	0.02
USD 800	EPAM Systems Inc	235,824	0.02	USD 6,011	Goldman Sachs Group Inc	1,785,387	0.19
USD 6,200	EQT Corp	213,280	0.02				
USD 2,600	Equifax Inc	475,228	0.05				
USD 2,550	Equinix Inc REIT	1,675,401	0.17				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United States (continued)				United States (continued)			
USD 2,300	Guidewire Software Inc	163,277	0.02	USD 23,100	Keurig Dr Pepper Inc	817,509	0.09
USD 15,028	Halliburton Co	471,278	0.05	USD 10,434	KeyCorp	179,778	0.02
USD 5,907	Hartford Financial Services Group Inc	386,495	0.04	USD 5,411	Keysight Technologies Inc	745,906	0.08
USD 3,905	Hasbro Inc	319,741	0.03	USD 9,709	Kimberly-Clark Corp	1,312,171	0.14
USD 2,508	HCA Healthcare Inc	421,494	0.04	USD 9,400	Kimco Realty Corp REIT	185,838	0.02
USD 15,012	Healthpeak Properties Inc REIT	388,961	0.04	USD 37,613	Kinder Morgan Inc	630,394	0.07
USD 2,800	HEICO Corp	367,136	0.04	USD 8,400	KKR & Co Inc	388,836	0.04
USD 4,000	HEICO Corp	421,520	0.04	USD 2,805	KLA-Tencor Corp	895,019	0.09
USD 2,611	Henry Schein Inc	200,368	0.02	USD 3,202	Knight-Swift Transportation Holdings Inc	148,221	0.02
USD 2,804	Hershey Co	603,309	0.06	USD 13,652	Kraft Heinz Co	520,687	0.05
USD 7,918	Hess Corp	838,833	0.09	USD 21,027	Kroger Co	995,208	0.10
USD 35,398	Hewlett Packard Enterprise Co	469,378	0.05	USD 5,300	L Brands Inc	142,676	0.01
USD 4,806	Hilton Worldwide Holdings Inc	535,581	0.06	USD 2,770	L3Harris Technologies Inc	669,509	0.07
USD 6,765	Hologic Inc	468,815	0.05	USD 1,603	Laboratory Corp of America Holdings	375,679	0.04
USD 29,743	Home Depot Inc	8,157,613	0.85	USD 3,905	Lam Research Corp	1,664,116	0.17
USD 3,300	Horizon Therapeutics Plc	263,208	0.03	USD 6,713	Las Vegas Sands Corp	225,490	0.02
USD 9,709	Hormel Foods Corp	459,818	0.05	USD 801	Lear Corp	100,838	0.01
USD 9,355	Host Hotels & Resorts Inc REIT	146,686	0.02	USD 4,106	Lennar Corp	289,760	0.03
USD 14,282	Howmet Aerospace Inc	449,169	0.05	USD 1,101	Lennox International Inc	227,456	0.02
USD 30,696	HP Inc	1,006,215	0.10	USD 1,896	Liberty Broadband Corp	219,253	0.02
USD 1,400	HubSpot Inc	420,910	0.04	USD 1,103	Liberty Media Corp-Liberty Formula One	70,007	0.01
USD 1,805	Humana Inc	844,866	0.09	USD 805	Liberty Media Corp-Liberty SiriusXM	29,012	0.00
USD 39,829	Huntington Bancshares Inc	479,143	0.05	USD 431	Liberty Media Corp-Liberty SiriusXM	15,538	0.00
USD 401	IAC/InterActiveCorp	30,464	0.00	USD 1,694	Lincoln National Corp	79,228	0.01
USD 2,602	IDEX Corp	472,601	0.05	USD 2,803	Live Nation Entertainment Inc	231,472	0.02
USD 2,403	IDEXX Laboratories Inc	842,804	0.09	USD 7,112	LKQ Corp	349,128	0.04
USD 5,211	Illinois Tool Works Inc	949,705	0.10	USD 2,505	Loews Corp	148,446	0.02
USD 4,605	Illumina Inc	848,978	0.09	USD 19,024	Lowe's Cos Inc	3,322,922	0.35
USD 3,706	Incyte Corp	281,545	0.03	USD 1,400	LPL Financial Holdings Inc	258,272	0.03
USD 8,200	Ingersoll Rand Inc	345,056	0.04	USD 6,000	Lucid Group Inc	102,960	0.01
USD 1,900	Insulet Corp	414,086	0.04	USD 19,817	Lumen Technologies Inc	216,203	0.02
USD 116,677	Intel Corp	4,364,887	0.46	USD 4,400	Lyft Inc	58,432	0.01
USD 10,027	Intercontinental Exchange Inc	942,939	0.10	USD 3,316	LyondellBasell Industries NV	290,017	0.03
USD 28,055	International Business Machines Corp	3,961,085	0.41	USD 1,609	M&T Bank Corp	256,459	0.03
USD 7,322	International Flavors & Fragrances Inc	872,197	0.09	USD 10,500	Marathon Oil Corp	236,040	0.02
USD 5,412	International Paper Co	226,384	0.02	USD 10,487	Marathon Petroleum Corp	862,136	0.09
USD 7,012	Interpublic Group of Cos Inc	193,040	0.02	USD 220	Markel Corp	284,515	0.03
USD 7,715	Intuit Inc	2,973,670	0.31	USD 900	MarketAxess Holdings Inc	230,409	0.02
USD 6,606	Intuitive Surgical Inc	1,325,890	0.14	USD 3,760	Marriott International Inc	511,398	0.05
USD 3,745	Invesco Ltd	60,407	0.01	USD 14,217	Marsh & McLennan Cos Inc	2,207,189	0.23
USD 3,305	Invitation Homes Inc REIT	117,592	0.01	USD 1,002	Martin Marietta Materials Inc	299,838	0.03
USD 3,611	IQVIA Holdings Inc	783,551	0.08	USD 11,411	Marvell Technology Inc	496,721	0.05
USD 4,316	Iron Mountain Inc	210,146	0.02	USD 3,011	Masco Corp	152,357	0.02
USD 1,403	Jack Henry & Associates Inc	252,568	0.03	USD 500	Masimo Corp	65,335	0.01
USD 1,601	JB Hunt Transport Services Inc	252,109	0.03	USD 12,528	Mastercard Inc	3,952,333	0.41
USD 1,803	JM Smucker Co	230,802	0.02	USD 2,517	Match Group Inc	175,410	0.02
USD 37,600	Johnson & Johnson	6,674,376	0.70	USD 7,912	McCormick & Co Inc	658,674	0.07
USD 53,103	JPMorgan Chase & Co	5,979,929	0.62	USD 14,323	McDonald's Corp	3,536,062	0.37
USD 4,313	Juniper Networks Inc	122,921	0.01				
USD 8,215	Kellogg Co	586,058	0.06				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United States (continued)				United States (continued)			
USD 2,684	McKesson Corp	875,548	0.09	USD 1,802	Palo Alto Networks Inc	890,080	0.09
USD 11,100	Medical Properties Trust Inc REIT	169,497	0.02	USD 1,955	Parker-Hannifin Corp	481,028	0.05
USD 45,367	Merck & Co Inc	4,136,109	0.43	USD 6,112	Paychex Inc	695,973	0.07
USD 7,315	MetLife Inc	459,309	0.05	USD 900	Paycom Software Inc	252,108	0.03
USD 602	Mettler-Toledo International Inc	691,560	0.07	USD 16,433	PayPal Holdings Inc	1,147,681	0.12
USD 3,915	MGM Resorts International	113,339	0.01	USD 1,000	Peloton Interactive Inc	9,180	0.00
USD 9,414	Microchip Technology Inc	546,765	0.06	USD 40,095	PepsiCo Inc	6,682,233	0.70
USD 20,517	Micron Technology Inc	1,134,180	0.12	USD 1,800	PerkinElmer Inc	255,996	0.03
USD 196,136	Microsoft Corp	50,373,609	5.26	USD 40,313	Pfizer Inc	2,113,611	0.22
USD 1,904	Mid-America Apartment Communities Inc	332,572	0.03	USD 22,258	Philip Morris International Inc	2,197,755	0.23
USD 6,000	Moderna Inc	857,100	0.09	USD 9,011	Phillips 66	738,812	0.08
USD 502	Mohawk Industries Inc	62,293	0.01	USD 5,300	Pinterest Inc	96,248	0.01
USD 900	Molina Healthcare Inc	251,649	0.03	USD 3,405	Pioneer Natural Resources Co	759,587	0.08
USD 6,105	Molson Coors Brewing Co	332,784	0.03	USD 8,200	Plug Power Inc	135,874	0.01
USD 20,948	Mondelez International Inc	1,300,661	0.14	USD 6,274	PNC Financial Services Group Inc	989,849	0.10
USD 1,200	MongoDB Inc	311,400	0.03	USD 1,100	Pool Corp	386,353	0.04
USD 400	Monolithic Power Systems Inc	153,616	0.02	USD 6,809	PPG Industries Inc	778,541	0.08
USD 3,506	Monster Beverage Corp	325,006	0.03	USD 10,121	PPL Corp	274,583	0.03
USD 4,906	Moody's Corp	1,334,285	0.14	USD 4,609	Principal Financial Group Inc	307,835	0.03
USD 42,491	Morgan Stanley	3,231,865	0.34	USD 34,813	Procter & Gamble Co	5,005,761	0.52
USD 5,810	Mosaic Co	274,406	0.03	USD 8,219	Progressive Corp	955,623	0.10
USD 2,302	Nasdaq Inc	351,147	0.04	USD 8,250	Prologis Inc REIT	970,613	0.10
USD 4,309	NetApp Inc	281,119	0.03	USD 11,411	Prudential Financial Inc	1,091,805	0.11
USD 6,313	Netflix Inc	1,103,954	0.12	USD 1,200	Ptc Inc	127,608	0.01
USD 1,500	Neurocrine Biosciences Inc	146,220	0.02	USD 14,416	Public Service Enterprise Group Inc	912,245	0.09
USD 6,571	Newell Brands Inc	125,112	0.01	USD 2,803	Public Storage REIT	876,414	0.09
USD 23,407	Newmont Goldcorp Corp	1,396,696	0.15	USD 3,303	PulteGroup Inc	130,898	0.01
USD 1,535	News Corp	23,915	0.00	USD 2,004	Qorvo Inc	189,017	0.02
USD 44,712	NextEra Energy Inc	3,463,392	0.36	USD 20,047	Qualcomm Inc	2,560,804	0.27
USD 18,077	NIKE Inc	1,847,469	0.19	USD 4,400	Quanta Services Inc	551,496	0.06
USD 12,511	NiSource Inc	368,949	0.04	USD 3,403	Quest Diagnostics Inc	452,531	0.05
USD 1,000	Nordson Corp	202,440	0.02	USD 3,685	Raymond James Financial Inc	329,476	0.03
USD 3,907	Norfolk Southern Corp	888,022	0.09	USD 11,253	Realty Income Corp REIT	768,130	0.08
USD 5,613	Northern Trust Corp	541,542	0.06	USD 2,504	Regency Centers Corp	148,512	0.02
USD 10,119	NortonLifeLock Inc	222,213	0.02	USD 1,520	Regeneron Pharmaceuticals Inc	898,518	0.09
USD 4,300	NRG Energy Inc	164,131	0.02	USD 25,916	Regions Financial Corp	485,925	0.05
USD 5,110	Nucor Corp	533,535	0.06	USD 4,102	Republic Services Inc	536,829	0.06
USD 71,407	NVIDIA Corp	10,824,587	1.13	USD 4,105	ResMed Inc	860,531	0.09
USD 55	NVR Inc	220,228	0.02	USD 800	RingCentral Inc	41,808	0.00
USD 13,230	Occidental Petroleum Corp	778,982	0.08	USD 5,300	Rivian Automotive Inc	136,422	0.01
USD 2,000	Okta Inc	180,800	0.02	USD 3,904	Robert Half International Inc	292,371	0.03
USD 1,701	Old Dominion Freight Line Inc	435,932	0.05	USD 2,005	Rockwell Automation Inc	399,617	0.04
USD 2,809	Omnicom Group Inc	178,681	0.02	USD 1,500	Roku Inc	123,210	0.01
USD 6,709	On Semiconductor Corp	337,530	0.04	USD 3,285	Rollins Inc	114,712	0.01
USD 12,412	ONEOK Inc	688,866	0.07	USD 1,504	Roper Technologies Inc	593,554	0.06
USD 23,692	Oracle Corp	1,655,360	0.17	USD 6,012	Ross Stores Inc	422,223	0.04
USD 501	O'Reilly Automotive Inc	316,512	0.03	USD 3,752	Royal Caribbean Cruises Ltd	130,982	0.01
USD 7,753	Otis Worldwide Corp	547,905	0.06	USD 3,000	Royalty Pharma PLC	126,120	0.01
USD 3,305	Owens Corning	245,595	0.03	USD 1,800	RPM International Inc	141,696	0.01
USD 5,589	PACCAR Inc	460,198	0.05	USD 10,099	S&P Global Inc	3,403,969	0.36
USD 1,001	Packaging Corp of America	137,638	0.01	USD 28,257	salesforce.com Inc	4,663,535	0.49
USD 13,100	Palantir Technologies Inc	118,817	0.01	USD 2,004	SBA Communications Corp REIT	641,380	0.07



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.27% (continued)				Common and Preferred Stocks - 99.27% (continued)			
United States (continued)				United States (continued)			
USD 39,973	Schlumberger Ltd	1,429,435	0.15	USD 3,400	Twilio Inc	284,954	0.03
USD 2,202	Seagen Inc	389,622	0.04	USD 10,810	Twitter Inc	404,186	0.04
USD 2,206	Sealed Air Corp	127,330	0.01	USD 800	Tyler Technologies Inc	265,984	0.03
USD 1,603	SEI Investments Co	86,594	0.01	USD 4,405	Tyson Foods Inc	379,094	0.04
USD 4,815	Sempra Energy	723,550	0.08	USD 27,900	Uber Technologies Inc	570,834	0.06
USD 1,707	Sensata Technologies Holding PLC	70,516	0.01	USD 4,709	UDR Inc REIT	216,802	0.02
USD 5,905	ServiceNow Inc	2,807,946	0.29	USD 6,606	UGI Corp	255,058	0.03
USD 4,509	Sherwin-Williams Co	1,009,610	0.11	USD 1,002	Ulta Salon Cosmetics & Fragrance Inc	386,251	0.04
USD 300	Signature Bank	53,763	0.01	USD 9,525	Union Pacific Corp	2,031,492	0.21
USD 3,713	Simon Property Group Inc REIT	352,438	0.04	USD 13,222	United Parcel Service Inc	2,413,544	0.25
USD 9,960	Sirius XM Holdings Inc	61,055	0.01	USD 1,502	United Rentals Inc	364,851	0.04
USD 2,706	Skyworks Solutions Inc	250,684	0.03	USD 13,518	UnitedHealth Group Inc	6,943,250	0.72
USD 17,000	Snap Inc	223,210	0.02	USD 3,100	Unity Software Inc	114,142	0.01
USD 1,102	Snap-on Inc	217,127	0.02	USD 302	Universal Health Services Inc	30,414	0.00
USD 3,700	Snowflake Inc	514,522	0.05	EUR 12,051	Universal Music Group Inc	241,064	0.02
USD 11,959	Southern Co	852,796	0.09	USD 100	Upstart Holdings Inc	3,162	0.00
USD 5,105	Southwest Airlines Co	184,393	0.02	USD 25,725	US Bancorp	1,183,865	0.12
USD 2,805	Splunk Inc	248,130	0.03	USD 1,301	Vail Resorts Inc	283,683	0.03
USD 9,442	Square Inc	580,305	0.06	USD 7,214	Valero Energy Corp	766,704	0.08
USD 4,606	SS&C Technologies Holdings Inc	267,470	0.03	USD 2,703	Veeva Systems Inc	535,302	0.06
USD 2,770	Stanley Black & Decker Inc	290,462	0.03	USD 11,912	Ventas Inc REIT	612,634	0.06
USD 17,041	Starbucks Corp	1,301,762	0.14	USD 2,002	VeriSign Inc	334,995	0.03
USD 4,146	State Street Corp	255,601	0.03	USD 2,606	Verisk Analytics Inc	451,073	0.05
USD 2,308	Steel Dynamics Inc	152,674	0.02	USD 121,267	Verizon Communications Inc	6,154,300	0.64
USD 2,800	Steris Plc	577,220	0.06	USD 2,815	Vertex Pharmaceuticals Inc	793,239	0.08
USD 2,305	Stryker Corp	458,534	0.05	USD 9,119	VF Corp	402,786	0.04
USD 2,300	Sun Communities Inc REIT	366,528	0.04	USD 12,087	ViacomCBS Inc	298,307	0.03
USD 902	SVB Financial Group	356,281	0.04	USD 20,212	Viatris Inc	211,620	0.02
USD 8,658	Synchrony Financial	239,134	0.02	USD 10,700	Vici Properties Inc	318,753	0.03
USD 2,805	Synopsys Inc	851,879	0.09	USD 23,768	Visa Inc	4,679,682	0.49
USD 7,215	Sysco Corp	611,183	0.06	USD 10,405	Vistra Energy Corp	237,754	0.02
USD 6,607	T Rowe Price Group Inc	750,621	0.08	USD 5,912	VMware Inc	673,850	0.07
USD 2,303	Take-Two Interactive Software Inc	282,187	0.03	USD 552	Vornado Realty Trust	15,782	0.00
USD 3,200	Targa Resources Corp	190,944	0.02	USD 2,504	Vulcan Materials Co	355,818	0.04
USD 13,520	Target Corp	1,909,430	0.20	USD 11,831	Walgreens Boots Alliance Inc	448,395	0.05
USD 800	Teladoc Health Inc	26,568	0.00	USD 26,380	Walt Disney Co	2,490,272	0.26
USD 700	Teledyne Technologies Inc	262,577	0.03	USD 30,056	Warner Bros Discovery Inc	403,352	0.04
USD 601	Teleflex Inc	147,756	0.02	USD 6,699	Waste Management Inc	1,024,813	0.11
USD 2,000	Teradyne Inc	179,100	0.02	USD 1,705	Waters Corp	564,321	0.06
USD 12,530	Tesla Inc	8,437,953	0.88	USD 400	Wayfair Inc	17,424	0.00
USD 26,459	Texas Instruments Inc	4,065,425	0.42	USD 2,600	Webster Financial Corp	109,590	0.01
USD 6,207	Thermo Fisher Scientific Inc	3,372,139	0.35	USD 4,442	WEC Energy Group Inc	447,043	0.05
USD 21,846	TJX Cos Inc	1,220,099	0.13	USD 13,312	Welltower Inc REIT	1,096,243	0.11
USD 9,271	T-Mobile US Inc	1,247,320	0.13	USD 2,100	West Pharmaceutical Services Inc	634,977	0.07
USD 3,104	Tractor Supply Co	601,710	0.06	USD 6,073	Western Digital Corp	272,253	0.03
USD 3,700	Trade Desk Inc	154,993	0.02	USD 10,920	Western Union Co	179,852	0.02
USD 1,100	Tradeweb Markets Inc	75,075	0.01	USD 2,936	Westinghouse Air Brake Technologies Corp	240,987	0.02
USD 703	TransDigm Group Inc	377,279	0.04	USD 5,597	WestRock Co	222,984	0.02
USD 3,606	TransUnion	288,444	0.03	USD 8,489	Weyerhaeuser Co REIT	281,156	0.03
USD 3,410	Travelers Cos Inc	576,733	0.06	USD 1,302	Whirlpool Corp	201,641	0.02
USD 6,508	Trimble Inc	378,961	0.04	USD 21,923	Williams Cos Inc	684,217	0.07
USD 24,015	Truist Financial Corp	1,139,031	0.12				

## Schedule of Investments (continued)

as at 30 June 2022 (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			
Common and Preferred Stocks - 99.27% (continued)				Common and Preferred Stocks - 0.07%			
United States (continued)				Denmark			
USD 2,304	Workday Inc	321,592	0.03	DKK 31,817	Vestas Wind Systems AS	670,482	0.07
USD 3,000	WP Carey Inc REIT	248,580	0.03	Total Denmark		670,482	0.07
USD 4,342	WR Berkley Corp	296,385	0.03	Malta			
USD 1,403	WW Grainger Inc	637,565	0.07	EUR 307,267	AZ. BGP Holding*	0	0.00
USD 1,025	Wynn Resorts Ltd	58,405	0.01	Total Malta		0	0.00
USD 16,732	Xcel Energy Inc	1,183,956	0.12	Portugal			
USD 6,011	Xylem Inc	469,940	0.05	EUR 51,758	Banco Espirito Santo SA*	0	0.00
USD 5,306	Yum! Brands Inc	602,284	0.06	Total Portugal		0	0.00
USD 1,500	Zebra Technologies Corp	440,925	0.05	Total Common and Preferred Stocks		670,482	0.07
USD 3,600	Zendesk Inc	266,652	0.03	Total Other transferable securities		670,482	0.07
USD 3,602	Zillow Group Inc	114,364	0.01	TOTAL INVESTMENTS		951,721,759	99.34
USD 4,203	Zimmer Biomet Holdings Inc	441,567	0.05				
USD 13,573	Zoetis Inc	2,333,063	0.24				
USD 3,000	Zoom Video Communications Inc	323,910	0.03				
USD 4,700	ZoomInfo Technologies Inc	156,228	0.02				
USD 1,700	Zscaler Inc	254,167	0.03				
Total United States		596,820,697	62.29				
Total Common and Preferred Stocks		951,051,277	99.27				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		951,051,277	99.27				

### Derivatives

Forward Foreign Exchange Contracts Hedge – (0.25)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 05/07/22	Merrill Lynch International	93,000	90,579	2,447	0.00
Bought DKK / Sold EUR, due 05/07/22	Merrill Lynch International	814,000	109,420	40	0.00
Bought EUR / Sold AUD, due 05/07/22	Westpac Banking Corporation	3,416,133	5,107,000	59,567	0.01
Bought EUR / Sold GBP, due 05/07/22	Royal Bank of Canada	7,618,951	6,494,000	78,593	0.01
Bought EUR / Sold ILS, due 05/07/22	UBS AG	188,175	675,000	3,989	0.00
Bought EUR / Sold JPY, due 05/07/22	Merrill Lynch International	4,526,946	621,898,500	155,031	0.01
Bought EUR / Sold JPY, due 05/07/22	Royal Bank of Canada	86,379	11,909,000	2,645	0.00
Bought EUR / Sold JPY, due 05/07/22	Westpac Banking Corporation	4,393,696	603,410,500	151,812	0.02
Bought EUR / Sold NOK, due 05/07/22	UBS AG	397,172	4,021,000	8,230	0.00
Bought EUR / Sold NZD, due 05/07/22	Westpac Banking Corporation	121,893	201,000	2,461	0.00
Bought EUR / Sold SEK, due 05/07/22	UBS AG	1,940,061	20,407,000	36,804	0.00
Bought USD / Sold EUR, due 05/07/22	UBS AG	3,831,000	3,659,683	4,985	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				506,604	0.05

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 05/07/22	Merrill Lynch International	173,000	115,717	(2,013)	(0.00)
Bought EUR / Sold CAD, due 05/07/22	Merrill Lynch International	5,878,016	8,013,000	(66,697)	(0.01)
Bought EUR / Sold CHF, due 05/07/22	UBS AG	5,102,844	5,249,000	(148,075)	(0.01)
Bought EUR / Sold DKK, due 05/07/22	UBS AG	1,649,849	12,274,000	(653)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.25)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold HKD, due 05/07/22	Westpac Banking Corporation	1,383,288	11,658,000	(39,515)	(0.00)
Bought EUR / Sold JPY, due 02/08/22	Barclays Bank PLC	69,124	9,913,000	(690)	(0.00)
Bought EUR / Sold SGD, due 05/07/22	UBS AG	655,266	965,000	(8,349)	(0.00)
Bought EUR / Sold USD, due 05/07/22	Barclays Bank PLC	28,960,761	31,115,500	(838,475)	(0.09)
Bought EUR / Sold USD, due 05/07/22	HSBC Bank PLC	28,953,351	31,115,500	(846,223)	(0.09)
Bought EUR / Sold USD, due 05/07/22	JPMorgan Chase Bank NA London	28,950,603	31,115,500	(849,096)	(0.09)
Bought EUR / Sold USD, due 05/07/22	Merrill Lynch International	3,114,400	3,342,000	(86,051)	(0.01)
Bought EUR / Sold USD, due 05/07/22	Royal Bank of Canada	872,256	936,000	(24,100)	(0.00)
Bought EUR / Sold USD, due 02/08/22	Barclays Bank PLC	701,889	737,000	(1,854)	(0.00)
Bought USD / Sold EUR, due 05/07/22	HSBC Bank PLC	4,263,500	4,090,876	(13,306)	(0.00)
Bought USD / Sold EUR, due 05/07/22	JPMorgan Chase Bank NA London	2,279,000	2,185,766	(6,109)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(2,931,206)	(0.30)
Total Forward Foreign Exchange Contracts Hedge				(2,424,602)	(0.25)

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	30	5,684,250	31,350	0.00
TOPIX INDEX FUTURE, due 08/09/22	JPY	7	963,785	3,883	0.00
Unrealised Gain on Futures Contracts			6,648,035	35,233	0.00
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	42	1,510,905	(21,989)	(0.00)
Unrealised Loss on Futures Contracts			1,510,905	(21,989)	(0.00)
Total Futures Contracts			8,158,940	13,244	0.00
Other Net Assets/(Liabilities)				8,760,791	0.91
TOTAL NET ASSETS				958,071,192	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 473,261 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 2022 (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>			
Brazil				Cayman Islands			
BRL 262,335	Ambev SA	672,210	0.19	USD 2,600	BeiGene Ltd-ADR	420,810	0.12
BRL 39,932	Americanas SA	102,551	0.03	HKD 162,000	Bosideng International Holdings Ltd	100,541	0.03
BRL 16,200	Atacadao SA	51,641	0.02	HKD 138,500	China Hongqiao Group Ltd	156,557	0.04
BRL 322,422	B3 SA - Brasil Bolsa Balcao	675,739	0.19	HKD 114,000	Country Garden Services Holdings Co Ltd	507,751	0.14
BRL 66,650	Banco Bradesco SA	183,276	0.05	HKD 97,500	Dali Foods Group Co Ltd	51,813	0.01
BRL 315,252	Banco Bradesco SA-Preferred Stock	1,036,884	0.29	USD 2,800	Daqo New Energy Corp-ADR	199,864	0.06
BRL 71,864	Banco BTG Pactual SA	306,588	0.09	HKD 66,000	Greentown Service Group Co Ltd	74,689	0.02
BRL 44,900	Banco do Brasil SA	286,600	0.08	HKD 30,000	Haitian International Holdings Ltd	76,654	0.02
BRL 16,100	Banco Santander Brasil SA	88,698	0.03	USD 4,300	Hutchison China MediTech Ltd-ADR	54,352	0.02
BRL 38,144	BB Seguridade Participacoes SA	189,354	0.05	USD 15,500	iQIYI Inc-ADR	65,100	0.02
BRL 12,900	Braskem SA-Preferred Stock	91,864	0.03	HKD 135,000	Li Ning Co Ltd	1,250,741	0.35
BRL 33,536	BRF SA	87,152	0.02	USD 21,800	TAL Education Group-ADR	106,166	0.03
BRL 59,860	CCR SA	143,427	0.04	USD 25,500	Vipshop Holdings Ltd-ADR	252,195	0.07
BRL 53,738	Centrais Eletricas Brasileiras SA	474,753	0.13	USD 3,740	Weibo Corp-ADR	86,506	0.02
BRL 17,400	Centrais Eletricas Brasileiras SA-Preferred Stock	155,385	0.04	HKD 30,000	Xtep International Holdings Ltd	54,289	0.01
BRL 21,178	Cia de Saneamento Basico do Estado de Sao Paulo	170,778	0.05	HKD 25,000	Yihai International Holding Ltd	90,162	0.03
BRL 75,139	Cia Energetica de Minas Gerais-Preferred Stock	149,144	0.04		<b>Total Cayman Islands</b>	<b>3,548,190</b>	<b>0.99</b>
BRL 42,099	Cia Siderurgica Nacional SA	124,298	0.04	Chile			
BRL 73,784	Cosan SA Industria e Comercio	256,790	0.07	CLP 2,390,034	Banco de Chile	213,017	0.06
BRL 14,000	CPFL Energia SA	82,670	0.02	CLP 3,990	Banco de Credito e Inversiones SA	114,402	0.03
BRL 6,500	Energisa SA	50,154	0.01	CLP 4,079,735	Banco Santander Chile	161,340	0.05
BRL 9,706	Engie Brasil Energia SA	76,654	0.02	CLP 73,855	Cencosud SA	92,076	0.03
BRL 60,540	Equatorial Energia SA	264,413	0.07	CLP 7,015	Cia Cervecerias Unidas SA	43,429	0.01
BRL 63,008	Gerdau SA-Preferred Stock	269,288	0.08	CLP 932,748	Cia Sud Americana de Vapores SA	81,630	0.02
BRL 264,144	Hapvida Participacoes e Investimentos SA	276,294	0.08	CLP 55,061	Empresas CMPC SA	89,627	0.02
BRL 24,948	Hypera SA	181,477	0.05	CLP 24,121	Empresas COPEC SA	174,304	0.05
BRL 5,873	Inter & Co Inc	15,668	0.00	CLP 1,076,604	Enel Americas SA	100,091	0.03
BRL 271,770	Itau Unibanco Holding SA-Preferred Stock	1,178,140	0.33	CLP 1,217,287	Enel Chile SA	26,961	0.01
BRL 246,140	Itausa - Investimentos Itau SA-Preferred Stock	392,548	0.11	CLP 37,938	SACI Falabella	87,063	0.02
BRL 48,300	Jbs SA	291,770	0.08	CLP 8,392	Sociedad Quimica y Minera de Chile SA-Preferred Stock	685,251	0.19
BRL 36,095	Klabin SA	139,426	0.04		<b>Total Chile</b>	<b>1,869,191</b>	<b>0.52</b>
BRL 29,943	Localiza Rent a Car SA	300,091	0.08	China			
BRL 62,856	Lojas Renner SA	271,884	0.08	USD 3,700	360 Finance Inc	64,010	0.02
BRL 153,468	Magazine Luiza SA	68,672	0.02	CNY 22,500	360 Security Technology Inc	28,594	0.01
BRL 47,133	Natura & Co Holding SA	120,954	0.03	HKD 53,900	3SBio Inc	42,862	0.01
BRL 41,800	Petro Rio SA	175,770	0.05	HKD 39,000	AAC Technologies Holdings Inc	89,760	0.02
BRL 52,915	Raia Drogasil SA	194,278	0.05	CNY 2,569	Advanced Micro-Fabrication Equipment Inc China	44,738	0.01
BRL 19,900	Rede D'Or Sao Luiz SA	110,280	0.03	CNY 8,100	AECC Aviation Power Co Ltd	54,985	0.02
BRL 66,160	Rumo SA	202,043	0.06	HKD 1,616,000	Agricultural Bank of China Ltd	609,582	0.17
BRL 42,405	Suzano SA	402,930	0.11	CNY 219,300	Agricultural Bank of China Ltd	98,787	0.03
BRL 27,024	Telefonica Brasil SA	243,190	0.07	CNY 16,581	Aier Eye Hospital Group Co Ltd	110,726	0.03
BRL 46,866	TIM SA/Brazil	114,354	0.03	HKD 106,000	Air China Ltd	92,128	0.03
BRL 30,800	TOTVS SA	136,995	0.04	CNY 41,300	Air China Ltd	71,521	0.02
BRL 50,400	Ultrapar Participacoes SA	118,640	0.03	HKD 835,041	Alibaba Group Holding Ltd	11,907,950	3.34
BRL 75,000	Vibra Energia SA	239,652	0.07	HKD 28,500	A-Living Services Co Ltd	45,836	0.01
BRL 95,292	WEG SA	481,977	0.14	HKD 242,000	Aluminum Corp of China Ltd	91,595	0.03
<b>Total Brazil</b>		<b>11,647,344</b>	<b>3.26</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
CNY 47,200	Aluminum Corp of China Ltd	33,442	0.01	CNY 1,200	Changchun High & New Technology Industry Group Inc	41,780	0.01
HKD 60,000	Anhui Conch Cement Co Ltd	259,974	0.07	CNY 900	Changzhou Xingyu Automotive Lighting Systems Co Ltd	22,956	0.01
CNY 22,000	Anhui Conch Cement Co Ltd	115,772	0.03	CNY 5,300	Chaozhou Three-Circle Group Co Ltd	23,796	0.01
HKD 5,000	Anhui Gujing Distillery Co Ltd	77,992	0.02	CNY 4,400	Chengxin Lithium Group Co Ltd	39,615	0.01
CNY 1,900	Anhui Gujing Distillery Co Ltd	70,755	0.02	HKD 659,700	China Cinda Asset Management Co Ltd	103,407	0.03
HKD 66,800	ANTA Sports Products Ltd	820,640	0.23	HKD 460,800	China CITIC Bank Corp Ltd	206,119	0.06
CNY 1,000	Asymchem Laboratories Tianjin Co Ltd	43,107	0.01	HKD 104,000	China Coal Energy Co Ltd	88,136	0.02
USD 4,100	Autohome Inc-ADR	161,253	0.05	HKD 118,000	China Communications Services Corp Ltd	51,880	0.01
CNY 5,100	Avary Holdings Shenzhen Co Ltd	22,981	0.01	HKD 98,700	China Conch Venture Holdings Ltd	215,086	0.06
CNY 51,000	Avic Capital Co Ltd	26,321	0.01	HKD 5,349,000	China Construction Bank Corp	3,592,380	1.01
CNY 3,000	AVIC Electromechanical Systems Co Ltd	5,526	0.00	CNY 34,800	China Construction Bank Corp	31,456	0.01
HKD 111,000	AviChina Industry & Technology Co Ltd	63,514	0.02	CNY 12,100	China CSSC Holdings Ltd	34,256	0.01
USD 17,200	Baidu Inc-ADR	2,558,156	0.72	CNY 40,400	China Eastern Airlines Corp Ltd	33,083	0.01
CNY 70,900	Bank of Beijing Co Ltd	48,013	0.01	CNY 184,300	China Energy Engineering Corp Ltd	65,152	0.02
CNY 5,900	Bank of Chengdu Co Ltd	14,591	0.00	HKD 139,800	China Everbright Bank Co Ltd	45,252	0.01
HKD 4,308,000	Bank of China Ltd	1,718,380	0.48	CNY 120,500	China Everbright Bank Co Ltd	54,101	0.01
CNY 181,700	Bank of China Ltd	88,354	0.02	HKD 84,200	China Evergrande Group	13,279	0.00
HKD 420,600	Bank of Communications Co Ltd	290,514	0.08	HKD 220,000	China Feihe Ltd	252,888	0.07
CNY 135,200	Bank of Communications Co Ltd	100,429	0.03	HKD 247,000	China Galaxy Securities Co Ltd	142,592	0.04
CNY 13,800	Bank of Hangzhou Co Ltd	30,835	0.01	CNY 13,700	China Greatwall Technology Group Co Ltd	22,111	0.01
CNY 59,930	Bank of Jiangsu Co Ltd	63,647	0.02	HKD 88,800	China International Capital Corp Ltd	189,212	0.05
CNY 35,100	Bank of Nanjing Co Ltd	54,554	0.02	CNY 7,800	China International Capital Corp Ltd	51,762	0.01
CNY 20,350	Bank of Ningbo Co Ltd	108,698	0.03	CNY 6,500	China International Travel Service Corp Ltd	225,835	0.06
CNY 53,790	Bank of Shanghai Co Ltd	52,553	0.01	CNY 13,716	China Jushi Co Ltd	35,619	0.01
CNY 107,390	Baoshan Iron & Steel Co Ltd	96,430	0.03	HKD 46,000	China Lesso Group Holdings Ltd	69,408	0.02
HKD 188,000	Beijing Capital International Airport Co Ltd	128,177	0.04	HKD 419,000	China Life Insurance Co Ltd	729,397	0.20
CNY 1,778	Beijing Kingsoft Office Software Inc	52,278	0.01	CNY 11,600	China Life Insurance Co Ltd	53,776	0.01
CNY 3,900	Beijing New Building Materials PLC	20,139	0.01	HKD 20,600	China Literature Ltd	99,496	0.03
CNY 123	Beijing Roborock Technology Co Ltd	11,314	0.00	HKD 174,000	China Longyuan Power Group Corp Ltd	336,161	0.09
CNY 4,100	Beijing Shunxin Agriculture Co Ltd	16,402	0.00	HKD 94,000	China Medical System Holdings Ltd	146,625	0.04
CNY 200	Beijing Tiantan Biological Products Corp Ltd	724	0.00	HKD 28,000	China Meidong Auto Holdings Ltd	88,136	0.02
CNY 2,900	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	67,177	0.02	HKD 182,000	China Mengniu Dairy Co Ltd	908,034	0.25
CNY 86,600	Beijing-Shanghai High Speed Railway Co Ltd	64,845	0.02	HKD 211,686	China Merchants Bank Co Ltd	1,416,285	0.40
CNY 1,500	BGI Genomics Co Ltd	16,042	0.00	CNY 62,500	China Merchants Bank Co Ltd	393,410	0.11
HKD 8,500	Bilibili Inc	217,728	0.06	CNY 16,370	China Merchants Securities Co Ltd	35,186	0.01
CNY 244,600	BOE Technology Group Co Ltd	143,749	0.04	CNY 24,726	China Merchants Shekou Industrial Zone Holdings Co Ltd	49,532	0.01
HKD 44,500	BYD Co Ltd	1,780,692	0.50	CNY 5,500	China Minmetals Rare Earth Co Ltd	25,637	0.01
CNY 5,300	BYD Co Ltd	263,640	0.07	HKD 298,760	China Minsheng Banking Corp Ltd	106,606	0.03
HKD 32,000	BYD Electronic International Co Ltd	100,931	0.03	CNY 115,822	China Minsheng Banking Corp Ltd	64,267	0.02
CNY 5,700	By-health Co Ltd	18,407	0.00	HKD 174,000	China Molybdenum Co Ltd	97,123	0.03
CNY 19,500	Caitong Securities Co Ltd	22,891	0.01				
HKD 3,800	CanSino Biologics Inc	38,911	0.01				
HKD 643,600	CGN Power Co Ltd	155,836	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
CNY 47,100	China Molybdenum Co Ltd	40,256	0.01	HKD 181,400	Cosco Shipping Holdings Co Ltd	253,365	0.07
HKD 234,000	China National Building Material Co Ltd	249,896	0.07	CNY 44,831	Cosco Shipping Holdings Co Ltd	92,949	0.03
CNY 29,300	China National Chemical Engineering Co Ltd	41,125	0.01	HKD 466,504	Country Garden Holdings Co Ltd	288,929	0.08
CNY 53,600	China National Nuclear Power Co Ltd	54,846	0.02	HKD 222,000	CRRC Corp Ltd	82,610	0.02
CNY 16,200	China Northern Rare Earth Group High-Tech Co Ltd	84,960	0.02	CNY 111,300	CRRC Corp Ltd	86,328	0.02
HKD 106,000	China Oilfield Services Ltd	103,880	0.03	CNY 34,100	CSC Financial Co Ltd	147,047	0.04
HKD 157,200	China Pacific Insurance Group Co Ltd	384,238	0.11	HKD 556,000	CSPC Pharmaceutical Group Ltd	551,965	0.15
CNY 24,400	China Pacific Insurance Group Co Ltd	85,638	0.02	CNY 75,600	Daqin Railway Co Ltd	74,312	0.02
HKD 1,400,000	China Petroleum & Chemical Corp	629,799	0.18	CNY 3,456	DaShenLin Pharmaceutical Group Co Ltd	16,135	0.00
CNY 180,491	China Petroleum & Chemical Corp	109,842	0.03	CNY 20,700	Dongfang Electric Corp Ltd	50,791	0.01
HKD 213,000	China Railway Group Ltd	131,650	0.04	HKD 168,000	Dongfeng Motor Group Co Ltd	127,601	0.04
CNY 73,500	China Railway Group Ltd	67,315	0.02	HKD 73,000	Dongyue Group Ltd	91,355	0.03
CNY 7,448	China Resources Microelectronics Ltd	65,624	0.02	CNY 44,682	East Money Information Co Ltd	169,285	0.05
HKD 31,200	China Resources Mixc Lifestyle Services Ltd	154,669	0.04	CNY 1,600	Ecovacs Robotics Co Ltd	29,090	0.01
CNY 3,400	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	22,822	0.01	HKD 45,500	ENN Energy Holdings Ltd	747,418	0.21
HKD 197,500	China Shenhua Energy Co Ltd	566,303	0.16	CNY 5,483	Eve Energy Co Ltd	79,740	0.02
CNY 19,900	China Shenhua Energy Co Ltd	98,844	0.03	CNY 19,100	Everbright Securities Co Ltd	44,900	0.01
HKD 70,000	China Southern Airlines Co Ltd	40,500	0.01	CNY 21,300	Fangda Carbon New Material Co Ltd	24,146	0.01
CNY 44,000	China Southern Airlines Co Ltd	47,976	0.01	HKD 29,700	Flat Glass Group Co Ltd	125,471	0.04
CNY 130,600	China State Construction Engineering Corp Ltd	103,635	0.03	CNY 10,675	Focus Media Information Technology Co Ltd	10,716	0.00
HKD 71,000	China Suntien Green Energy Corp Ltd	36,192	0.01	CNY 14,451	Foshan Haitian Flavouring & Food Co Ltd	194,772	0.05
CNY 86,100	China Three Gorges Renewables Group Co Ltd	80,781	0.02	HKD 150,704	Fosun International Ltd	139,239	0.04
HKD 2,666,000	China Tower Corp Ltd	343,147	0.10	CNY 11,200	Founder Securities Co Ltd	11,210	0.00
CNY 68,200	China United Network Communications Ltd	35,198	0.01	CNY 26,500	Foxconn Industrial Internet Co Ltd	38,895	0.01
HKD 95,700	China Vanke Co Ltd	240,502	0.07	CNY 1,100	Fu Jian Anjoy Foods Co Ltd	27,543	0.01
CNY 42,500	China Vanke Co Ltd	129,956	0.04	HKD 37,300	Fuyao Glass Industry Group Co Ltd	189,187	0.05
CNY 65,113	China Yangtze Power Co Ltd	224,548	0.06	CNY 6,100	Fuyao Glass Industry Group Co Ltd	38,042	0.01
CNY 2,300	China Zhenhua Group Science & Technology Co Ltd	46,647	0.01	CNY 25,400	Ganfeng Lithium Co Ltd	328,683	0.09
CNY 101,600	China Zheshang Bank Co Ltd	50,314	0.01	HKD 36,000	GDS Holdings Ltd	151,626	0.04
HKD 160,000	Chinasoft International Ltd	163,732	0.05	HKD 343,000	Geely Automobile Holdings Ltd	779,809	0.22
CNY 1,000	Chongqing Brewery Co Ltd	21,867	0.01	CNY 31,700	GEM Co Ltd	43,028	0.01
CNY 25,220	Chongqing Changan Automobile Co Ltd	65,155	0.02	CNY 6,100	Gemdale Corp	12,229	0.00
CNY 5,700	Chongqing Zhifei Biological Products Co Ltd	94,382	0.03	HKD 62,000	Genscript Biotech Corp	224,788	0.06
HKD 40,000	CIFI Ever Sunshine Services Group Ltd	50,975	0.01	HKD 53,200	GF Securities Co Ltd	70,373	0.02
HKD 184,510	CIFI Holdings Group Co Ltd	92,644	0.03	CNY 27,000	GF Securities Co Ltd	75,311	0.02
HKD 123,724	CITIC Securities Co Ltd	276,556	0.08	CNY 2,252	Gigadevice Semiconductor Beijing Inc	47,770	0.01
CNY 45,540	CITIC Securities Co Ltd	147,131	0.04	CNY 1,650	Ginlong Technologies Co Ltd	52,422	0.01
CNY 7,300	Contemporary Amperex Technology Co Ltd	581,456	0.16	CNY 14,200	GoerTek Inc	71,167	0.02
				CNY 6,400	Gotion High-tech Co Ltd	43,531	0.01
				HKD 179,000	Great Wall Motor Co Ltd	368,176	0.10
				CNY 8,700	Great Wall Motor Co Ltd	48,067	0.01
				CNY 8,900	Gree Electric Appliances Inc of Zhuhai	44,764	0.01
				HKD 70,500	Greentown China Holdings Ltd	146,086	0.04
				CNY 5,400	Guangdong Haid Group Co Ltd	48,336	0.01
				CNY 1,500	Guangdong Kinlong Hardware Products Co Ltd	29,024	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
CNY 33,600	Guanghui Energy Co Ltd	52,824	0.01	HKD 3,046,000	Industrial & Commercial Bank of China Ltd	1,808,902	0.51
HKD 174,800	Guangzhou Automobile Group Co Ltd	169,076	0.05	CNY 159,200	Industrial & Commercial Bank of China Ltd	113,270	0.03
CNY 6,400	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	30,157	0.01	CNY 84,300	Industrial Bank Co Ltd	250,227	0.07
CNY 2,000	Guangzhou Kingmed Diagnostics Group Co Ltd	24,626	0.01	CNY 12,100	Industrial Securities Co Ltd	12,724	0.00
CNY 2,300	Guangzhou Shiyuan Electronic Technology Co Ltd	25,840	0.01	CNY 1,200	Ingenic Semiconductor Co Ltd	19,018	0.01
CNY 7,000	Guangzhou Tinci Materials Technology Co Ltd	64,798	0.02	CNY 115,100	Inner Mongolia BaoTou Steel Union Co Ltd	40,346	0.01
CNY 9,500	Guotai Junan Securities Co Ltd	21,539	0.01	CNY 26,500	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	19,289	0.01
HKD 65,000	Haidilao International Holding Ltd	151,588	0.04	CNY 21,100	Inner Mongolia Yili Industrial Group Co Ltd	122,587	0.03
CNY 20,100	Haier Smart Home Co Ltd	82,328	0.02	USD 26,000	Inner Mongolia Yitai Coal Co Ltd	42,614	0.01
HKD 139,400	Haier Smart Home Co Ltd	516,069	0.14	HKD 48,000	Innovent Biologics Inc	213,484	0.06
HKD 150,800	Haitong Securities Co Ltd	110,694	0.03	CNY 1,052	Inspur Electronic Information Industry Co Ltd	4,155	0.00
CNY 40,900	Haitong Securities Co Ltd	59,847	0.02	CNY 5,040	Intco Medical Technology Co Ltd	19,065	0.01
CNY 5,712	Hangzhou First Applied Material Co Ltd	55,823	0.02	CNY 7,280	JA Solar Technology Co Ltd	85,676	0.02
CNY 500	Hangzhou Tigermed Consulting Co Ltd	8,536	0.00	CNY 3,600	Jafron Biomedical Co Ltd	27,327	0.01
HKD 8,300	Hangzhou Tigermed Consulting Co Ltd	95,937	0.03	CNY 3,100	JCET Group Co Ltd	12,485	0.00
HKD 66,000	Hansoh Pharmaceutical Group Co Ltd	133,229	0.04	HKD 67,750	JD Health International Inc	531,418	0.15
CNY 10,500	Henan Shuanghui Investment & Development Co Ltd	45,889	0.01	HKD 109,514	JD.com Inc	3,528,140	0.99
HKD 36,000	Hengan International Group Co Ltd	169,059	0.05	CNY 14,400	Jiangsu Eastern Shenghong Co Ltd	36,321	0.01
CNY 15,100	Hengli Petrochemical Co Ltd	50,092	0.01	HKD 96,000	Jiangsu Expressway Co Ltd	96,649	0.03
HKD 280,000	HengTen Networks Group Ltd	102,766	0.03	CNY 7,156	Jiangsu Hengli Hydraulic Co Ltd	65,879	0.02
CNY 21,086	Hengyi Petrochemical Co Ltd	33,056	0.01	CNY 25,598	Jiangsu Hengrui Medicine Co Ltd	141,617	0.04
CNY 2,200	Hithink RoyalFlush Information Network Co Ltd	31,552	0.01	CNY 4,200	Jiangsu King's Luck Brewery JSC Ltd	31,950	0.01
CNY 1,700	Hoshine Silicon Industry Co Ltd	29,911	0.01	CNY 5,600	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	152,985	0.04
CNY 3,500	Huadong Medicine Co Ltd	23,576	0.01	CNY 28,200	Jiangsu Zhongtian Technology Co Ltd	97,166	0.03
CNY 8,320	Hualan Biological Engineering Inc	28,295	0.01	HKD 75,000	Jiangxi Copper Co Ltd	102,651	0.03
HKD 284,000	Huaneng Power International Inc	141,512	0.04	CNY 1,300	Jiangxi Copper Co Ltd	3,457	0.00
CNY 36,000	Huaneng Power International Inc	37,803	0.01	CNY 11,000	Jiangxi Zhengbang Technology Co Ltd	9,943	0.00
HKD 85,200	Huatai Securities Co Ltd	126,384	0.04	CNY 32,400	Jinke Properties Group Co Ltd	13,822	0.00
CNY 29,600	Huatai Securities Co Ltd	62,695	0.02	HKD 78,000	Jinxin Fertility Group Ltd	71,867	0.02
CNY 47,600	Huaxia Bank Co Ltd	36,991	0.01	CNY 600	JiuGui Liquor Co Ltd	16,629	0.00
CNY 12,500	Huayu Automotive Systems Co Ltd	42,884	0.01	HKD 46,000	Jiumaoju International Holdings Ltd	122,226	0.03
USD 9,200	Huazhu Group Ltd-ADR	350,520	0.10	CNY 4,500	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	23,231	0.01
CNY 6,600	Hubei Xingfa Chemicals Group Co Ltd	43,306	0.01	USD 3,000	JOYY Inc-ADR	89,580	0.02
CNY 1,300	Huizhou Desay Sv Automotive Co Ltd	28,698	0.01	USD 3,700	Kanzhun Ltd	97,236	0.03
CNY 3,318	Hundsun Technologies Inc	21,549	0.01	USD 19,000	KE Holdings Inc	341,050	0.10
HKD 20,200	Hygeia Healthcare Holdings Co Ltd	134,247	0.04	HKD 158,000	Kingdee International Software Group Co Ltd	370,488	0.10
CNY 6,300	Iflytek Co Ltd	38,735	0.01	CNY 13,200	Kingfa Sci & Tech Co Ltd	18,744	0.01
CNY 800	Imeik Technology Development Co Ltd	71,598	0.02	HKD 62,600	Kingsoft Corp Ltd	244,115	0.07
				HKD 100,000	Kuaishou Technology	1,113,809	0.31
				CNY 9,400	Kuang-Chi Technologies Co Ltd	24,214	0.01
				CNY 4,000	Kweichow Moutai Co Ltd	1,220,131	0.34

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
HKD 422,000	Lenovo Group Ltd	394,199	0.11	HKD 16,700	Pharmaron Beijing Co Ltd	182,894	0.05
CNY 16,600	Lens Technology Co Ltd	27,410	0.01	HKD 400,310	PICC Property & Casualty Co Ltd	416,280	0.12
CNY 6,300	Lepu Medical Technology Beijing Co Ltd	17,450	0.00	USD 24,900	Pinduoduo Inc-ADR	1,538,820	0.43
USD 31,200	Li Auto Inc	1,195,272	0.33	CNY 64,100	Ping An Bank Co Ltd	143,226	0.04
CNY 19,800	Lingyi iTech Guangdong Co	14,826	0.00	HKD 24,200	Ping An Healthcare and Technology Co Ltd	71,703	0.02
CNY 6,400	Lomon Billions Group Co Ltd	19,140	0.01	HKD 348,000	Ping An Insurance Group Co of China Ltd	2,365,989	0.66
HKD 102,500	Longfor Group Holdings Ltd	483,962	0.14	CNY 30,800	Ping An Insurance Group Co of China Ltd	214,500	0.06
CNY 29,567	LONGi Green Energy Technology Co Ltd	293,853	0.08	CNY 45,600	Poly Developments and Holdings Group Co Ltd	118,758	0.03
USD 51,000	Lufax Holding Ltd	306,000	0.09	HKD 12,000	Pop Mart International Group Ltd	57,959	0.02
CNY 21,865	Luxshare Precision Industry Co Ltd	110,202	0.03	HKD 428,000	Postal Savings Bank of China Co Ltd	339,806	0.10
CNY 5,400	Luzhou Laojiao Co Ltd	198,579	0.06	CNY 83,200	Postal Savings Bank of China Co Ltd	66,891	0.02
CNY 11,900	Mango Excellent Media Co Ltd	59,214	0.02	CNY 49,700	Power Construction Corp of China Ltd	58,342	0.02
CNY 2,891	Maxscend Microelectronics Co Ltd	58,215	0.02	USD 30,700	RLX Technology Inc	65,391	0.02
CNY 14,100	Meinian Onehealth Healthcare Holdings Co Ltd	11,715	0.00	CNY 29,100	Rongsheng Petro Chemical Co Ltd	66,801	0.02
HKD 224,500	Meituan Dianping	5,556,031	1.56	CNY 29,000	SAIC Motor Corp Ltd	77,040	0.02
CNY 92,300	Metallurgical Corp of China Ltd	48,186	0.01	CNY 1,000	Sangfor Technologies Inc	15,480	0.00
HKD 38,917	Microport Scientific Corp	112,829	0.03	HKD 56,000	Sany Heavy Equipment International Holdings Co Ltd	59,519	0.02
CNY 19,500	Ming Yang Smart Energy Group Ltd	98,312	0.03	CNY 32,100	Sany Heavy Industry Co Ltd	91,260	0.03
HKD 28,000	Ming Yuan Cloud Group Holdings Ltd	44,817	0.01	CNY 6,996	Satellite Chemical Co Ltd	26,975	0.01
HKD 56,000	Minth Group Ltd	152,722	0.04	CNY 25,200	SDIC Power Holdings Co Ltd	39,468	0.01
CNY 6,241	Montage Technology Co Ltd	56,394	0.02	HKD 136,190	Seazen Group Ltd	67,340	0.02
CNY 22,250	Muyuan Foodstuff Co Ltd	183,431	0.05	CNY 6,500	Seazen Holdings Co Ltd	24,655	0.01
CNY 16,600	Nanjing Securities Co Ltd	20,650	0.01	CNY 17,200	SF Holdings Co Ltd	143,184	0.04
CNY 18,888	NARI Technology Co Ltd	76,068	0.02	CNY 1,575	SG Micro Corp	42,761	0.01
CNY 15,418	National Silicon Industry Group Co Ltd	52,848	0.01	CNY 35,600	Shaanxi Coal Industry Co Ltd	112,468	0.03
CNY 1,900	NAURA Technology Group Co Ltd	78,537	0.02	CNY 14,420	Shandong Gold Mining Co Ltd	39,921	0.01
HKD 112,400	NetEase Inc	2,064,094	0.58	HKD 44,250	Shandong Gold Mining Co Ltd	77,482	0.02
HKD 63,700	New China Life Insurance Co Ltd	178,998	0.05	CNY 8,710	Shandong Hualu Hengsheng Chemical Co Ltd	37,936	0.01
CNY 4,800	New China Life Insurance Co Ltd	23,047	0.01	CNY 2,400	Shandong Linglong Tyre Co Ltd	9,082	0.00
CNY 15,500	New Hope Liuhe Co Ltd	35,373	0.01	CNY 81,400	Shandong Nanshan Aluminum Co Ltd	44,803	0.01
HKD 82,100	New Oriental Education & Technology Group Inc	165,519	0.05	HKD 140,000	Shandong Weigao Group Medical Polymer Co Ltd	162,713	0.05
CNY 19,700	Ningbo Shanshan Co Ltd	87,331	0.02	CNY 4,900	Shanghai Bairun Investment Holdings Group Co Ltd	21,956	0.01
CNY 6,700	Ningbo Tuopu Group Co Ltd	68,387	0.02	CNY 5,070	Shanghai Baosight Software Co Ltd	41,291	0.01
CNY 12,800	Ningxia Baofeng Energy Group Co Ltd	27,971	0.01	CNY 12,400	Shanghai Construction Group Co Ltd	5,604	0.00
USD 75,000	NIO Inc-ADR	1,629,000	0.46	CNY 49,100	Shanghai Electric Group Co Ltd	30,101	0.01
HKD 101,200	Nongfu Spring Co Ltd	580,998	0.16	HKD 21,500	Shanghai Fosun Pharmaceutical Group Co Ltd	79,595	0.02
CNY 13,100	OFILM Group Co Ltd	13,111	0.00	CNY 8,200	Shanghai Fosun Pharmaceutical Group Co Ltd	53,927	0.01
CNY 2,500	Oppein Home Group Inc	56,189	0.02	CNY 3,500	Shanghai International Airport Co Ltd	29,601	0.01
CNY 18,944	Orient Securities Co Ltd	28,850	0.01				
CNY 1,880	Ovctek China Inc	16,037	0.00				
HKD 514,000	People's Insurance Co Group of China Ltd	157,208	0.04				
CNY 9,300	Perfect World Co Ltd/China	19,934	0.01				
HKD 1,204,000	PetroChina Co Ltd	573,848	0.16				
CNY 80,200	PetroChina Co Ltd	63,402	0.02				



## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
CNY 101,000	Shanghai International Port Group Co Ltd	87,830	0.02	CNY 4,400	Sinoma Science & Technology Co Ltd	18,048	0.00
CNY 4,592	Shanghai Junshi Biosciences Co Ltd	51,604	0.01	HKD 77,200	Sinopharm Group Co Ltd	187,123	0.05
USD 72,532	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	63,756	0.02	CNY 1,680	Skshu Paint Co Ltd	32,434	0.01
CNY 1,600	Shanghai M&G Stationery Inc	13,384	0.00	HKD 102,000	Smooore International Holdings Ltd	314,568	0.09
CNY 390	Shanghai Medicilon Inc	19,756	0.01	CNY 13,680	Songcheng Performance Development Co Ltd	31,322	0.01
HKD 48,900	Shanghai Pharmaceuticals Holding Co Ltd	81,012	0.02	CNY 1,100	StarPower Semiconductor Ltd	63,317	0.02
CNY 16,400	Shanghai Pharmaceuticals Holding Co Ltd	44,228	0.01	HKD 158,300	Sunac China Holdings Ltd	46,197	0.01
CNY 115,790	Shanghai Pudong Development Bank Co Ltd	138,343	0.04	CNY 4,300	Sungrow Power Supply Co Ltd	63,016	0.02
CNY 5,200	Shanghai Putailai New Energy Technology Co Ltd	65,463	0.02	HKD 41,400	Sunny Optical Technology Group Co Ltd	674,792	0.19
CNY 8,791	Shanghai Yuyuan Tourist Mart Group Co Ltd	12,378	0.00	CNY 5,400	Sunwoda Electronic Co Ltd	25,453	0.01
CNY 28,700	Shanxi Meijin Energy Co Ltd	52,227	0.01	CNY 480	Suzhou Maxwell Technologies Co Ltd	35,147	0.01
CNY 17,500	Shanxi Taigang Stainless Steel Co Ltd	14,226	0.00	CNY 2,600	Suzhou TA&A Ultra Clean Technology Co Ltd	33,895	0.01
CNY 4,900	Shanxi Xinghuacun Fen Wine Factory Co Ltd	237,392	0.07	CNY 16,900	TBEA Co Ltd	69,045	0.02
CNY 26,900	Shanxi Xishan Coal & Electricity Power Co Ltd	53,726	0.01	CNY 50,000	TCL Corp	35,724	0.01
CNY 9,500	Shengyi Technology Co Ltd	24,075	0.01	HKD 343,700	Tencent Holdings Ltd	15,522,882	4.35
CNY 1,820	Shennan Circuits Co Ltd	25,440	0.01	USD 34,300	Tencent Music Entertainment Group-ADR	172,186	0.05
CNY 48,000	Shenwan Hongyuan Group Co Ltd	30,715	0.01	CNY 2,000	Thunder Software Technology Co Ltd	38,925	0.01
CNY 5,040	Shenzhen Capchem Technology Co Ltd	39,513	0.01	CNY 10,200	Tianjin Zhonghuan Semiconductor Co Ltd	89,597	0.02
CNY 800	Shenzhen Dynanonic Co Ltd	48,767	0.01	CNY 7,400	Tianma Microelectronics Co Ltd	11,005	0.00
CNY 10,900	Shenzhen Energy Group Co Ltd	10,422	0.00	HKD 126,000	Tingyi Cayman Islands Holding Corp	215,809	0.06
CNY 8,319	Shenzhen Inovance Technology Co Ltd	81,736	0.02	HKD 83,200	Tongcheng-Elong Holdings Ltd	178,976	0.05
CNY 3,700	Shenzhen Kangtai Biological Products Co Ltd	24,935	0.01	CNY 7,100	Tongkun Group Co Ltd	16,818	0.00
CNY 4,900	Shenzhen Mindray Bio-Medical Electronics Co Ltd	228,913	0.06	CNY 5,700	Tongling Nonferrous Metals Group Co Ltd	2,772	0.00
CNY 27,200	Shenzhen Overseas Chinese Town Co Ltd	26,331	0.01	CNY 18,000	Tongwei Co Ltd	160,717	0.04
CNY 500	Shenzhen SC New Energy Technology Corp	6,664	0.00	CNY 900	Topchoice Medical Corp	23,418	0.01
CNY 1,480	Shenzhen Transsion Holdings Co Ltd	19,698	0.01	HKD 99,000	Topsports International Holdings Ltd	89,955	0.03
HKD 48,000	Shenzhen International Group Holdings Ltd	581,423	0.16	HKD 70,000	TravelSky Technology Ltd	135,951	0.04
CNY 17,600	Shijiazhuang Yiling Pharmaceutical Co Ltd	63,793	0.02	CNY 5,000	Trina Solar Co Ltd	48,664	0.01
CNY 24,500	Sichuan Chuantou Energy Co Ltd	43,561	0.01	USD 31,500	Trip.com Group Ltd-ADR	864,675	0.24
CNY 8,700	Sichuan Kelun Pharmaceutical Co Ltd	24,267	0.01	HKD 40,000	Tsingtao Brewery Co Ltd	415,958	0.12
CNY 43,900	Sichuan Road & Bridge Co Ltd	68,952	0.02	CNY 1,900	Tsingtao Brewery Co Ltd	29,451	0.01
CNY 2,100	Sichuan Swellfun Co Ltd	28,987	0.01	CNY 2,200	Unigroup Guoxin Microelectronics Co Ltd	62,257	0.02
TWD 4,000	Silergy Corp	322,196	0.09	HKD 64,000	Uni-President China Holdings Ltd	54,890	0.02
CNY 14,000	Sinolink Securities Co Ltd	18,794	0.01	CNY 10,640	Unisplendour Corp Ltd	30,789	0.01
				CNY 8,900	Walvax Biotechnology Co Ltd	64,239	0.02
				CNY 11,400	Wanhua Chemical Group Co Ltd	164,924	0.05
				HKD 294,000	Want Want China Holdings Ltd	255,523	0.07
				HKD 123,000	Weichai Power Co Ltd	195,309	0.05
				CNY 16,700	Weichai Power Co Ltd	31,062	0.01
				CNY 19,200	Wens Foodstuffs Group Co Ltd	60,972	0.02
				CNY 4,300	Western Securities Co Ltd	4,195	0.00
				CNY 4,300	Westone Information Industry Inc	27,522	0.01
				CNY 2,600	Will Semiconductor Ltd	67,104	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
China (continued)				China (continued)			
CNY 4,400	Wingtech Technology Co Ltd	55,858	0.02	CNY 14,112	Zhejiang NHU Co Ltd	48,014	0.01
CNY 11,368	Wuhan Guide Infrared Co Ltd	21,823	0.01	CNY 2,800	Zhejiang Supor Co Ltd	23,530	0.01
CNY 9,200	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	29,133	0.01	CNY 4,300	Zhejiang Yongtai Technology Co Ltd	21,121	0.01
CNY 14,500	Wuliangye Yibin Co Ltd	436,739	0.12	CNY 13,500	Zheshang Securities Co Ltd	22,915	0.01
HKD 19,845	WuXi AppTec Co Ltd	264,281	0.07	HKD 24,200	ZhongAn Online P&C Insurance Co Ltd	78,796	0.02
CNY 10,096	WuXi AppTec Co Ltd	156,601	0.04	HKD 35,500	Zhongsheng Group Holdings Ltd	250,406	0.07
HKD 194,000	Wuxi Biologics Cayman Inc	1,775,110	0.50	CNY 36,200	Zhongtai Securities Co Ltd	41,307	0.01
CNY 480	Wuxi Lead Intelligent Equipment Co Ltd	4,523	0.00	HKD 27,700	Zhuzhou CRRC Times Electric Co Ltd	136,612	0.04
CNY 1,120	Wuxi Shangji Automation Co Ltd	26,060	0.01	CNY 8,500	Zhuzhou Kibing Group Co Ltd	16,165	0.00
CNY 63,200	XCMG Construction Machinery Co Ltd	50,811	0.01	HKD 66,800	Zoomlion Heavy Industry Science and Technology Co Ltd	35,669	0.01
CNY 1,700	Xiamen Faratronic Co Ltd	52,023	0.01	CNY 49,300	Zoomlion Heavy Industry Science and Technology Co Ltd	45,298	0.01
HKD 881,200	Xiaomi Corp	1,531,750	0.43	HKD 34,032	ZTE Corp	79,280	0.02
HKD 32,634	Xinjiang Goldwind Science & Technology Co Ltd	61,051	0.02	CNY 15,800	ZTE Corp	60,167	0.02
CNY 23,900	Xinjiang Goldwind Science & Technology Co Ltd	52,761	0.01	USD 24,300	ZTO Express Cayman Inc-ADR	667,035	0.19
HKD 282,514	Xinyi Solar Holdings Ltd	436,357	0.12	<b>Total China</b>		<b>114,893,131</b>	<b>32.18</b>
USD 24,200	XPeng Inc	768,108	0.22	<b>Colombia</b>			
HKD 74,000	Yadea Group Holdings Ltd	144,851	0.04	COP 18,108	Bancolombia SA	145,957	0.04
HKD 86,000	Yanzhou Coal Mining Co Ltd	269,608	0.08	COP 24,403	Bancolombia SA-Preferred Stock	185,907	0.05
CNY 6,900	Yanzhou Coal Mining Co Ltd	40,633	0.01	COP 297,162	Ecopetrol SA	160,896	0.05
CNY 3,100	Yealink Network Technology Corp Ltd	35,212	0.01	COP 22,404	Interconexion Electrica SA ESP	110,375	0.03
CNY 2,600	Yifeng Pharmacy Chain Co Ltd	20,488	0.01	<b>Total Colombia</b>		<b>603,135</b>	<b>0.17</b>
CNY 1,800	Yihai Kerry Arawana Holdings Co Ltd	14,504	0.00	<b>Cyprus</b>			
CNY 1,900	YongXing Special Materials Technology Co Ltd	43,137	0.01	USD 6,121	TCS Group Holding PLC-GDR*	0	0.00
CNY 12,520	Yonyou Network Technology Co Ltd	40,543	0.01	<b>Total Cyprus</b>		<b>0</b>	<b>0.00</b>
CNY 22,400	YTO Express Group Co Ltd	68,127	0.02	<b>Czech Republic</b>			
CNY 9,880	Yunda Holdings Co Ltd	25,141	0.01	CZK 9,694	CEZ AS	435,531	0.12
CNY 6,160	Yunnan Baiyao Group Co Ltd	55,488	0.02	CZK 3,856	Komerční banka A/S	107,971	0.03
CNY 2,700	Yunnan Energy New Material Co Ltd	100,864	0.03	CZK 14,057	Moneta Money Bank AS	50,916	0.02
USD 5,516	Zai Lab Ltd	191,295	0.05	<b>Total Czech Republic</b>		<b>594,418</b>	<b>0.17</b>
CNY 1,900	Zhangzhou Pientzheuang Pharmaceutical Co Ltd	101,099	0.03	<b>Egypt</b>			
HKD 38,000	Zhaojin Mining Industry Co Ltd	33,221	0.01	EGP 86,979	Commercial International Bank Egypt SAE	172,478	0.05
CNY 31,100	Zhejiang Century Huatong Group Co Ltd	22,359	0.01	EGP 51,770	Eastern Co SAE	28,363	0.01
CNY 9,100	Zhejiang Chint Electrics Co Ltd	48,566	0.01	EGP 55,443	Fawry for Banking & Payment Technology Services SAE	10,469	0.00
CNY 11,600	Zhejiang Dahua Technology Co Ltd	28,411	0.01	<b>Total Egypt</b>		<b>211,310</b>	<b>0.06</b>
HKD 68,000	Zhejiang Expressway Co Ltd	62,740	0.02	<b>Greece</b>			
CNY 15,200	Zhejiang Huafeng Spandex Co Ltd	19,135	0.01	EUR 105,145	Alpha Bank AE	91,457	0.03
CNY 4,420	Zhejiang Huayou Cobalt Co Ltd	63,041	0.02	EUR 120,587	Eurobank Ergasias Services and Holdings SA	106,300	0.03
CNY 3,200	Zhejiang Jingsheng Mechanical & Electrical Co Ltd	32,262	0.01	EUR 1,608	FF Group*	0	0.00
CNY 8,600	Zhejiang Jiuzhou Pharmaceutical Co Ltd	66,320	0.02	EUR 9,097	Hellenic Telecommunications Organization SA	157,588	0.04
				EUR 7,765	Jumbo SA	112,514	0.03
				EUR 8,286	Mytilineos SA	121,277	0.03
				EUR 10,000	National Bank of Greece SA	29,513	0.01

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Greece (continued)				Hong Kong (continued)			
EUR 11,819	OPAP SA	168,662	0.05	HKD 77,000	Wharf Holdings Ltd	280,644	0.08
EUR 10,832	Public Power Corp SA	59,396	0.02	HKD 104,400	Yuexiu Property Co Ltd	133,844	0.04
<b>Total Greece</b>		<b>846,707</b>	<b>0.24</b>	<b>Total Hong Kong</b>		<b>7,055,607</b>	<b>1.98</b>
Hong Kong				Hungary			
HKD 206,508	Alibaba Health Information Technology Ltd	142,112	0.04	HUF 20,920	MOL Hungarian Oil & Gas PLC	160,838	0.05
HKD 582,600	Alibaba Pictures Group Ltd	57,169	0.02	HUF 13,370	OTP Bank Nyrt	296,681	0.08
HKD 37,000	Beijing Enterprises Holdings Ltd	131,554	0.04	HUF 8,479	Richter Gedeon Nyrt	152,584	0.04
HKD 328,000	Beijing Enterprises Water Group Ltd	99,065	0.03	<b>Total Hungary</b>		<b>610,103</b>	<b>0.17</b>
HKD 214,296	China Everbright International Ltd	126,443	0.04	India			
HKD 149,200	China Gas Holdings Ltd	230,447	0.06	INR 3,632	ACC Ltd	97,590	0.03
HKD 398,000	China Jinmao Holdings Group Ltd	107,020	0.03	INR 15,506	Adani Enterprises Ltd	430,176	0.12
HKD 83,851	China Merchants Port Holdings Co Ltd	142,549	0.04	INR 15,556	Adani Gas Ltd	471,353	0.13
HKD 220,000	China Overseas Land & Investment Ltd	695,302	0.19	INR 17,216	Adani Green Energy Ltd	420,653	0.12
HKD 75,000	China Overseas Property Holdings Ltd	80,764	0.02	INR 30,924	Adani Ports & Special Economic Zone Ltd	263,161	0.07
HKD 303,000	China Power International Development Ltd	192,296	0.05	INR 46,734	Adani Power Ltd	155,548	0.04
HKD 90,257	China Resources Beer Holdings Co Ltd	672,877	0.19	INR 15,485	Adani Transmission Ltd	485,036	0.14
HKD 130,000	China Resources Cement Holdings Ltd	87,308	0.02	INR 35,414	Ambuja Cements Ltd	162,782	0.05
HKD 56,500	China Resources Gas Group Ltd	263,169	0.07	INR 5,092	Apollo Hospitals Enterprise Ltd	237,505	0.07
HKD 185,111	China Resources Land Ltd	863,401	0.24	INR 21,671	Asian Paints Ltd	739,595	0.21
HKD 98,211	China Resources Power Holdings Co Ltd	202,756	0.06	INR 14,454	Aurobindo Pharma Ltd	93,911	0.03
HKD 120,000	China State Construction International Holdings Ltd	132,739	0.04	INR 9,164	Avenue Supermarts Ltd	395,245	0.11
HKD 83,698	China Taiping Insurance Holdings Co Ltd	103,250	0.03	INR 129,980	Axis Bank Ltd	1,048,102	0.29
HKD 206,000	China Traditional Chinese Medicine Holdings Co Ltd	127,323	0.04	INR 4,207	Bajaj Auto Ltd	197,457	0.06
HKD 314,000	CITIC Ltd	318,124	0.09	INR 14,469	Bajaj Finance Ltd	989,456	0.28
HKD 92,071	Cosco Shipping Ports Ltd	65,003	0.02	INR 2,085	Bajaj Finserv Ltd	288,616	0.08
HKD 94,000	Far East Horizon Ltd	78,823	0.02	INR 4,631	Balkrishna Industries Ltd	126,028	0.03
HKD 152,000	Guangdong Investment Ltd	160,776	0.04	INR 32,970	Bandhan Bank Ltd	110,008	0.03
HKD 38,918	Hopson Development Holdings Ltd	59,416	0.02	INR 12,767	Berger Paints India Ltd	91,874	0.03
HKD 25,000	Hua Hong Semiconductor Ltd	90,481	0.03	INR 63,690	Bharat Electronics Ltd	188,798	0.05
HKD 41,000	Kingboard Holdings Ltd	155,181	0.04	INR 16,375	Bharat Forge Ltd	135,151	0.04
HKD 57,500	Kingboard Laminates Holdings Ltd	70,932	0.02	INR 53,503	Bharat Petroleum Corp Ltd	208,938	0.06
HKD 242,000	Kunlun Energy Co Ltd	198,301	0.06	INR 123,101	Bharti Airtel Ltd	1,067,689	0.30
HKD 232,000	MMG Ltd	86,332	0.02	INR 24,220	Bharti Infratel Ltd	64,129	0.02
HKD 119,000	Nine Dragons Paper Holdings Ltd	100,696	0.03	INR 28,602	Biocon Ltd	111,695	0.03
HKD 8,000	Orient Overseas International Ltd	212,057	0.06	INR 5,776	Britannia Industries Ltd	253,530	0.07
HKD 119,778	Shenzhen International Holdings Ltd	117,840	0.03	INR 24,869	Cholamandalam Investment and Finance Co Ltd	195,085	0.05
HKD 69,000	Shimao Group Holdings Ltd	29,150	0.01	INR 28,501	Cipla Ltd	331,015	0.09
HKD 537,000	Sino Biopharmaceutical Ltd	340,118	0.09	INR 74,606	Coal India Ltd	175,338	0.05
HKD 46,000	Sinotruk Hong Kong Ltd	64,484	0.02	INR 6,727	Colgate-Palmolive India Ltd	126,652	0.04
HKD 14,000	Vinda International Holdings Ltd	35,861	0.01	INR 16,075	Container Corp Of India Ltd	120,971	0.03
				INR 31,990	Dabur India Ltd	200,898	0.06
				INR 7,311	Divi's Laboratories Ltd	336,090	0.09
				INR 33,832	DLF Ltd	133,961	0.04
				INR 6,473	Dr Reddy's Laboratories Ltd	360,139	0.10
				INR 7,182	Eicher Motors Ltd	254,127	0.07
				INR 123,886	GAIL India Ltd	212,091	0.06
				INR 17,860	Godrej Consumer Products Ltd	171,324	0.05
				INR 6,479	Godrej Properties Ltd	97,051	0.03
				INR 13,616	Grasim Industries Ltd	227,716	0.06
				INR 13,027	Havells India Ltd	181,155	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
India (continued)				India (continued)			
INR 61,762	HCL Technologies Ltd	761,149	0.21	INR 26,699	Tata Consumer Products Ltd	238,803	0.07
INR 56,349	HDFC Life Insurance Co Ltd	392,440	0.11	INR 2,075	Tata Elxsi Ltd	214,681	0.06
INR 5,954	Hero MotoCorp Ltd	205,047	0.06	INR 95,019	Tata Motors Ltd	495,474	0.14
INR 80,612	Hindalco Industries Ltd	345,681	0.10	INR 75,586	Tata Power Co Ltd	193,529	0.05
INR 31,259	Hindustan Petroleum Corp Ltd	85,972	0.02	INR 41,527	Tata Steel Ltd	455,931	0.13
INR 46,866	Hindustan Unilever Ltd	1,323,743	0.37	INR 29,391	Tech Mahindra Ltd	372,168	0.10
INR 93,706	Housing Development Finance Corp Ltd	2,575,855	0.72	INR 20,481	Titan Co Ltd	503,450	0.14
INR 289,051	ICICI Bank Ltd	2,588,456	0.72	INR 2,576	Torrent Pharmaceuticals Ltd	93,298	0.03
INR 14,463	ICICI Lombard General Insura	205,290	0.06	INR 9,700	Trent Ltd	131,935	0.04
INR 19,017	ICICI Prudential Life Insurance Co Ltd	117,754	0.03	INR 5,666	UltraTech Cement Ltd	402,304	0.11
INR 114,069	Indian Oil Corp Ltd	107,248	0.03	INR 15,802	United Spirits Ltd	152,022	0.04
INR 57,035	Indian Oil Corp Ltd	53,624	0.01	INR 29,080	UPL Ltd	232,868	0.06
INR 13,224	Indian Railway Catering & Tourism Corp Ltd	96,485	0.03	INR 44,927	Vedanta Ltd	126,863	0.04
INR 12,199	Indraprastha Gas Ltd	54,976	0.02	INR 77,496	Wipro Ltd	408,271	0.11
INR 3,975	Info Edge India Ltd	189,195	0.05	INR 739,708	Yes Bank Ltd	118,488	0.03
INR 183,761	Infosys Ltd	3,401,693	0.95	INR 83,768	Zomato Ltd	57,120	0.02
INR 4,978	InterGlobe Aviation Ltd	101,246	0.03	<b>Total India</b>		<b>44,750,929</b>	<b>12.54</b>
INR 164,661	ITC Ltd	570,259	0.16	Indonesia			
INR 24,720	Jindal Steel & Power Ltd	103,062	0.03	IDR 842,700	Adaro Energy Tbk PT	161,780	0.05
INR 45,551	JSW Steel Ltd	325,601	0.09	IDR 545,400	Adaro Minerals Indonesia Tbk PT	57,844	0.02
INR 20,780	Jubilant Foodworks Ltd	134,788	0.04	IDR 709,500	Aneka Tambang Tbk	85,726	0.02
INR 31,539	Kotak Mahindra Bank Ltd	663,388	0.19	IDR 1,146,300	Astra International Tbk PT	509,766	0.14
INR 6,931	Lupin Ltd	53,620	0.01	IDR 219,400	Bank Artos Indonesia Tbk PT	134,755	0.04
INR 45,352	Mahindra & Mahindra Ltd	627,770	0.18	IDR 3,043,300	Bank Central Asia Tbk PT	1,481,049	0.42
INR 31,935	Marico Ltd	193,254	0.05	IDR 1,049,900	Bank Mandiri Persero Tbk PT	558,514	0.16
INR 6,898	Maruti Suzuki India Ltd	739,893	0.21	IDR 428,600	Bank Negara Indonesia Persero Tbk PT	225,844	0.06
INR 69,099	Motherson Sumi Systems Ltd	103,378	0.03	IDR 3,838,773	Bank Rakyat Indonesia Persero Tbk PT	1,069,368	0.30
INR 4,381	Mphasis Ltd	127,262	0.04	IDR 1,457,000	Barito Pacific Tbk PT	73,840	0.02
INR 66	MRF Ltd	59,171	0.02	IDR 383,900	Charoen Pokphand Indonesia Tbk PT	154,617	0.04
INR 7,775	Muthoot Finance Ltd	96,119	0.03	IDR 19,100	Gudang Garam Tbk PT	39,969	0.01
INR 1,841	Nestle India Ltd	407,259	0.11	IDR 196,400	Indah Kiat Pulp & Paper Corp Tbk PT	100,194	0.03
INR 214,043	NTPC Ltd	387,309	0.11	IDR 101,800	Indofood CBP Sukses Makmur Tbk PT	65,259	0.02
INR 147,359	Oil & Natural Gas Corp Ltd	282,785	0.08	IDR 211,600	Indofood Sukses Makmur Tbk PT	100,136	0.03
INR 277	Page Industries Ltd	140,886	0.04	IDR 1,061,600	Kalbe Farma Tbk PT	118,292	0.03
INR 39,276	Petronet LNG Ltd	108,072	0.03	IDR 716,216	Merdeka Copper Gold Tbk PT	191,824	0.05
INR 4,980	PI Industries Ltd	161,402	0.04	IDR 1,644,400	Sarana Menara Nusantara Tbk PT	121,419	0.03
INR 9,236	Pidilite Industries Ltd	244,418	0.07	IDR 179,300	Semen Indonesia Persero Tbk PT	85,753	0.02
INR 4,872	Piramal Enterprises Ltd	102,144	0.03	IDR 1,006,300	Sumber Alfaria Trijaya Tbk PT	137,798	0.04
INR 169,781	Power Grid Corp of India Ltd	455,559	0.13	IDR 2,803,700	Telekomunikasi Indonesia Persero Tbk PT	752,797	0.21
INR 166,847	Reliance Industries Ltd	5,483,889	1.54	IDR 316,200	Tower Bersama Infrastructure Tbk PT	62,402	0.02
INR 11,828	SBI Cards & Payment Services Ltd	115,064	0.03	IDR 472,000	Unilever Indonesia Tbk PT	151,129	0.04
INR 24,161	SBI Life Insurance Co Ltd	330,907	0.09	IDR 105,569	United Tractors Tbk PT	201,253	0.06
INR 662	Shree Cement Ltd	159,352	0.04	IDR 60,000	Vale Indonesia Tbk PT	22,755	0.01
INR 10,471	Shriram Transport Finance Co Ltd	169,895	0.05	<b>Total Indonesia</b>		<b>6,664,083</b>	<b>1.87</b>
INR 4,315	Siemens Ltd	131,159	0.04				
INR 8,597	SRF Ltd	245,176	0.07				
INR 101,568	State Bank of India	599,203	0.17				
INR 51,943	Sun Pharmaceutical Industries Ltd	546,315	0.15				
INR 51,290	Tata Consultancy Services Ltd	2,121,872	0.59				

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Korea				Korea (continued)			
KRW 1,246	Alteogen Inc	58,634	0.02	KRW 2,100	Korea Investment Holdings Co Ltd	99,792	0.03
KRW 2,341	Amorepacific Corp	67,251	0.02	KRW 1,994	Korea Shipbuilding & Offshore Engineering Co Ltd	144,206	0.04
KRW 1,980	Amorepacific Corp	198,244	0.06	KRW 441	Korea Zinc Co Ltd	165,579	0.05
KRW 616	BGF retail Co Ltd	89,667	0.02	KRW 9,011	Korean Air Lines Co Ltd	174,890	0.05
KRW 5,123	Celltrion Healthcare Co Ltd	270,670	0.08	KRW 1,471	Krafton Inc	248,112	0.07
KRW 5,651	Celltrion Inc	776,882	0.22	KRW 6,071	KT&G Corp	384,347	0.11
KRW 1,176	Celltrion Pharm Inc	71,281	0.02	KRW 925	Kumho Petrochemical Co Ltd	99,026	0.03
KRW 5,176	Cheil Worldwide Inc	94,678	0.03	KRW 1,290	L&F Co Ltd	208,641	0.06
KRW 540	CJ CheilJedang Corp	157,625	0.04	KRW 2,644	LG Chem Ltd	1,050,758	0.29
KRW 657	CJ Corp	39,317	0.01	KRW 374	LG Chem Ltd-Preferred Stock	69,275	0.02
KRW 485	CJ ENM Co Ltd	35,000	0.01	KRW 4,489	LG Corp	269,326	0.07
KRW 363	CJ Logistics Corp	31,872	0.01	KRW 11,685	LG Display Co Ltd	130,943	0.04
KRW 2,683	DB Insurance Co Ltd	126,670	0.03	KRW 6,040	LG Electronics Inc	410,761	0.11
KRW 3,605	Doosan Bobcat Inc	80,241	0.02	KRW 1,207	LG Energy Solution Ltd	344,884	0.10
KRW 21,731	Doosan Heavy Industries & Construction Co Ltd	324,693	0.09	KRW 481	LG Household & Health Care Ltd	251,910	0.07
KRW 2,352	Ecopro BM Co Ltd	205,601	0.06	KRW 112	LG Household & Health Care Ltd-Preferred Stock	28,164	0.01
KRW 949	E-MART Inc	77,110	0.02	KRW 860	LG Innotek Co Ltd	226,856	0.06
KRW 1,343	F&F Co Ltd / New	139,120	0.04	KRW 12,923	LG Uplus Corp	126,901	0.04
KRW 224	Green Cross Corp	29,070	0.01	KRW 1,051	Lotte Chemical Corp	145,702	0.04
KRW 3,253	GS Engineering & Construction Corp	79,045	0.02	KRW 494	Lotte Shopping Co Ltd	39,569	0.01
KRW 3,073	GS Holdings Corp	99,049	0.03	KRW 2,676	Meritz Financial Group Inc	53,277	0.01
KRW 17,253	Hana Financial Group Inc	522,879	0.15	KRW 2,934	Meritz Fire & Marine Insurance Co Ltd	74,909	0.02
KRW 4,595	Hankook Tire Co Ltd	116,609	0.03	KRW 16,521	Meritz Securities Co Ltd	57,768	0.02
KRW 340	Hanmi Pharm Co Ltd	80,653	0.02	KRW 18,118	Mirae Asset Daewoo Co Ltd	92,376	0.03
KRW 8,769	Hanon Systems	67,875	0.02	KRW 7,418	Naver Corp	1,371,165	0.38
KRW 6,953	Hanwha Chemical Corp	202,956	0.06	KRW 800	NCSOFT Corp	215,342	0.06
KRW 3,864	HLB Inc	105,349	0.03	KRW 1,104	Netmarble Corp	58,584	0.02
KRW 13,738	HMM Co Ltd	260,286	0.07	KRW 8,421	NH Investment & Securities Co Ltd	58,695	0.02
KRW 1,664	Hotel Shilla Co Ltd	91,248	0.03	KRW 1,469	Orion Corp	117,665	0.03
KRW 852	HYBE Co Ltd	95,476	0.03	KRW 18,527	Pan Ocean Co Ltd	84,758	0.02
KRW 3,984	Hyundai Engineering & Construction Co Ltd	126,878	0.04	KRW 1,350	Pearl Abyss Corp	53,131	0.01
KRW 1,159	Hyundai Glovis Co Ltd	160,228	0.04	KRW 4,459	POSCO	791,589	0.22
KRW 400	Hyundai Heavy Industries Co Ltd	44,054	0.01	KRW 1,635	POSCO Chemical Co Ltd	134,739	0.04
KRW 2,831	Hyundai Heavy Industries Holdings Co Ltd	129,514	0.04	KRW 627	S-1 Corp	31,002	0.01
KRW 3,490	Hyundai Mobis Co Ltd	534,897	0.15	KRW 1,000	Samsung Biologics Co Ltd	608,441	0.17
KRW 8,274	Hyundai Motor Co	1,150,229	0.32	KRW 4,749	Samsung C&T Corp	449,882	0.13
KRW 1,808	Hyundai Motor Co-Preferred Stock	121,982	0.03	KRW 2,986	Samsung Electro-Mechanics Co Ltd	300,118	0.08
KRW 474	Hyundai Motor Co-Preferred Stock	31,761	0.01	KRW 262,707	Samsung Electronics Co Ltd	11,532,886	3.23
KRW 5,784	Hyundai Steel Co	142,996	0.04	KRW 45,241	Samsung Electronics Co Ltd-Preferred Stock	1,811,870	0.51
KRW 622	Ijjin Materials Co Ltd	33,438	0.01	KRW 8,134	Samsung Engineering Co Ltd	135,003	0.04
KRW 14,254	Industrial Bank of Korea	105,610	0.03	KRW 1,587	Samsung Fire & Marine Insurance Co Ltd	245,677	0.07
KRW 16,545	Kakao Corp	890,708	0.25	KRW 37,320	Samsung Heavy Industries Co Ltd	174,470	0.05
KRW 1,294	Kakao Games Corp	48,983	0.01	KRW 3,834	Samsung Life Insurance Co Ltd	184,849	0.05
KRW 5,128	KakaoBank Corp	119,472	0.03	KRW 3,141	Samsung SDI Co Ltd	1,286,978	0.36
KRW 5,866	Kangwon Land Inc	114,754	0.03	KRW 1,781	Samsung SDS Co Ltd	178,319	0.05
KRW 22,392	KB Financial Group Inc	830,387	0.23	KRW 3,627	Samsung Securities Co Ltd	93,440	0.03
KRW 14,871	Kia Motors Corp	885,342	0.25	KRW 1,925	SD Biosensor Inc	57,599	0.02
KRW 15,557	Korea Electric Power Corp	270,187	0.08				

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Korea (continued)				Malaysia (continued)			
KRW 1,759	Seegene Inc	48,974	0.01	MYR 3,600	Nestle Malaysia Bhd	108,306	0.03
KRW 25,894	Shinhan Financial Group Co Ltd	738,888	0.21	MYR 130,000	Petronas Chemicals Group Bhd	265,457	0.07
KRW 1,295	SK Biopharmaceuticals Co Ltd	74,704	0.02	MYR 16,100	Petronas Dagang Bhd	77,149	0.02
KRW 1,120	SK Bioscience Co Ltd	86,691	0.02	MYR 40,500	Petronas Gas Bhd	151,065	0.04
KRW 515	Sk Chemicals Co Ltd	36,531	0.01	MYR 43,740	PPB Group Bhd	157,395	0.04
KRW 2,126	SK Holdings Co Ltd	352,041	0.10	MYR 217,800	Press Metal Aluminium Holdings Bhd	235,219	0.07
KRW 29,621	SK Hynix Inc	2,076,025	0.58	MYR 826,000	Public Bank Bhd	818,972	0.23
KRW 1,403	SK IE Technology Co Ltd	106,003	0.03	MYR 53,050	QL Resources Bhd	62,589	0.02
KRW 3,146	SK Innovation Co Ltd	465,213	0.13	MYR 52,646	RHB Bank Bhd	68,443	0.02
KRW 5,999	SK Square Co Ltd	180,423	0.05	MYR 126,734	Sime Darby Bhd	61,246	0.02
KRW 1,588	SK Telecom Co Ltd	63,598	0.02	MYR 120,904	Sime Darby Plantation Bhd	118,778	0.03
KRW 1,163	SKC Co Ltd	119,130	0.03	MYR 123,800	Telekom Malaysia Bhd	147,465	0.04
KRW 2,556	S-Oil Corp	204,732	0.06	MYR 141,700	Tenaga Nasional Bhd	256,555	0.07
KRW 2,330	Woongjin Coway Co Ltd	114,670	0.03	MYR 281,900	Top Glove Corp Bhd	66,518	0.02
KRW 31,524	Woori Financial Group Inc	293,777	0.08	<b>Total Malaysia</b>	<b>5,305,438</b>	<b>1.49</b>	
KRW 3,551	Yuhan Corp	153,155	0.04				
<b>Total Korea</b>		<b>40,325,200</b>	<b>11.30</b>	<b>Mexico</b>			
<b>Kuwait</b>				MXN 150,000	Alfa SAB de CV	106,167	0.03
KWD 80,931	Agility Public Warehousing Co KSC	214,392	0.06	MXN 1,568,700	America Movil SAB de CV	1,597,799	0.45
KWD 82,447	Boubyan Bank KSCP	207,662	0.06	MXN 24,250	Arca Continental SAB de CV	159,257	0.04
KWD 96,950	Gulf Bank KSCP	100,772	0.03	MXN 936,287	Cemex SAB de CV	363,363	0.10
KWD 289,562	Kuwait Finance House KSCP	821,794	0.23	MXN 25,340	Coca-Cola Femsa SAB de CV	139,839	0.04
KWD 28,706	Mabane Co KPSC	70,432	0.02	MXN 167,800	Fibra Uno Administracion SA de CV REIT	166,588	0.05
KWD 111,785	Mobile Telecommunications Co KSCP	216,358	0.06	MXN 108,700	Fomento Economico Mexicano SAB de CV	731,428	0.20
KWD 394,339	National Bank of Kuwait SAKP	1,340,162	0.37	MXN 10,330	Gruma SAB de CV	113,946	0.03
<b>Total Kuwait</b>		<b>2,971,572</b>	<b>0.83</b>	MXN 17,600	Grupo Aeroportuario del Pacifico SAB de CV	244,332	0.07
<b>Luxembourg</b>				MXN 11,475	Grupo Aeroportuario del Sureste SAB de CV	224,788	0.06
ZAR 6,837	Reinet Investments SCA	119,275	0.03	MXN 63,000	Grupo Bimbo SAB de CV	204,122	0.06
<b>Total Luxembourg</b>		<b>119,275</b>	<b>0.03</b>	MXN 15,464	Grupo Carso SAB de CV	57,447	0.02
<b>Malaysia</b>				MXN 147,373	Grupo Financiero Banorte SAB de CV	819,342	0.23
MYR 140,500	AMMB Holdings Bhd	118,903	0.03	MXN 124,600	Grupo Financiero Inbursa SAB de CV	197,747	0.06
MYR 133,086	Axiata Group Bhd	85,453	0.02	MXN 123,000	Grupo Televisa SAB	201,243	0.06
MYR 367,511	CIMB Group Holdings Bhd	413,580	0.12	MXN 9,510	Industrias Penoles SAB de CV	87,767	0.02
MYR 244,500	Dialog Group Bhd	118,159	0.03	MXN 79,500	Kimberly-Clark de Mexico SAB de CV	107,296	0.03
MYR 167,000	DiGi.Com Bhd	132,615	0.04	MXN 68,700	Operadora de Sites Mexicanos A1 REIT	79,372	0.02
MYR 110,000	Genting Bhd	113,307	0.03	MXN 60,837	Orbia Advance Corp SAB de CV	141,902	0.04
MYR 177,300	Genting Malaysia Bhd	114,244	0.03	MXN 14,565	Promotora y Operadora de Infraestructura SAB de CV	106,344	0.03
MYR 24,800	HAP Seng Consolidated Bhd	40,119	0.01	MXN 284,000	Wal-Mart de Mexico SAB de CV	975,910	0.27
MYR 83,800	Hartalega Holdings Bhd	58,180	0.02	<b>Total Mexico</b>	<b>6,825,999</b>	<b>1.91</b>	
MYR 38,184	Hong Leong Bank Bhd	177,253	0.05				
MYR 8,532	Hong Leong Financial Group Bhd	35,812	0.01	<b>Peru</b>			
MYR 90,000	IHH Healthcare Bhd	131,707	0.04	USD 9,846	Cia de Minas Buenaventura SAA-ADR	64,984	0.02
MYR 158,800	Inari Amertron Bhd	95,118	0.03	USD 4,073	Credicorp Ltd	488,393	0.14
MYR 123,700	IOI Corp Bhd	107,773	0.03	<b>Total Peru</b>	<b>553,377</b>	<b>0.16</b>	
MYR 25,498	Kuala Lumpur Kepong Bhd	126,926	0.04				
MYR 257,175	Malayan Banking Bhd	501,221	0.14				
MYR 59,100	Malaysia Airports Holdings Bhd	88,499	0.03				
MYR 129,100	Maxis Bhd	96,660	0.03				
MYR 74,200	MISC Bhd	119,528	0.03				
MYR 75,000	MR DIY Group M Bhd	35,224	0.01				

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Philippines				Qatar (continued)			
PHP 109,150	Aboitiz Equity Ventures Inc	94,391	0.03	QAR 25,443	Qatar Fuel QSC	124,709	0.04
PHP 438,738	AC Energy Corp	64,153	0.02	QAR 124,753	Qatar Gas Transport Co Ltd	128,153	0.04
PHP 17,246	Ayala Corp	188,190	0.05	QAR 42,178	Qatar International Islamic Bank QSC	123,462	0.03
PHP 429,110	Ayala Land Inc	199,005	0.06	QAR 100,209	Qatar Islamic Bank SAQ	612,247	0.17
PHP 98,332	Bank of the Philippine Islands	151,651	0.04	QAR 258,657	Qatar National Bank QPSC	1,419,089	0.40
PHP 113,910	BDO Unibank Inc	228,918	0.06	<b>Total Qatar</b>		<b>3,827,959</b>	<b>1.07</b>
PHP 80,000	Converge ICT Solutions Inc	30,772	0.01	Romania			
PHP 1,250	Globe Telecom Inc	51,560	0.01	ZAR 23,382	NEPI Rockcastle PLC	124,300	0.03
PHP 3,758	GT Capital Holdings Inc	33,421	0.01	<b>Total Romania</b>		<b>124,300</b>	<b>0.03</b>
PHP 53,950	International Container Terminal Services Inc	180,537	0.05	Russia			
PHP 156,141	JG Summit Holdings Inc	138,293	0.04	RUB 609,155	Gazprom PJSC*	0	0.00
PHP 20,270	Jollibee Foods Corp	75,056	0.02	RUB 2,086,320	Inter RAO UES PJSC*	0	0.00
PHP 14,860	Manila Electric Co	97,292	0.03	RUB 21,289	Lukoil PJSC*	0	0.00
PHP 640,073	Metro Pacific Investments Corp	41,092	0.01	USD 2,000	Mail.Ru Group Ltd*	0	0.00
PHP 128,715	Metropolitan Bank & Trust Co	111,896	0.03	USD 22,838	Mobile TeleSystems PJSC-ADR*	0	0.00
PHP 381,000	Monde Nissin Corp	90,079	0.03	USD 4,658	Novatek PJSC-GDR*	0	0.00
PHP 4,675	PLDT Inc	142,839	0.04	USD 2,585	Ozon Holdings PLC*	0	0.00
PHP 12,462	SM Investments Corp	177,235	0.05	RUB 1,100	United Co Rusal Internationa Common Stock Rub.656517*	0	0.00
PHP 642,750	SM Prime Holdings Inc	427,253	0.12	USD 6,010	X5 Retail Group NV-GDR*	0	0.00
PHP 42,920	Universal Robina Corp	86,644	0.02	<b>Total Russia</b>		<b>0</b>	<b>0.00</b>
<b>Total Philippines</b>		<b>2,610,277</b>	<b>0.73</b>	Saudi Arabia			
Poland				SAR 4,872	ACWA Power Co	193,992	0.05
PLN 17,995	Allegro.eu SA	95,441	0.03	SAR 6,120	Advanced Petrochemical Co	83,838	0.02
PLN 11,365	Bank Polska Kasa Opieki SA	206,124	0.06	SAR 110,298	Al Rajhi Bank	2,425,198	0.68
PLN 3,639	CD Projekt SA	77,445	0.02	SAR 56,381	Alinma Bank	501,886	0.14
PLN 17,880	Cyfrowy Polsat SA	84,392	0.02	SAR 15,464	Almarai Co JSC	215,963	0.06
PLN 2,575	Dino Polska SA	182,707	0.05	SAR 35,963	Arab National Bank	282,751	0.08
PLN 8,660	KGHM Polska Miedz SA	229,028	0.06	SAR 26,644	Bank AlBilad	310,673	0.09
PLN 56	LPP SA	112,041	0.03	SAR 20,927	Bank Al-Jazira	124,376	0.03
PLN 821	mBank SA	41,015	0.01	SAR 33,350	Banque Saudi Fransi	421,308	0.12
PLN 51,873	Orange Polska SA	72,343	0.02	SAR 3,119	Bupa Arabia for Cooperative Insurance Co	132,504	0.04
PLN 56,272	PGE Polska Grupa Energetyczna SA	133,363	0.04	SAR 24,257	Dar Al Arkan Real Estate Development Co	69,562	0.02
PLN 18,519	Polski Koncern Naftowy ORLEN SA	282,243	0.08	SAR 4,159	Dr Sulaiman Al Habib Medical Services Group Co	214,817	0.06
PLN 84,320	Polskie Gornictwo Naftowe i Gazownictwo SA	107,129	0.03	SAR 600	Elm Co	40,777	0.01
PLN 54,123	Powszechna Kasa Oszczednosci Bank Polski SA	337,076	0.10	SAR 22,119	Emaar Economic City	58,243	0.02
PLN 32,523	Powszechny Zaklad Ubezpieczen SA	216,875	0.06	SAR 17,125	Etihad Etisalat Co	159,744	0.04
PLN 1,790	Santander Bank Polska SA	92,768	0.03	SAR 3,766	Jarir Marketing Co	163,202	0.05
<b>Total Poland</b>		<b>2,269,990</b>	<b>0.64</b>	SAR 21,440	Mobile Telecommunications Co Saudi Arabia	64,227	0.02
Qatar				SAR 2,886	Mouwasat Medical Services Co	163,833	0.05
QAR 91,530	Barwa Real Estate Co	83,946	0.02	SAR 118,996	National Commercial Bank	2,089,986	0.59
QAR 114,803	Commercial Bank PQSC	215,783	0.06	SAR 17,067	National Industrialization Co	73,324	0.02
QAR 84,014	Industries Qatar QSC	367,961	0.10	SAR 19,956	Petro Rabigh	90,736	0.02
QAR 338,058	Masraf Al Rayan QSC	383,381	0.11	SAR 78,056	Riyad Bank	667,785	0.19
QAR 245,541	Mesaieed Petrochemical Holding Co	167,885	0.05	SAR 22,227	Sahara International Petrochemical Co	297,379	0.08
QAR 37,467	Ooredoo QPSC	79,219	0.02	SAR 12,209	Saudi Arabian Fertilizer Co	448,389	0.13
QAR 25,385	Qatar Electricity & Water Co QSC	122,124	0.03	SAR 44,906	Saudi Arabian Mining Co	596,616	0.17

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Saudi Arabia (continued)				South Africa (continued)			
SAR 131,478	Saudi Arabian Oil Co	1,359,598	0.38	ZAR 29,606	Vodacom Group Ltd	236,975	0.07
SAR 50,041	Saudi Basic Industries Corp	1,355,019	0.38	ZAR 56,140	Woolworths Holdings Ltd	185,905	0.05
SAR 50,840	Saudi British Bank	551,475	0.15				
SAR 43,708	Saudi Electricity Co	281,904	0.08				
SAR 18,189	Saudi Industrial Investment Group	138,159	0.04				
SAR 29,686	Saudi Investment Bank	154,281	0.04				
SAR 48,539	Saudi Kayan Petrochemical Co	204,138	0.06				
SAR 1,743	Saudi Research & Media Group	87,333	0.02				
SAR 2,181	Saudi Tadawul Group Holdings	109,861	0.03				
SAR 33,887	Saudi Telecom Co	876,956	0.25				
SAR 17,884	Savola Group	160,151	0.04				
SAR 15,005	Yanbu National Petrochemical Co	201,954	0.06				
	<b>Total Saudi Arabia</b>	<b>15,371,938</b>	<b>4.31</b>				
Singapore				Taiwan			
HKD 9,500	BOC Aviation Ltd	79,843	0.02	TWD 26,000	Accton Technology Corp	208,553	0.06
				TWD 197,000	Acer Inc	143,774	0.04
				TWD 19,376	Advantech Co Ltd	225,473	0.06
				TWD 8,510	Airtac International Group	283,633	0.08
				TWD 192,483	ASE Technology Holding Co Ltd	494,584	0.14
				TWD 128,000	Asia Cement Corp	188,555	0.05
				TWD 2,000	ASMedia Technology Inc	75,000	0.02
				TWD 40,000	Asustek Computer Inc	417,711	0.12
				TWD 427,000	AU Optronics Corp	234,083	0.07
				TWD 42,000	Catcher Technology Co Ltd	233,777	0.07
				TWD 447,558	Cathay Financial Holding Co Ltd	766,163	0.21
				TWD 79,386	Chailease Holding Co Ltd	556,678	0.16
				TWD 209,021	Chang Hwa Commercial Bank Ltd	121,967	0.03
				TWD 83,000	Cheng Shin Rubber Industry Co Ltd	98,818	0.03
				TWD 213,000	China Airlines Ltd	168,345	0.05
				TWD 784,445	China Development Financial Holding Corp	387,823	0.11
				TWD 615,000	China Steel Corp	588,452	0.16
				TWD 210,000	Chunghwa Telecom Co Ltd	861,654	0.24
				TWD 231,000	Compal Electronics Inc	176,745	0.05
				TWD 1,016,360	CTBC Financial Holding Co Ltd	857,976	0.24
				TWD 112,152	Delta Electronics Inc	835,477	0.23
				TWD 52,000	E Ink Holdings Inc	329,662	0.09
				TWD 627,475	E.Sun Financial Holding Co Ltd	611,996	0.17
				TWD 12,169	Eclat Textile Co Ltd	170,051	0.05
				TWD 4,000	eMemory Technology Inc	139,237	0.04
				TWD 34,000	Eva Airways Corp	36,191	0.01
				TWD 145,662	Evergreen Marine Corp Taiwan Ltd	414,449	0.12
				TWD 181,000	Far Eastern New Century Corp	193,580	0.05
				TWD 94,000	Far EasTone Telecommunications Co Ltd	264,294	0.07
				TWD 22,793	Feng TAY Enterprise Co Ltd	134,534	0.04
				TWD 532,653	First Financial Holding Co Ltd	469,353	0.13
				TWD 189,000	Formosa Chemicals & Fibre Corp	474,828	0.13
				TWD 63,000	Formosa Petrochemical Corp	198,746	0.06
				TWD 231,000	Formosa Plastics Corp	842,938	0.24
				TWD 402,706	Fubon Financial Holding Co Ltd	809,922	0.23
				TWD 18,000	Giant Manufacturing Co Ltd	145,291	0.04
				TWD 11,000	Globalwafers Co Ltd	167,589	0.05
				TWD 678,640	Hon Hai Precision Industry Co Ltd	2,487,825	0.70
				TWD 17,000	Hotai Motor Co Ltd	346,478	0.10
				TWD 446,871	Hua Nan Financial Holdings Co Ltd	339,660	0.10
				TWD 481,000	Innolux Corp	195,742	0.05
				TWD 149,000	Inventec Corp	126,031	0.04
				TWD 5,500	Largan Precision Co Ltd	319,085	0.09
				TWD 105,219	Lite-On Technology Corp	204,893	0.06



## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Taiwan (continued)				Thailand			
TWD 86,000	MediaTek Inc	1,882,927	0.53	THB 53,114	Advanced Info Service PCL	292,198	0.08
TWD 623,779	Mega Financial Holding Co Ltd	740,559	0.21	THB 20,444	Advanced Info Service PCL-NVDR	112,470	0.03
TWD 35,000	Micro-Star International Co Ltd	133,603	0.04	THB 235,959	Airports of Thailand PCL	473,854	0.13
TWD 2,200	momo.com Inc	47,206	0.01	THB 1,223	Airports of Thailand PCL-NVDR	2,456	0.00
TWD 263,000	Nan Ya Plastics Corp	734,155	0.21	THB 312,199	Asset World Corp PLC	43,092	0.01
TWD 12,000	Nan Ya Printed Circuit Board Corp	105,134	0.03	THB 33,800	B Grimm Power PCL-NVDR	33,461	0.01
TWD 81,000	Nanya Technology Corp	134,575	0.04	THB 72,100	Bangkok Commercial Asset Management PLC	35,484	0.01
TWD 9,000	Nien Made Enterprise Co Ltd	88,688	0.02	THB 559,201	Bangkok Dusit Medical Services PCL	395,419	0.11
TWD 33,000	Novatek Microelectronics Corp	335,177	0.09	THB 30,641	Bangkok Dusit Medical Services PCL-NVDR	21,667	0.01
TWD 4,000	Parade Technologies Ltd	154,708	0.04	THB 380,575	Bangkok Expressway & Metro PCL	94,188	0.03
TWD 124,000	Pegatron Corp	237,712	0.07	THB 30,361	Berli Jucker PCL	27,909	0.01
TWD 113,000	Pou Chen Corp	112,113	0.03	THB 26,800	Berli Jucker PCL-NVDR	24,636	0.01
TWD 161,000	Powerchip Semiconductor Manufacturing Corp	217,132	0.06	THB 197,200	BTS Group Holdings PCL	47,689	0.01
TWD 28,000	President Chain Store Corp	256,613	0.07	THB 219,904	BTS Group Holdings PCL-NVDR	53,180	0.01
TWD 152,000	Quanta Computer Inc	407,944	0.11	THB 15,469	Bumrungrad Hospital PCL	78,319	0.02
TWD 23,000	Realtek Semiconductor Corp	280,794	0.08	THB 13,700	Bumrungrad Hospital PCL	69,362	0.02
TWD 65,256	Ruentex Development Co Ltd	161,091	0.04	THB 13,973	Carabao Group PLC	42,091	0.01
TWD 226,293	Shanghai Commercial & Savings Bank Ltd	404,129	0.11	THB 68,014	Central Pattana PCL	117,348	0.03
TWD 627,477	Shin Kong Financial Holding Co Ltd	184,865	0.05	THB 42,554	Central Pattana PCL-NVDR	73,421	0.02
TWD 627,325	SinoPac Financial Holdings Co Ltd	354,451	0.10	THB 128,196	Central Retail Corp PLC	126,909	0.04
TWD 86,350	Synnex Technology International Corp	154,500	0.04	THB 236,227	Charoen Pokphand Foods PCL	173,721	0.05
TWD 526,920	Taishin Financial Holding Co Ltd	288,859	0.08	THB 7,445	Charoen Pokphand Foods PCL-NVDR	5,475	0.00
TWD 304,777	Taiwan Cement Corp	404,886	0.11	THB 299,072	CP ALL PCL	507,547	0.14
TWD 486,694	Taiwan Cooperative Financial Holding Co Ltd	439,495	0.12	THB 39,542	CP ALL PCL-NVDR	67,106	0.02
TWD 119,000	Taiwan High Speed Rail Corp	112,262	0.03	THB 15,539	Delta Electronics Thailand PLC	146,358	0.04
TWD 87,000	Taiwan Mobile Co Ltd	316,007	0.09	THB 2,521	Electricity Generating PCL	12,585	0.00
TWD 1,357,000	Taiwan Semiconductor Manufacturing Co Ltd	21,724,049	6.09	THB 8,950	Electricity Generating PCL-NVDR	44,680	0.01
TWD 64,000	Unimicron Technology Corp	341,164	0.10	THB 7,552	Energy Absolute PCL	17,409	0.00
TWD 265,000	Uni-President Enterprises Corp	597,138	0.17	THB 68,800	Energy Absolute PCL-NVDR	158,597	0.04
TWD 630,000	United Microelectronics Corp	829,519	0.23	THB 37,700	Global Power Synergy PCL-NVDR	68,778	0.02
TWD 58,000	Vanguard International Semiconductor Corp	149,811	0.04	THB 158,870	Gulf Energy Development PCL	208,951	0.06
TWD 4,000	Voltronic Power Technology Corp	194,394	0.05	THB 282,925	Home Product Center PCL	101,631	0.03
TWD 10,211	WALSIN LIH WA CORP	1,047	0.00	THB 130,000	Indorama Ventures PCL	172,819	0.05
TWD 146,000	Walsin Lihwa Corp	177,016	0.05	THB 16,372	Indorama Ventures PCL-NVDR	21,765	0.01
TWD 33,400	Wan Hai Lines Ltd	133,674	0.04	THB 68,063	Intouch Holdings PCL-NVDR	131,871	0.04
TWD 17,000	Win Semiconductors Corp	110,061	0.03	THB 43,889	Krung Thai Bank PCL	19,241	0.01
TWD 150,000	Winbond Electronics Corp	109,472	0.03	THB 107,700	Krung Thai Bank PCL	47,217	0.01
TWD 4,000	Wiwynn Corp	93,766	0.03	THB 65,807	Krungthai Card PCL	106,095	0.03
TWD 101,640	WPG Holdings Ltd	188,352	0.05	THB 435,397	Land & Houses PCL	102,830	0.03
TWD 23,783	Yageo Corp	246,361	0.07	THB 68,700	Land & Houses PCL-NVDR	16,225	0.00
TWD 101,000	Yang Ming Marine Transport Corp	279,560	0.08	THB 84,855	Minor International PCL	81,603	0.02
TWD 549,120	Yuanta Financial Holding Co Ltd	363,821	0.10	THB 108,602	Minor International PCL-NVDR	104,440	0.03
TWD 32,000	Zhen Ding Technology Holding Ltd	110,851	0.03	THB 25,432	Muangthai Capital PCL	30,751	0.01
Total Taiwan		51,687,257	14.48	THB 92,900	Osotspa PCL-NVDR	89,996	0.03
				THB 75,614	PTT Exploration & Production PCL	340,738	0.10
				THB 84,952	PTT Global Chemical PCL	109,329	0.03
				THB 49,097	PTT Global Chemical PCL-NVDR	63,185	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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)			
Thailand (continued)				United States			
THB 141,318	PTT Oil & Retail Business PCL	101,926	0.03	USD 2,900	Legend Biotech Corp	159,500	0.05
THB 613,902	PTT PCL	590,374	0.17	USD 24,600	Yum China Holdings Inc	1,193,100	0.33
THB 4,471	PTT PCL-NVDR	4,300	0.00	Total United States		1,352,600	0.38
THB 88,411	Ratch Group PCL-NVDR	95,650	0.03	Total Common and Preferred Stocks		351,454,964	98.45
THB 40,520	SCB X PLC	121,878	0.03	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		351,454,964	98.45
THB 65,705	SCG Packaging PCL	103,143	0.03	Other transferable securities			
THB 42,726	Siam Cement PCL-NVDR	451,974	0.13	Common and Preferred Stocks - 0.01%			
THB 60,065	Srisawad Corp PCL-NVDR	82,397	0.02	China			
THB 8,739	Thai Oil PCL	12,730	0.00	CNY 4,000	Hangzhou Silan Microelectronics Co Ltd	31,025	0.01
THB 44,000	Thai Oil PCL-NVDR	64,093	0.02	Total China		31,025	0.01
THB 132,657	Thai Union Group PCL	64,162	0.02	Hong Kong			
THB 1,581	Thai Union Group PCL-NVDR	765	0.00	HKD 283,900	China Com Rich Rene Ene Invest*	0	0.00
THB 550,824	True Corp PCL	71,667	0.02	HKD 84,000	Huishan Dairy*	0	0.00
Total Thailand		6,881,155	1.93	HKD 14	MICROPORT*	0	0.00
Turkey				Total Hong Kong		0	0.00
TRY 152,530	Akbank T.A.S.	73,266	0.02	Russia			
TRY 33,819	Aselsan Elektronik Sanayi Ve Ticaret AS	46,303	0.01	RUB 145,730	Alosa PJSC*	0	0.00
TRY 24,664	BIM Birlesik Magazalar AS	119,431	0.03	RUB 3,266	Magnit PJSC*	0	0.00
TRY 55,243	Eregli Demir ve Celik Fabrikalari TAS	89,797	0.03	RUB 93,068	Moscow Exchange MICEX-RTS PJSC*	0	0.00
TRY 2,686	Ford Otomotiv Sanayi AS	42,953	0.01	RUB 94,247	Novolipetsk Steel PJSC*	0	0.00
TRY 54,273	KOC Holding AS	118,971	0.03	USD 6,524	PhosAgro PJSC-GDR*	0	0.00
TRY 5,943	Tupras Turkiye Petrol Rafinerileri AS	94,147	0.03	USD 42	PHOSAGRO PJSC*	0	0.00
TRY 16,000	Turk Hava Yollari AO	44,848	0.01	RUB 1,674	Polyus PJSC*	0	0.00
TRY 68,899	Turkcell Iletisim Hizmetleri AS	66,850	0.02	RUB 66,565	Rosneft Oil Co PJSC*	0	0.00
TRY 130,852	Turkiye Is Bankasi AS	34,326	0.01	RUB 552,724	Sberbank of Russia PJSC*	0	0.00
TRY 133,214	Turkiye Sise ve Cam Fabrikalari AS	171,539	0.05	RUB 10,464	Severstal PAO*	0	0.00
Total Turkey		902,431	0.25	RUB 573,495	Surgutneftegas PJSC*	0	0.00
United Arab Emirates				RUB 71,818	Tatneft PJSC*	0	0.00
AED 172,140	Abu Dhabi Commercial Bank PJSC	415,224	0.12	RUB 222,152,814	VTB Bank PJSC*	0	0.00
AED 74,198	Abu Dhabi Islamic Bank PJSC	151,503	0.04	RUB 15,564	Yandex NV*	0	0.00
AED 126,585	Abu Dhabi National Oil Co for Distribution PJSC	145,433	0.04	Total Russia		0	0.00
AED 238,309	Aldar Properties PJSC	288,714	0.08	Taiwan			
AED 168,237	Dubai Islamic Bank PJSC	263,822	0.07	TWD 10,357	Taishin Financial Holding Co Ltd*	0	0.00
AED 219,124	Emaar Properties PJSC	310,213	0.09	Total Taiwan		0	0.00
AED 94,870	Emirates NBD Bank PJSC	340,934	0.09	Total Common and Preferred Stocks		31,025	0.01
AED 195,560	Emirates Telecommunications Group Co PJSC	1,389,593	0.39	Total Other transferable securities		31,025	0.01
AED 250,000	First Abu Dhabi Bank PJSC	1,278,212	0.36	TOTAL INVESTMENTS		351,485,989	98.46
Total United Arab Emirates		4,583,648	1.28				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives

Futures Contracts – (0.02)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 16/09/22	USD	114	5,715,390	(56,188)	(0.02)
Unrealised Loss on Futures Contracts			5,715,390	(56,188)	(0.02)
Total Futures Contracts			5,715,390	(56,188)	(0.02)
Other Net Assets/(Liabilities)				5,557,785	1.56
<b>TOTAL NET ASSETS</b>				<b>356,987,586</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 333,937 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 2022 (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 - 34.18%				Corporate Bonds - 34.18% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	92,944	0.06	EUR 100,000	BNP Paribas SA, 2.125%, 23/01/27	96,139	0.06
EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	96,397	0.06	EUR 100,000	BNP Paribas SA, 1.500%, 23/05/28	89,747	0.06
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	91,728	0.06	EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	93,233	0.06
<b>Total Australia</b>		<b>281,069</b>	<b>0.18</b>	EUR 100,000	BNP Paribas SA, 0.500%, 19/01/30	81,532	0.05
Belgium				EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	82,670	0.05
EUR 100,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	93,037	0.06	EUR 200,000	BPCE SA, 0.250%, 15/01/26	184,906	0.12
EUR 195,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	188,920	0.12	EUR 100,000	BPCE SA, 0.375%, 02/02/26	92,456	0.06
EUR 180,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	173,198	0.11	EUR 100,000	BPCE SA, 0.500%, 15/09/27	88,903	0.06
EUR 5,000,000	Sumitomo Mitsui Banking Corp, zero coupon, perpetual	5,000,443	3.17	EUR 100,000	Carrefour SA, 2.625%, 15/12/27	95,968	0.06
<b>Total Belgium</b>		<b>5,455,598</b>	<b>3.46</b>	EUR 100,000	Cie de Saint-Gobain, 1.875%, 15/03/31	88,321	0.06
Canada				EUR 100,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	91,416	0.06
EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	93,251	0.06	EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	95,358	0.06
EUR 100,000	Toronto-Dominion Bank, 0.500%, perpetual	89,518	0.06	EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	94,426	0.06
EUR 100,000	Total Capital Canada Ltd, 2.125%, 18/09/29	95,713	0.06	EUR 100,000	Credit Agricole SA, 1.375%, 03/05/27	93,844	0.06
<b>Total Canada</b>		<b>278,482</b>	<b>0.18</b>	EUR 100,000	Credit Agricole SA, 0.125%, 09/12/27	84,185	0.05
Finland				EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	83,836	0.05
EUR 100,000	Nordea Bank Abp, 0.500%, 14/05/27	90,130	0.06	EUR 100,000	Credit Agricole SA, 1.125%, 24/02/29	88,457	0.06
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	86,270	0.05	EUR 100,000	Danone SA, zero coupon, 01/12/25	92,648	0.06
<b>Total Finland</b>		<b>176,400</b>	<b>0.11</b>	EUR 100,000	Engie SA, 2.375%, 19/05/26	100,096	0.06
France				EUR 100,000	EssilorLuxottica SA, 0.375%, 05/01/26	94,427	0.06
EUR 100,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	93,500	0.06	EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	89,626	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	96,818	0.06	EUR 100,000	HSBC France SA, 0.100%, 03/09/27	87,453	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	90,529	0.06	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	88,981	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	93,054	0.06	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	83,280	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	93,087	0.06	EUR 100,000	Orange SA, 2.000%, 15/01/29	95,638	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	93,668	0.06	EUR 100,000	Orange SA, 1.875%, 12/09/30	92,552	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	80,931	0.05	EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	91,831	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	83,203	0.05	EUR 100,000	Sanofi, 1.000%, 21/03/26	96,560	0.06
EUR 100,000	BNP Paribas SA, 1.500%, 17/11/25	95,263	0.06	EUR 100,000	Sanofi, 1.375%, 21/03/30	91,945	0.06
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	97,464	0.06	EUR 100,000	Sanofi, 1.500%, 01/04/30	91,946	0.06
EUR 100,000	BNP Paribas SA, 1.125%, 11/06/26	92,842	0.06	EUR 100,000	Societe Generale SA, 0.125%, 17/11/26	91,908	0.06
EUR 100,000	BNP Paribas SA, 0.125%, 04/09/26	88,098	0.05	EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	88,379	0.06
				EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	88,238	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 34.18% (continued)				Corporate Bonds - 34.18% (continued)			
France (continued)				Italy			
EUR 200,000	Societe Generale SA, 2.125%, 27/09/28	181,480	0.11	EUR 100,000	ASTM SpA, 1.500%, 25/01/30	77,001	0.05
EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	82,391	0.05	EUR 120,000	Eni Spa, 0.625%, 23/01/30	98,982	0.06
EUR 100,000	Total Capital International SA, 2.500%, 25/03/26	101,445	0.06	EUR 200,000	Eni SpA, 1.250%, 18/05/26	191,134	0.12
EUR 100,000	Total Capital International SA, 0.750%, 12/07/28	90,374	0.06	EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	169,544	0.11
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	83,698	0.05	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	89,427	0.06
EUR 100,000	Vinci SA, 1.750%, 26/09/30	92,162	0.06	EUR 100,000	UniCredit SpA, 0.325%, 19/01/26	89,000	0.06
<b>Total France</b>		<b>4,820,912</b>	<b>3.06</b>	EUR 130,000	UniCredit SpA, 2.125%, 24/10/26	122,326	0.08
				EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	87,289	0.05
				<b>Total Italy</b>		<b>924,703</b>	<b>0.59</b>
Germany				Japan			
EUR 30,000	BASF SE, 0.875%, 15/11/27	26,974	0.02	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	77,339	0.05
EUR 100,000	BASF SE, 1.500%, 17/03/31	84,144	0.05	EUR 100,000	NTT Finance Corp, 0.342%, 03/03/30	83,357	0.05
EUR 80,000	Commerzbank AG, 1.000%, 04/03/26	75,174	0.05	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	94,240	0.06
EUR 20,000	Commerzbank AG, 0.500%, 04/12/26	18,085	0.01	EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	97,717	0.06
EUR 100,000	Daimler AG, 2.000%, 22/08/26	98,467	0.06	<b>Total Japan</b>		<b>352,653</b>	<b>0.22</b>
EUR 40,000	Daimler AG, 1.000%, 15/11/27	36,688	0.02	Luxembourg			
EUR 47,000	Daimler AG, 1.375%, 11/05/28	43,430	0.03	EUR 100,000	Aroundtown SA, 0.375%, 15/04/27	77,934	0.05
EUR 130,000	Daimler AG, 1.500%, 03/07/29	118,591	0.07	EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	92,364	0.06
EUR 100,000	Deutsche Bank AG, 1.625%, 20/01/27	89,520	0.06	EUR 100,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	92,127	0.06
EUR 100,000	Deutsche Bank AG, 0.750%, 17/02/27	88,462	0.06	EUR 100,000	Grand City Properties SA, 0.125%, perpetual	76,864	0.05
EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	90,278	0.06	EUR 50,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	46,723	0.03
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	82,325	0.05	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	77,515	0.05
EUR 45,000	Deutsche Telekom AG, 0.500%, 05/07/27	41,061	0.02	EUR 150,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	140,958	0.09
EUR 20,000	Deutsche Telekom AG, 1.750%, 25/03/31	18,344	0.01	EUR 100,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	86,736	0.05
EUR 50,000	E.ON SE, 0.375%, 29/09/27	44,039	0.03	EUR 30,000	Nestle Finance International Ltd, 1.125%, 01/04/26	29,102	0.02
EUR 100,000	SAP SE, 1.250%, 10/03/28	93,943	0.06	EUR 50,000	Nestle Finance International Ltd, 0.000%, 14/06/26	46,104	0.03
EUR 100,000	SAP SE, 1.625%, 10/03/31	91,744	0.06	EUR 80,000	Nestle Finance International Ltd, 1.500%, 01/04/30	74,067	0.05
EUR 50,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	42,697	0.03	EUR 150,000	Novartis Finance SA, zero coupon, 23/09/28	129,006	0.08
EUR 60,000	Volkswagen Financial Services AG, 0.875%, perpetual	51,685	0.03	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	95,582	0.06
EUR 100,000	Vonovia SE, 0.250%, 01/09/28	77,618	0.05	EUR 100,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	82,414	0.05
<b>Total Germany</b>		<b>1,313,269</b>	<b>0.83</b>	<b>Total Luxembourg</b>		<b>1,147,496</b>	<b>0.73</b>
Ireland							
EUR 100,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	97,275	0.06				
EUR 3,000,000	Bank of America Europe DAC, zero coupon, perpetual	3,001,720	1.90				
EUR 100,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	95,116	0.06				
EUR 100,000	Ryanair DAC, 0.875%, 25/05/26	88,934	0.06				
<b>Total Ireland</b>		<b>3,283,045</b>	<b>2.08</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 34.18% (continued)				Corporate Bonds - 34.18% (continued)			
Netherlands				Netherlands (continued)			
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	80,869	0.05	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	93,336	0.06
EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	89,652	0.06	EUR 70,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	70,670	0.05
EUR 100,000	ASML Holding NV, 1.375%, 07/07/26	97,533	0.06	EUR 50,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	41,805	0.03
EUR 40,000	BMW Finance NV, zero coupon, 11/01/26	36,852	0.02	EUR 100,000	Stellantis NV, 3.875%, perpetual	100,920	0.06
EUR 85,000	BMW Finance NV, 1.500%, 06/02/29	79,017	0.05	EUR 100,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	84,576	0.05
EUR 85,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	82,437	0.05	EUR 100,000	Unilever NV, 1.750%, 25/03/30	93,839	0.06
EUR 50,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	48,011	0.03	EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	93,007	0.06
EUR 100,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	89,892	0.06	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	95,040	0.06
EUR 200,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	166,776	0.11	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	83,601	0.05
EUR 50,000	Daimler International Finance BV, 1.375%, 26/06/26	47,857	0.03				
EUR 110,000	Daimler International Finance BV, 0.625%, 06/05/27	100,178	0.06	<b>Total Netherlands</b>		<b>3,478,939</b>	<b>2.20</b>
EUR 105,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	102,586	0.07	Norway			
EUR 50,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	47,913	0.03	EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	84,179	0.05
EUR 20,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	18,849	0.01	<b>Total Norway</b>		<b>84,179</b>	<b>0.05</b>
EUR 65,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	61,734	0.04	Spain			
EUR 150,000	Enel Finance International NV, zero coupon, 28/05/26	134,821	0.09	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	94,199	0.06
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	93,845	0.06	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.375%, 15/11/26	90,211	0.06
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	79,174	0.05	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	88,287	0.05
EUR 100,000	Heineken NV, 1.000%, 04/05/26	94,491	0.06	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	84,496	0.05
EUR 100,000	Iberdrola International BV, 1.125%, 21/04/26	96,951	0.06	EUR 100,000	Banco Santander SA, 0.300%, 04/10/26	90,238	0.06
EUR 100,000	ING Groep NV, 2.125%, 10/01/26	97,193	0.06	EUR 100,000	Banco Santander SA, 0.500%, perpetual	90,238	0.06
EUR 100,000	ING Groep NV, 2.000%, 20/09/28	91,333	0.06	EUR 100,000	Banco Santander SA, 1.125%, perpetual	90,075	0.06
EUR 100,000	ING Groep NV, 0.375%, 29/09/28	84,975	0.05	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	91,984	0.06
EUR 100,000	ING Groep NV, 2.500%, 15/11/30	92,756	0.06	EUR 100,000	CaixaBank SA, 0.750%, 10/07/26	93,731	0.06
EUR 100,000	ING Groep NV, 0.250%, perpetual	83,055	0.05	EUR 100,000	CaixaBank SA, 0.500%, 09/02/29	82,580	0.05
EUR 50,000	innogy Finance BV, 1.500%, 31/07/29	44,878	0.03	EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	96,968	0.06
EUR 125,000	LeasePlan Corp NV, 0.250%, 23/02/26	111,695	0.07	EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	93,197	0.06
EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	94,820	0.06	EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	84,400	0.05
EUR 100,000	Prosus NV, 0.000%, 13/07/29	74,541	0.05	<b>Total Spain</b>		<b>1,170,604</b>	<b>0.74</b>
EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	99,292	0.06	Sweden			
EUR 100,000	Shell International Finance BV, 2.500%, 24/03/26	101,151	0.06	EUR 100,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	97,074	0.06
EUR 100,000	Shell International Finance BV, 1.625%, 20/01/27	97,018	0.06	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	163,334	0.11
				EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	84,399	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 34.18% (continued)				Corporate Bonds - 34.18% (continued)			
Sweden (continued)				United States			
EUR 120,000	Svenska Handelsbanken AB, 0.500%, perpetual	96,532	0.06	EUR 100,000	Apple Inc, 1.625%, 10/11/26	98,221	0.06
EUR 1,700,000	Swedbank AB, 0.300%, 06/09/22	1,700,238	1.08	EUR 100,000	Apple Inc, 1.375%, 24/05/29	94,373	0.06
EUR 175,000	Swedbank AB, 0.300%, 20/05/27	157,339	0.10	EUR 100,000	AT&T Inc, 1.600%, 19/05/28	93,645	0.06
Total Sweden		2,298,916	1.46	EUR 100,000	AT&T Inc, 0.800%, 04/03/30	84,653	0.05
Switzerland				EUR 100,000	Bank of America Corp, 1.949%, 27/10/26	96,825	0.06
EUR 300,000	Credit Suisse AG, 0.250%, 05/01/26	249,902	0.16	EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	93,287	0.06
EUR 100,000	Credit Suisse AG, 1.500%, 10/04/26	93,296	0.06	EUR 200,000	Bank of America Corp, 3.648%, 31/03/29	203,578	0.13
EUR 100,000	Credit Suisse Group AG, 2.125%, 13/10/26	93,258	0.06	EUR 200,000	Bank of America Corp, 0.694%, 22/03/31	162,154	0.10
EUR 2,000,000	RAIFFEISEN SCHWEIZ GENOSSENSCH07/22 0, zero coupon, perpetual	2,000,325	1.27	EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	93,718	0.06
EUR 400,000	UBS Group AG, 0.250%, 24/02/28	335,776	0.21	EUR 150,000	Citigroup Inc, 1.250%, 06/07/26	142,870	0.09
EUR 3,000,000	Zuercher Kantonalbank, zero coupon, perpetual	3,000,967	1.90	EUR 100,000	Citigroup Inc, 1.500%, 24/07/26	95,828	0.06
Total Switzerland		5,773,524	3.66	EUR 100,000	Coca-Cola Co, 0.125%, 15/03/29	84,086	0.05
United Kingdom				EUR 100,000	Comcast Corp, zero coupon, 14/09/26	90,448	0.06
EUR 100,000	Barclays PLC, 2.885%, 31/01/27	97,315	0.06	EUR 100,000	Digital Euro Finco LLC, 2.500%, 16/01/26	96,204	0.06
EUR 100,000	Barclays PLC, 0.577%, 09/08/29	81,400	0.05	EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	88,146	0.06
EUR 200,000	BP Capital Markets PLC, 2.519%, 07/04/28	195,960	0.13	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	94,877	0.06
EUR 100,000	British Telecommunications PLC, 1.750%, 10/03/26	97,167	0.06	EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	92,527	0.06
EUR 2,000,000	Citibank NA, zero coupon, perpetual	2,000,533	1.27	EUR 70,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	65,887	0.04
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	96,190	0.06	EUR 35,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	31,882	0.02
EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	96,246	0.06	EUR 100,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	86,047	0.05
EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	77,381	0.05	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	81,488	0.05
EUR 150,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	137,966	0.09	EUR 100,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	94,597	0.06
EUR 3,000,000	Mitsubishi UFJ Trust & Banking Corp, zero coupon, perpetual	3,000,843	1.90	EUR 100,000	IBM CORP, 0.875%, 09/02/30	86,390	0.05
EUR 4,000,000	MIZUHO Bank Ltd, zero coupon, perpetual	4,000,650	2.54	EUR 200,000	International Business Machines Corp, 1.250%, 29/01/27	189,190	0.12
EUR 100,000	Natwest Group PLC, 0.780%, perpetual	81,168	0.05	EUR 200,000	JPMorgan Chase & Co, 1.090%, 11/03/27	186,826	0.12
EUR 100,000	NatWest Markets PLC, 0.125%, perpetual	89,427	0.06	EUR 100,000	JPMorgan Chase & Co, 0.389%, 24/02/28	88,109	0.06
EUR 3,000,000	Royal Bank of Canada, zero coupon, perpetual	3,002,214	1.90	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	93,078	0.06
EUR 3,500,000	The Norinchukin Bank, zero coupon, 19/07/22	3,501,206	2.22	EUR 125,000	JPMorgan Chase & Co, 1.812%, 12/06/29	115,229	0.07
EUR 2,000,000	Toronto-Dominion Bank, zero coupon, perpetual	2,000,691	1.27	EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	91,479	0.06
EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	96,271	0.06	EUR 100,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	93,785	0.06
EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	98,957	0.06	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	98,307	0.06
Total United Kingdom		18,751,585	11.89	EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	105,014	0.07
				EUR 100,000	Morgan Stanley, 1.875%, 27/04/27	93,927	0.06
				EUR 200,000	Morgan Stanley, 0.406%, 29/10/27	177,802	0.11
				EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	94,823	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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)				Certificate of Deposits - 58.34%			
Corporate Bonds - 34.18% (continued)				Austria			
	United States (continued)			EUR 5,000,000	Oesterreichische Kontrollbank AG, zero coupon, perpetual	5,001,373	3.17
EUR 100,000	Morgan Stanley, 0.497%, perpetual	79,988	0.05	<b>Total Austria</b>		<b>5,001,373</b>	<b>3.17</b>
EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	89,193	0.06	Belgium			
EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	55,976	0.04	EUR 3,000,000	LVMH Finance Belgique SA, zero coupon, perpetual	3,000,843	1.90
EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	90,866	0.06	<b>Total Belgium</b>		<b>3,000,843</b>	<b>1.90</b>
EUR 140,000	Verizon Communications Inc, 3.250%, 17/02/26	144,927	0.09	Canada			
EUR 100,000	Verizon Communications Inc, 1.375%, 02/11/28	91,607	0.06	EUR 2,000,000	Toronto-Dominion Bank, zero coupon, 08/08/22	2,001,401	1.27
EUR 100,000	Visa Inc, 2.000%, 15/06/29	96,528	0.06	<b>Total Canada</b>		<b>2,001,401</b>	<b>1.27</b>
<b>Total United States</b>		<b>4,328,385</b>	<b>2.74</b>	Finland			
<b>Total Corporate Bonds</b>		<b>53,919,759</b>	<b>34.18</b>	EUR 4,000,000	Nordea Bank Abp, zero coupon, perpetual	4,002,436	2.54
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				EUR 3,000,000	OP Corporate Bank plc, zero coupon, perpetual	3,001,694	1.90
		<b>53,919,759</b>	<b>34.18</b>	<b>Total Finland</b>		<b>7,004,130</b>	<b>4.44</b>
Other transferable securities				France			
Corporate Bonds - 0.20%				EUR 3,000,000	L'Oreal SA, zero coupon, perpetual	3,000,060	1.90
Germany				EUR 3,000,000	MANAGED AND ENHANCED TAP, zero coupon, perpetual	3,002,352	1.91
EUR 50,000	Volkswagen Leasing Gmbh, 0.375%, perpetual	44,538	0.03	EUR 3,000,000	Satellite Chemical Co Ltd, zero coupon, perpetual	3,000,349	1.90
<b>Total Germany</b>		<b>44,538</b>	<b>0.03</b>	<b>Total France</b>		<b>9,002,761</b>	<b>5.71</b>
Netherlands				Ireland			
EUR 100,000	Easyjet Finco Bv, 1.875%, perpetual	80,586	0.05	EUR 5,000,000	Caterpillar International, zero coupon, 13/07/22	5,000,801	3.17
EUR 100,000	Stellantis NV, 4.500%, 07/07/28	101,172	0.06	EUR 4,000,000	Matchpoint Finance PLC, zero coupon, perpetual	4,000,761	2.54
<b>Total Netherlands</b>		<b>181,758</b>	<b>0.11</b>	<b>Total Ireland</b>		<b>9,001,562</b>	<b>5.71</b>
United States				Luxembourg			
EUR 100,000	AT&T Inc, 1.800%, 05/09/26	97,343	0.06	EUR 2,000,000	BGL BNP Paribas, zero coupon, perpetual	2,000,769	1.27
<b>Total United States</b>		<b>97,343</b>	<b>0.06</b>	EUR 1,000,000	BGL BNP Paribas, zero coupon, perpetual	1,000,462	0.63
<b>Total Corporate Bonds</b>		<b>323,639</b>	<b>0.20</b>	EUR 4,000,000	Nestle Finance International Ltd, zero coupon, perpetual	4,000,769	2.54
<b>Total Other transferable securities</b>				EUR 1,000,000	Nestle Finance International Ltd, zero coupon, perpetual	1,000,311	0.63
		<b>323,639</b>	<b>0.20</b>	EUR 3,000,000	Sunderland Receivables SA, zero coupon, perpetual	3,000,444	1.90
Mutual Fund - 3.17%				<b>Total Luxembourg</b>		<b>11,002,755</b>	<b>6.97</b>
Ireland				Netherlands			
EUR 151,444	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	4,641,759	2.94	EUR 2,000,000	Linde Finance BV, zero coupon, perpetual	2,000,385	1.27
<b>Total Ireland</b>		<b>4,641,759</b>	<b>2.94</b>	EUR 1,000,000	Linde Finance BV, zero coupon, perpetual	1,000,207	0.63
Luxembourg				EUR 2,000,000	Linde Finance BV, zero coupon, perpetual	2,000,799	1.27
USD 38,680	State Street Emerging Markets Local Currency Government Bond Index Fund	306,282	0.20	EUR 3,000,000	PACCAR Financial Europe BV, zero coupon, perpetual	3,001,130	1.90
EUR 5,839	State Street Global High Yield Bond ESG Screened Index Fund	49,510	0.03	EUR 2,000,000	PACCAR Financial Europe BV, zero coupon, perpetual	2,000,784	1.27
<b>Total Luxembourg</b>		<b>355,792</b>	<b>0.23</b>				
<b>Total Mutual Fund</b>		<b>4,997,551</b>	<b>3.17</b>				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Certificate of Deposits - 58.34% (continued)				Certificate of Deposits - 58.34% (continued)			
Netherlands (continued)				United States			
EUR 4,000,000	Toyota Motor Finance, zero coupon, perpetual	4,002,186	2.54	EUR 5,000,000	Colgate-Palmolive Co, zero coupon, perpetual	5,001,295	3.17
EUR 4,000,000	Unilever Finance Netherlands BV, zero coupon, 11/07/22	4,000,542	2.53	EUR 2,000,000	Collateralized REPO, zero coupon, perpetual	2,000,754	1.27
Total Netherlands		18,006,033	11.41	Total United States		7,002,049	4.44
Norway				Total Certificate of Deposits			
EUR 5,000,000	DNB Bank ASA, zero coupon, perpetual	5,005,087	3.17	TOTAL INVESTMENTS		151,272,762	95.89
Total Norway		5,005,087	3.17				
Sweden							
EUR 2,000,000	Svenska Handelsbanken AB, zero coupon, perpetual	2,000,153	1.27				
EUR 2,000,000	Swedbank AB, zero coupon, perpetual	2,000,610	1.27				
Total Sweden		4,000,763	2.54				
United Kingdom							
EUR 2,000,000	Barclays Bank PLC, zero coupon, perpetual	2,001,059	1.27				
EUR 5,000,000	Land Securities Group PLC REIT, zero coupon, perpetual	5,001,331	3.17				
EUR 4,000,000	Mitsubishi Corp, zero coupon, perpetual	4,000,355	2.54				
EUR 1,000,000	Mitsubishi Corp, zero coupon, perpetual	1,000,311	0.63				
Total United Kingdom		12,003,056	7.61				

### Derivatives

Futures Contracts – (2.06)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
BCOM COMMODITY INDEX FUTURE, due 21/09/22	USD	623	6,975,193	(788,417)	(0.50)
EMINI RUSS 2000 FUTURE, due 16/09/22	USD	68	5,554,738	(327,225)	(0.21)
EURO BOBL FUTURE, due 08/09/22	EUR	47	5,836,930	(22,780)	(0.01)
EURO BTP FUTURE, due 08/09/22	EUR	18	2,216,160	(10,080)	(0.01)
EURO OAT FUTURE, due 08/09/22	EUR	48	6,649,440	(102,740)	(0.07)
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	38	1,307,580	(41,140)	(0.03)
FSTE EPRA EUROPE Index, due 16/09/22	EUR	127	2,202,815	(123,587)	(0.08)
FTSE 100 INDEX FUTURE, due 16/09/22	GBP	7	579,049	(13,305)	(0.01)
HANG SENG INDEX FUTURE, due 28/07/22	HKD	2	265,055	(4,107)	(0.00)
MSCI EMERGING MARKETS INDEX FUTURE, due 16/09/22	USD	33	1,582,529	(11,900)	(0.01)
MSCI ENERGY INDEX FUTURE, due 16/09/22	USD	83	3,051,220	(655,540)	(0.42)
MSCI WOR NTR INDEX FUTURE, due 16/09/22	EUR	20	758,300	(5,050)	(0.00)
MSCI WORLD MATERIALS INDEX FUTURE, due 16/09/22	USD	64	2,916,324	(537,908)	(0.34)
MSCI WORLD UTILITIES INDEX FUTURE, due 16/09/22	USD	107	3,142,778	(212,598)	(0.13)
OMXS30 INDEX FUTURE, due 15/07/22	SEK	14	244,438	(7,886)	(0.00)
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	62	11,236,741	(326,418)	(0.21)
S&P/TSX 60 INDEX FUTURE, due 15/09/22	CAD	4	677,751	(27,497)	(0.02)
SPI 200 FUTURE, due 15/09/22	AUD	3	318,732	(6,611)	(0.00)

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – (2.06)% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SWISS MARKET INDEX FUTURE, due 16/09/22	CHF	5	533,890	(7,337)	(0.00)
TOPIX INDEX FUTURE, due 08/09/22	JPY	6	790,187	(12,286)	(0.01)
Unrealised Loss on Futures Contracts			56,839,850	(3,244,412)	(2.06)
Total Futures Contracts			56,839,850	(3,244,412)	(2.06)
Other Net Assets/(Liabilities)				9,733,493	6.17
TOTAL NET ASSETS				157,761,843	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 5,943,699 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2022 (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 - 92.91%				Common and Preferred Stocks - 92.91% <i>(continued)</i>			
Austria				United Kingdom			
EUR 25,736	Andritz AG	989,292	2.88	GBP 157,425	Barratt Developments PLC	836,462	2.43
Total Austria		989,292	2.88	EUR 81,240	CNH Industrial NV	895,265	2.61
Belgium				GBP 589,614	Serco Group PLC	1,193,142	3.47
EUR 13,379	Ucb SA	1,078,883	3.14	GBP 160,867	Standard Chartered PLC	1,155,988	3.37
Total Belgium		1,078,883	3.14	Total United Kingdom		4,080,857	11.88
France				Total Common and Preferred Stocks		31,914,999	92.91
EUR 49,475	AXA SA	1,071,628	3.12	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		31,914,999	92.91
EUR 25,780	BNP Paribas SA	1,169,510	3.41	Mutual Fund - 0.06%			
EUR 6,769	Dassault Aviation SA	1,007,904	2.93	Ireland			
EUR 41,784	MICHELIN (CGDE)	1,085,339	3.16	EUR 21	State Street EUR Liquidity LVNAV Fund	20,384	0.06
EUR 10,352	Sanofi	997,312	2.90	Total Ireland		20,384	0.06
EUR 54,568	Societe Generale SA	1,139,926	3.32	Total Mutual Fund		20,384	0.06
Total France		6,471,619	18.84	TOTAL INVESTMENTS		31,935,383	92.97
Germany				Other Net Assets/(Liabilities)		2,416,481	7.03
EUR 5,965	Allianz SE	1,086,346	3.16	TOTAL NET ASSETS		34,351,864	100.00
EUR 14,935	Bayerische Motoren Werke AG	1,097,125	3.19				
EUR 15,062	Continental AG	1,001,623	2.92				
EUR 43,360	Duerr AG	952,186	2.77				
Total Germany		4,137,280	12.04				
Hungary							
HUF 58,471	Richter Gedeon Nyrt	1,006,469	2.93				
Total Hungary		1,006,469	2.93				
Ireland							
EUR 34,294	CRH PLC	1,131,702	3.30				
EUR 112,048	Glanbia PLC	1,157,456	3.37				
GBP 106,720	Grafton Group PLC	963,011	2.80				
EUR 34,576	Smurfit Kappa Group PLC	1,109,198	3.23				
Total Ireland		4,361,367	12.70				
Italy							
EUR 66,254	Assicurazioni Generali SpA	1,008,717	2.94				
EUR 168,371	Enel SpA	878,897	2.56				
EUR 113,705	Leonardo SpA	1,100,437	3.20				
Total Italy		2,988,051	8.70				
Netherlands							
EUR 32,087	Koninklijke Philips NV	659,548	1.92				
Total Netherlands		659,548	1.92				
Spain							
EUR 43,518	ACS Actividades de Construccion y Servicios SA	1,006,571	2.93				
EUR 236,301	Banco Bilbao Vizcaya Argentaria SA	1,023,302	2.98				
Total Spain		2,029,873	5.91				
Sweden							
SEK 134,257	Hexpol AB	1,090,910	3.18				
Total Sweden		1,090,910	3.18				
Switzerland							
CHF 25,664	Adecco Group AG	831,823	2.42				
CHF 25,412	LafargeHolcim Ltd	1,037,187	3.02				
CHF 3,619	Roche Holding AG	1,151,840	3.35				
Total Switzerland		3,020,850	8.79				

## Schedule of Investments

as at 30 June 2022 (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 - 92.81%				Common and Preferred Stocks - 92.81% <i>(continued)</i>			
Austria				United Kingdom			
EUR 61,033	Andritz AG	2,346,109	2.89	EUR 200,052	CNH Industrial NV	2,204,573	2.72
Total Austria		2,346,109	2.89	Total United Kingdom		2,204,573	2.72
Belgium				Total Common and Preferred Stocks			
EUR 33,742	Ucb SA	2,720,955	3.35			75,315,819	92.81
Total Belgium		2,720,955	3.35	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		75,315,819	92.81
France				Mutual Fund - 3.24%			
EUR 114,815	AXA SA	2,486,893	3.06	Ireland			
EUR 56,561	BNP Paribas SA	2,565,890	3.16	EUR 2,673	State Street EUR Liquidity LVNAV Fund	2,626,576	3.24
EUR 16,138	Dassault Aviation SA	2,402,948	2.96	Total Ireland		2,626,576	3.24
EUR 69,638	Imerys SA	2,023,680	2.49	Total Mutual Fund		2,626,576	3.24
EUR 89,388	MICHELIN (CGDE)	2,321,853	2.86	TOTAL INVESTMENTS		77,942,395	96.05
EUR 243,550	Orange SA	2,732,631	3.37	Other Net Assets/(Liabilities)		3,204,854	3.95
EUR 53,650	Publicis Groupe SA	2,503,309	3.09	TOTAL NET ASSETS		81,147,249	100.00
EUR 27,294	Sanofi	2,629,504	3.24				
EUR 117,574	SCOR SE	2,410,267	2.97				
EUR 116,350	Societe Generale SA	2,430,552	3.00				
Total France		24,507,527	30.20				
Germany							
EUR 13,701	Allianz SE	2,495,226	3.08				
EUR 35,557	Bayerische Motoren Werke AG	2,612,017	3.22				
EUR 40,516	Continental AG	2,694,314	3.32				
EUR 110,174	Duerr AG	2,419,421	2.98				
EUR 43,412	Henkel AG & Co KGaA-Preferred Stock	2,551,757	3.14				
EUR 27,362	SAP SE	2,378,579	2.93				
Total Germany		15,151,314	18.67				
Ireland							
EUR 76,927	CRH PLC	2,538,591	3.13				
GBP 38,823	DCC PLC	2,299,140	2.83				
EUR 218,711	Glanbia PLC	2,259,285	2.79				
GBP 249,985	Grafton Group PLC	2,255,795	2.78				
EUR 69,257	Smurfit Kappa Group PLC	2,221,764	2.74				
Total Ireland		11,574,575	14.27				
Italy							
EUR 162,509	Assicurazioni Generali SpA	2,474,199	3.05				
EUR 406,139	Enel SpA	2,120,046	2.61				
EUR 280,587	Leonardo SpA	2,715,521	3.35				
Total Italy		7,309,766	9.01				
Netherlands							
EUR 112,629	Koninklijke Philips NV	2,315,089	2.85				
Total Netherlands		2,315,089	2.85				
Spain							
EUR 105,585	ACS Actividades de Construcción y Servicios SA	2,442,181	3.01				
EUR 547,753	Banco Bilbao Vizcaya Argentaria SA	2,372,044	2.92				
Total Spain		4,814,225	5.93				
Switzerland							
EUR 57,846	LafargeHolcim Ltd	2,371,686	2.92				
Total Switzerland		2,371,686	2.92				

## Schedule of Investments

as at 30 June 2022 (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 - 98.19%			
Panama			
USD 9,557	Copa Holdings SA	605,627	2.87
<b>Total Panama</b>		<b>605,627</b>	<b>2.87</b>
United States			
USD 8,706	Advanced Energy Industries Inc	635,364	3.01
USD 5,594	Affiliated Managers Group Inc	652,260	3.09
USD 14,602	Avient Corp	585,248	2.77
USD 16,055	Avnet Inc	688,439	3.26
USD 9,553	Bristol-Myers Squibb Co	735,581	3.48
USD 22,022	Cabot Oil & Gas Corp	567,947	2.69
USD 2,723	Cigna Corp	717,565	3.40
USD 14,160	Cisco Systems Inc	603,782	2.86
USD 13,181	Citigroup Inc	606,194	2.87
USD 8,647	Cognizant Technology Solutions Corp	583,586	2.76
USD 7,708	Comerica Inc	565,613	2.68
USD 3,547	Cummins Inc	686,451	3.25
USD 30,235	frontdoor Inc	728,059	3.45
USD 54,025	Hanesbrands Inc	555,917	2.63
USD 9,503	Hartford Financial Services Group Inc	621,781	2.94
USD 42,593	Hewlett Packard Enterprise Co	564,783	2.67
USD 18,940	Las Vegas Sands Corp	636,195	3.01
USD 5,004	Lear Corp	629,954	2.98
USD 3,861	M&T Bank Corp	615,405	2.91
USD 8,029	ManpowerGroup Inc	613,496	2.90
USD 7,319	Merck & Co Inc	667,273	3.16
USD 10,900	MetLife Inc	684,411	3.24
USD 22,284	NCR Corp	693,255	3.28
CAD 9,554	Newmont Goldcorp Corp	567,337	2.68
USD 8,994	Omnicom Group Inc	572,108	2.71
USD 6,774	Philip Morris International Inc	668,865	3.16
USD 6,445	Polaris Inc	639,860	3.03
USD 5,877	Reinsurance Group of America Inc	689,313	3.26
USD 27,985	Resideo Technologies Inc	543,469	2.57
USD 17,706	Skechers U.S.A. Inc	629,980	2.98
USD 42,500	Warner Bros Discovery Inc	570,350	2.70
USD 15,886	Wells Fargo & Co	622,255	2.94
<b>Total United States</b>		<b>20,142,096</b>	<b>95.32</b>
<b>Total Common and Preferred Stocks</b>		<b>20,747,723</b>	<b>98.19</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		20,747,723	98.19
Mutual Fund - 1.20%			
Ireland			
USD 253,842	State Street USD Liquidity LVNAV Fund	253,842	1.20
<b>Total Ireland</b>		<b>253,842</b>	<b>1.20</b>
<b>Total Mutual Fund</b>		<b>253,842</b>	<b>1.20</b>
<b>TOTAL INVESTMENTS</b>		<b>21,001,565</b>	<b>99.39</b>
Other Net Assets/(Liabilities)		128,664	0.61
<b>TOTAL NET ASSETS</b>		<b>21,130,229</b>	<b>100.00</b>

## Schedule of Investments

as at 30 June 2022 (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 - 97.05%				Common and Preferred Stocks - 97.05% <i>(continued)</i>			
Cayman Islands				Singapore			
HKD 2,778,000	Dali Foods Group Co Ltd	1,476,275	2.98	SGD 63,800	United Overseas Bank Ltd	1,203,384	2.43
HKD 565,000	Haitian International Holdings Ltd	1,443,650	2.92	<b>Total Singapore</b>			
HKD 2,841,000	Lee & Man Paper Manufacturing Ltd	1,220,114	2.47	<b>1,203,384 2.43</b>			
<b>Total Cayman Islands</b>				Taiwan			
<b>4,140,039 8.37</b>				TWD 238,000	Catcher Technology Co Ltd	1,324,735	2.68
China				TWD 74,000	Taiwan Semiconductor Manufacturing Co Ltd	1,184,657	2.39
HKD 118,000	Alibaba Group Holding Ltd	1,682,718	3.40	<b>Total Taiwan</b>			
HKD 1,993,772	China Construction Bank Corp	1,339,014	2.71	<b>2,509,392 5.07</b>			
HKD 576,600	CITIC Securities Co Ltd	1,288,853	2.60	United Kingdom			
CNY 275,054	Gree Electric Appliances Inc of Zhuhai	1,383,434	2.79	HKD 176,650	Standard Chartered PLC	1,329,330	2.69
HKD 396,600	Haier Smart Home Co Ltd	1,468,243	2.97	<b>Total United Kingdom</b>			
HKD 193,000	Ping An Insurance Group Co of China Ltd	1,312,172	2.65	<b>1,329,330 2.69</b>			
<b>Total China</b>				<b>Total Common and Preferred Stocks</b>			
<b>8,474,434 17.12</b>				<b>48,026,920 97.05</b>			
Hong Kong				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
HKD 1,988,232	WH Group Ltd	1,535,461	3.10	<b>48,026,920 97.05</b>			
<b>Total Hong Kong</b>				Mutual Fund - 0.01%			
<b>1,535,461 3.10</b>				Ireland			
Indonesia				USD 4,861	State Street USD Liquidity LVNAV Fund	4,861	0.01
IDR 2,187,700	Bank Mandiri Persero Tbk PT	1,163,787	2.35	<b>Total Ireland</b>			
<b>Total Indonesia</b>				<b>4,861 0.01</b>			
<b>1,163,787 2.35</b>				<b>Total Mutual Fund</b>			
Japan				<b>48,031,781 97.06</b>			
JPY 96,322	Alfresa Holdings Corp	1,293,936	2.61	<b>TOTAL INVESTMENTS</b>			
JPY 81,700	Astellas Pharma Inc	1,271,911	2.57	<b>48,031,781 97.06</b>			
JPY 39,289	KDDI Corp	1,240,370	2.51	Other Net Assets/(Liabilities)			
JPY 118,100	Kinden Corp	1,362,208	2.75	<b>1,456,098 2.94</b>			
JPY 56,500	Komatsu Ltd	1,250,981	2.53	<b>TOTAL NET ASSETS</b>			
JPY 81,400	Kyowa Exeo Corp	1,272,034	2.57	<b>49,487,879 100.00</b>			
JPY 61,700	Nihon Kohden Corp	1,259,842	2.55				
JPY 36,800	NOF Corp	1,362,511	2.75				
JPY 45,279	Sumitomo Mitsui Financial Group Inc	1,343,822	2.71				
JPY 43,000	Suzuki Motor Corp	1,349,615	2.73				
JPY 105,500	Tokyo Broadcasting System Holdings Inc	1,319,381	2.67				
JPY 80,610	Toyota Motor Corp	1,246,042	2.52				
JPY 23,700	Trend Micro Inc	1,154,864	2.33				
JPY 132,900	Zeon Corp	1,285,419	2.60				
<b>Total Japan</b>							
<b>18,012,936 36.40</b>							
Korea							
KRW 8,603	Hyundai Mobis Co Ltd	1,318,544	2.66				
KRW 36,077	KB Financial Group Inc	1,337,883	2.70				
KRW 22,996	KT&G Corp	1,455,847	2.94				
KRW 32,953	Samsung Electronics Co Ltd-Preferred Stock	1,319,744	2.67				
KRW 26,636	Samsung Life Insurance Co Ltd	1,284,206	2.60				
KRW 42,068	Shinhan Financial Group Co Ltd	1,200,416	2.43				
<b>Total Korea</b>							
<b>7,916,640 16.00</b>							
Macau							
HKD 730,000	Sands China Ltd	1,741,517	3.52				
<b>Total Macau</b>							
<b>1,741,517 3.52</b>							

## Schedule of Investments

as at 30 June 2022 (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 - 96.61%				Common and Preferred Stocks - 96.61% <i>(continued)</i>			
Cayman Islands				Switzerland			
HKD 7,446,000	Dali Foods Group Co Ltd	3,784,905	2.88	CHF 88,218	Adecco Group AG	2,859,329	2.18
HKD 1,608,000	Haitian International Holdings Ltd	3,930,034	2.99	CHF 69,009	LafargeHolcim Ltd	2,816,591	2.14
HKD 6,706,000	Lee & Man Paper Manufacturing Ltd	2,754,796	2.10	CHF 11,664	Roche Holding AG	3,712,369	2.83
<b>Total Cayman Islands</b>		<b>10,469,735</b>	<b>7.97</b>	<b>Total Switzerland</b>		<b>9,388,289</b>	<b>7.15</b>
China				Taiwan			
CNY 854,708	Gree Electric Appliances Inc of Zhuhai	4,112,019	3.13	TWD 687,000	Catcher Technology Co Ltd	3,657,678	2.78
HKD 1,297,800	Haier Smart Home Co Ltd	4,595,680	3.50	<b>Total Taiwan</b>		<b>3,657,678</b>	<b>2.78</b>
HKD 601,500	Ping An Insurance Group Co of China Ltd	3,911,704	2.98	United States			
<b>Total China</b>		<b>12,619,403</b>	<b>9.61</b>	USD 48,425	Advanced Energy Industries Inc	3,380,417	2.57
Germany				USD 91,452	Avient Corp	3,506,047	2.67
EUR 50,888	Continental AG	3,384,052	2.58	USD 15,982	Cigna Corp	4,028,483	3.07
<b>Total Germany</b>		<b>3,384,052</b>	<b>2.58</b>	USD 76,083	Citigroup Inc	3,346,939	2.55
Hong Kong				USD 47,384	Cognizant Technology Solutions Corp	3,058,919	2.33
HKD 5,978,197	WH Group Ltd	4,416,098	3.36	USD 21,387	Cummins Inc	3,959,086	3.01
<b>Total Hong Kong</b>		<b>4,416,098</b>	<b>3.36</b>	USD 23,329	Lear Corp	2,809,209	2.14
Hungary				USD 25,559	M&T Bank Corp	3,896,742	2.97
HUF 187,223	Richter Gedeon Nyrt	3,222,695	2.45	USD 131,726	NCR Corp	3,919,840	2.98
<b>Total Hungary</b>		<b>3,222,695</b>	<b>2.45</b>	USD 35,138	Polaris Inc	3,336,842	2.54
Italy				USD 37,584	Reinsurance Group of America Inc	4,216,584	3.21
EUR 433,040	Leonardo SpA	4,190,961	3.19	USD 177,035	Resideo Technologies Inc	3,288,555	2.50
<b>Total Italy</b>		<b>4,190,961</b>	<b>3.19</b>	USD 108,736	Skechers U.S.A. Inc	3,700,633	2.82
Japan				<b>Total United States</b>		<b>46,448,296</b>	<b>35.36</b>
JPY 185,700	Komatsu Ltd	3,932,882	2.99	<b>Total Common and Preferred Stocks</b>		<b>126,910,742</b>	<b>96.61</b>
JPY 133,100	Sumitomo Mitsui Financial Group Inc	3,778,503	2.88	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
JPY 384,200	Zeon Corp	3,554,462	2.71			<b>126,910,742</b>	<b>96.61</b>
<b>Total Japan</b>		<b>11,265,847</b>	<b>8.58</b>	Mutual Fund - 0.37%			
Korea				Ireland			
KRW 59,944	KT&G Corp	3,629,993	2.76	USD 502,030	State Street USD Liquidity LVNAV Fund	480,205	0.37
KRW 80,833	Samsung Electronics Co Ltd-Preferred Stock	3,096,566	2.36	<b>Total Ireland</b>		<b>480,205</b>	<b>0.37</b>
KRW 142,218	Shinhan Financial Group Co Ltd	3,881,781	2.95	<b>Total Mutual Fund</b>		<b>480,205</b>	<b>0.37</b>
<b>Total Korea</b>		<b>10,608,340</b>	<b>8.07</b>	<b>TOTAL INVESTMENTS</b>		<b>127,390,947</b>	<b>96.98</b>
Spain							
EUR 155,065	ACS Actividades de Construccion y Servicios SA	3,586,653	2.73				
EUR 843,481	Banco Bilbao Vizcaya Argentaria SA	3,652,695	2.78				
<b>Total Spain</b>		<b>7,239,348</b>	<b>5.51</b>				

### Derivatives

Forward Foreign Exchange Contracts – 0.57%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 29/07/22	UBS AG	81,000	82,091	2,523	0.00
Bought USD / Sold CHF, due 29/07/22	Westpac Banking Corporation	3,957,951	3,762,000	21,567	0.03

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in Euro)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.57% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold EUR, due 29/07/22	JPMorgan Chase Bank NA London	4,375,059	4,050,000	128,256	0.09
Bought USD / Sold JPY, due 29/07/22	HSBC Bank PLC	3,658,200	467,199,000	204,737	0.15
Bought USD / Sold KRW, due 29/07/22	UBS AG	11,538,573	14,421,255,000	409,164	0.31
Total Unrealised Gain on Forward Foreign Exchange Contracts				766,247	0.58
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 29/07/22	Merrill Lynch International	147,000	155,793	(1,785)	(0.00)
Bought JPY / Sold USD, due 29/07/22	Merrill Lynch International	20,559,000	158,661	(6,796)	(0.01)
Bought KRW / Sold USD, due 29/07/22	HSBC Bank PLC	411,789,000	323,069	(5,565)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(14,146)	(0.01)
Total Forward Foreign Exchange Contracts				752,101	0.57
Other Net Assets/(Liabilities)				3,213,575	2.45
TOTAL NET ASSETS				131,356,623	100.00



## Schedule of Investments

as at 30 June 2022 (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 - 98.60%				Common and Preferred Stocks - 98.60% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
AUD 36,320	Dexus REIT	221,782	0.13	EUR 22,822	Veolia Environnement SA	555,682	0.32
AUD 67,882	GPT Group REIT	196,985	0.11	EUR 27,464	Vivendi SE	278,394	0.16
AUD 95,574	Medibank Pvt Ltd	213,595	0.12	<b>Total France</b>		<b>9,868,194</b>	<b>5.70</b>
AUD 74,359	Stockland REIT	184,590	0.11	Germany			
<b>Total Australia</b>		<b>816,952</b>	<b>0.47</b>	EUR 11,425	Bayerische Motoren Werke AG	877,426	0.51
Austria				EUR 2,047	Bayerische Motoren Werke AG-Preferred Stock	144,666	0.08
EUR 5,214	OMV AG	243,986	0.14	EUR 3,566	Beiersdorf AG	363,413	0.21
EUR 2,413	Verbund AG	235,491	0.14	EUR 3,253	Daimler AG	187,795	0.11
<b>Total Austria</b>		<b>479,477</b>	<b>0.28</b>	EUR 15,341	Deutsche Post AG	573,207	0.33
Belgium				EUR 3,680	Henkel AG & Co KGaA	224,680	0.13
EUR 5,263	Proximus SADP	77,389	0.04	EUR 6,102	Henkel AG & Co KGaA-Preferred Stock	374,977	0.22
<b>Total Belgium</b>		<b>77,389</b>	<b>0.04</b>	EUR 4,317	Merck KGaA	726,626	0.42
Canada				EUR 5,131	Porsche Automobil Holding SE-Preferred Stock	338,588	0.19
CAD 2,562	BCE Inc	125,662	0.07	EUR 2,357	Uniper SE	34,917	0.02
CAD 30,964	Canadian Imperial Bank of Commerce	1,500,492	0.87	<b>Total Germany</b>		<b>3,846,295</b>	<b>2.22</b>
CAD 2,600	George Weston Ltd	303,083	0.17	Hong Kong			
CAD 8,300	Great-West Lifeco Inc	202,232	0.12	HKD 71,000	Chow Tai Fook Jewellery Group Ltd	133,550	0.08
CAD 10,859	Hydro One Ltd	291,352	0.17	HKD 65,000	Hang Lung Properties Ltd	123,258	0.07
CAD 19,300	Power Corp of Canada	495,535	0.29	HKD 132,000	HKT Trust & HKT Ltd	177,302	0.10
CAD 45,600	Royal Bank of Canada	4,406,050	2.54	HKD 47,000	Power Assets Holdings Ltd	295,586	0.17
CAD 15,493	Sun Life Financial Inc	708,382	0.41	HKD 120,568	Sino Land Co Ltd	177,926	0.11
CAD 15,600	Teck Resources Ltd	476,000	0.27	HKD 32,000	SITC International Holdings Co Ltd	90,532	0.05
CAD 14,604	Telus Corp	324,584	0.19	<b>Total Hong Kong</b>		<b>998,154</b>	<b>0.58</b>
CAD 1,401	Telus Corp	31,138	0.02	Ireland			
CAD 32,600	Toronto-Dominion Bank	2,133,235	1.23	USD 16,737	Accenture PLC	4,647,028	2.68
CAD 7,300	Tourmaline Oil Corp	378,766	0.22	USD 24,400	Johnson Controls International plc / Tyco Fire & Security Finance SCA	1,168,272	0.68
CAD 999	WSP Global Inc	112,713	0.06	USD 14,400	Medtronic PLC	1,292,400	0.75
<b>Total Canada</b>		<b>11,489,224</b>	<b>6.63</b>	USD 7,092	Seagate Technology Holdings PLC	506,653	0.29
Denmark				<b>Total Ireland</b>		<b>7,614,353</b>	<b>4.40</b>
DKK 3,355	Coloplast A/S	381,281	0.22	Israel			
DKK 27,289	Novo Nordisk A/S	3,019,941	1.74	ILS 49,715	Bank Leumi Le-Israel BM	440,772	0.25
DKK 277	Rockwool International AS	62,208	0.04	ILS 1	Isracard Ltd	2	0.00
<b>Total Denmark</b>		<b>3,463,430</b>	<b>2.00</b>	ILS 24,995	Israel Chemicals Ltd	226,173	0.13
Finland				<b>Total Israel</b>		<b>666,947</b>	<b>0.38</b>
EUR 9,367	Kesko OYJ	220,434	0.13	Italy			
EUR 19,840	Stora Enso OYJ	310,400	0.18	EUR 39,100	Assicurazioni Generali SpA	622,354	0.36
<b>Total Finland</b>		<b>530,834</b>	<b>0.31</b>	EUR 87,334	Eni SpA	1,034,284	0.60
France				EUR 18,525	Poste Italiane SpA	172,598	0.10
EUR 31,406	Bollere SA	145,124	0.08	<b>Total Italy</b>		<b>1,829,236</b>	<b>1.06</b>
EUR 5,542	Capgemini SE	947,010	0.55	Japan			
EUR 14,088	Carrefour SA	248,687	0.14	JPY 6,800	AGC Inc	238,755	0.14
EUR 17,479	Cie de Saint-Gobain	748,205	0.43	JPY 4,800	Aisin Seiki Co Ltd	148,394	0.09
EUR 3,397	Danone SA	189,147	0.11	JPY 10,300	Bridgestone Corp	375,290	0.22
EUR 1,284	Electricite de France SA	10,478	0.01	JPY 34,600	Canon Inc	785,698	0.45
EUR 1,629	Gecina SA REIT	151,570	0.09				
EUR 8,716	L'Oreal SA	3,000,628	1.73				
EUR 23,968	MICHELIN (CGDE)	650,865	0.38				
EUR 5,300	Renault SA	131,818	0.08				
EUR 18,684	Schneider Electric SE	2,205,297	1.27				
EUR 1,974	Teleperformance	605,289	0.35				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.60% (continued)				Common and Preferred Stocks - 98.60% (continued)			
Japan (continued)				New Zealand			
JPY 7,900	Dai Nippon Printing Co Ltd	170,148	0.10	NZD 64,391	Spark New Zealand Ltd	192,169	0.11
JPY 71	Daiwa House REIT Investment Corp	160,704	0.09	<b>Total New Zealand</b>			
JPY 4,500	Fuji Electric Co Ltd	186,154	0.11	<b>Norway</b>			
JPY 12,400	Fujifilm Holdings Corp	664,291	0.38	NOK 33,806	Equinor ASA	1,172,119	0.68
JPY 126	GLP J REIT	153,680	0.09	NOK 7,101	Gjensidige Forsikring ASA	143,389	0.08
JPY 1,100	Hirose Electric Co Ltd	145,825	0.08	NOK 47,556	Norsk Hydro ASA	265,512	0.15
JPY 36,200	Inpex Corp	391,697	0.23	NOK 5,861	Yara International ASA	244,175	0.14
JPY 44	Japan Real Estate Investment Corp REIT	202,098	0.12	<b>Total Norway</b>			
JPY 75,500	JXTG Holdings Inc	285,483	0.16	<b>Portugal</b>			
JPY 9,600	Kajima Corp	110,023	0.06	EUR 10,040	Jeronimo Martins SGPS SA	217,694	0.13
JPY 25,000	Kansai Electric Power Co Inc	247,323	0.14	<b>Total Portugal</b>			
JPY 22,764	KDDI Corp	718,669	0.42	<b>Singapore</b>			
JPY 3,200	Kurita Water Industries Ltd	115,653	0.07	SGD 24,290	Singapore Exchange Ltd	165,110	0.10
JPY 19,700	Mazda Motor Corp	160,958	0.09	SGD 31,500	Singapore Technologies Engineering Ltd	92,348	0.05
JPY 5,900	Medipal Holdings Corp	83,122	0.05	SGD 66,800	Wilmar International Ltd	193,915	0.11
JPY 6,500	Mitsui Chemicals Inc	138,272	0.08	<b>Total Singapore</b>			
JPY 1,300	Mitsui OSK Lines Ltd	29,712	0.02	<b>South Africa</b>			
JPY 70	Nippon Prologis REIT Inc	172,095	0.10	GBP 16,985	Mondi PLC	300,129	0.17
JPY 41,273	Nippon Telegraph & Telephone Corp	1,183,612	0.68	<b>Total South Africa</b>			
JPY 5,600	Nippon Yusen KK	382,113	0.22	<b>Spain</b>			
JPY 6,200	Nisshin Seifun Group Inc	72,471	0.04	EUR 8,616	Enagas SA	189,790	0.11
JPY 150	Nomura Real Estate Master Fund Inc REIT	187,038	0.11	EUR 11,250	Endesa SA	211,704	0.12
JPY 11,669	Nomura Research Institute Ltd	310,074	0.18	EUR 49,992	Repsol SA	734,311	0.43
JPY 22,200	NTT Data Corp	306,556	0.18	<b>Total Spain</b>			
JPY 21,300	Obayashi Corp	154,433	0.09	<b>Sweden</b>			
JPY 9,900	Seiko Epson Corp	139,914	0.08	SEK 9,674	Boliden AB	307,145	0.18
JPY 13,400	Sekisui Chemical Co Ltd	183,164	0.11	SEK 42,548	Investor AB	698,296	0.40
JPY 21,800	Sekisui House Ltd	381,346	0.22	<b>Total Sweden</b>			
JPY 7,600	Seven & i Holdings Co Ltd	294,646	0.17	<b>Switzerland</b>			
JPY 19,600	Shimizu Corp	108,204	0.06	CHF 38	Chocoladefabriken Lindt & Spruengli AG	385,418	0.22
JPY 26,600	Sumitomo Electric Industries Ltd	293,500	0.17	CHF 4	Chocoladefabriken Lindt & Spruengli AG	418,238	0.24
JPY 5,000	Suntory Beverage & Food Ltd	188,804	0.11	USD 8,300	Chubb Ltd	1,631,614	0.94
JPY 10,300	T&D Holdings Inc	123,125	0.07	CHF 6,823	Clariant AG	129,568	0.08
JPY 7,600	TIS Inc	198,874	0.11	GBP 3,491	Coca-Cola HBC AG	77,246	0.05
JPY 400	Tokyo Electron Ltd	130,433	0.08	USD 5,368	Garmin Ltd	527,406	0.30
JPY 9,400	Toppan Printing Co Ltd	156,857	0.09	CHF 1,267	Geberit AG	607,197	0.35
JPY 4,800	Toyota Industries Corp	296,787	0.17	CHF 319	Givaudan SA	1,118,591	0.65
JPY 129,900	Toyota Motor Corp	2,007,950	1.16	CHF 22,330	Nestle SA	2,599,316	1.50
JPY 7,500	Toyota Tsusho Corp	244,562	0.14	CHF 1,132	Roche Holdings AG	435,607	0.25
JPY 3,700	Trend Micro Inc	180,295	0.10	CHF 916	Swisscom AG	504,621	0.29
JPY 9,700	Yamaha Motor Co Ltd	177,500	0.10	USD 11,200	TE Connectivity Ltd	1,267,280	0.73
<b>Total Japan</b>		<b>13,386,302</b>	<b>7.73</b>	<b>Total Switzerland</b>			
<b>Netherlands</b>				<b>United Kingdom</b>			
EUR 10,367	ABN AMRO Bank NV	116,131	0.07	GBP 33,158	3i Group PLC	446,379	0.26
EUR 63,006	Aegon NV	271,910	0.15	GBP 4,120	Anglo American PLC	146,954	0.09
EUR 3,829	Heineken Holding NV	278,010	0.16	GBP 57,277	BT Group PLC	129,590	0.07
EUR 9,537	NN Group NV	432,120	0.25	GBP 4,920	Croda International PLC	386,708	0.22
EUR 68,571	Stellantis NV	845,339	0.49	GBP 69,414	Kingfisher PLC	205,944	0.12
<b>Total Netherlands</b>		<b>1,943,510</b>	<b>1.12</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.60% (continued)				Common and Preferred Stocks - 98.60% (continued)			
United Kingdom (continued)				United States (continued)			
USD 3,096	Liberty Global PLC	65,171	0.04	USD 5,000	Fox Corp	148,500	0.09
GBP 83,829	M&G PLC	198,115	0.11	USD 10,688	Franklin Resources Inc	249,137	0.14
USD 5,893	Pentair PLC	269,723	0.16	USD 11,986	Hartford Financial Services Group Inc	784,244	0.45
GBP 41,265	Segro PLC REIT	489,516	0.28	USD 3,100	Henry Schein Inc	237,894	0.14
Total United Kingdom		2,338,100	1.35	USD 46,248	Hewlett Packard Enterprise Co	613,248	0.35
United States				USD 10,600	Hormel Foods Corp	502,016	0.29
USD 12,985	Abbott Laboratories	1,410,820	0.81	USD 25,100	Host Hotels & Resorts Inc REIT	393,568	0.23
USD 1,300	Advanced Micro Devices Inc	99,411	0.06	USD 39,878	HP Inc	1,307,201	0.75
USD 10,500	Agilent Technologies Inc	1,247,085	0.72	USD 12,400	International Paper Co	518,692	0.30
USD 1,615	Alphabet Inc	3,532,732	2.04	USD 13,884	Interpublic Group of Cos Inc	382,227	0.22
USD 100	Alphabet Inc	217,926	0.13	USD 7,100	Intuit Inc	2,736,624	1.58
USD 4,720	Amazon.com Inc	501,311	0.29	USD 4,800	Invesco Ltd	77,424	0.04
USD 2,497	American Financial Group Inc	346,609	0.20	USD 10,300	Iron Mountain Inc	501,507	0.29
USD 4,595	AO Smith Corp	251,255	0.15	USD 3,900	JM Smucker Co	499,239	0.29
USD 4,696	Apollo Global Management Inc	227,662	0.13	USD 5,400	Johnson & Johnson	958,554	0.55
USD 34,579	Apple Inc	4,727,641	2.73	USD 11,487	Juniper Networks Inc	327,379	0.19
USD 9,789	Applied Materials Inc	890,603	0.51	USD 9,003	Kellogg Co	642,274	0.37
USD 19,401	Archer-Daniels-Midland Co	1,505,518	0.87	USD 6,300	Keysight Technologies Inc	868,455	0.50
USD 2,497	Arrow Electronics Inc	279,889	0.16	USD 16,400	Kroger Co	776,212	0.45
USD 4,781	Arthur J Gallagher & Co	779,494	0.45	USD 3,300	Laboratory Corp of America Holdings	773,388	0.45
USD 12,286	Automatic Data Processing Inc	2,580,551	1.49	USD 1,998	Lear Corp	251,528	0.15
USD 4,794	AvalonBay Communities Inc REIT	931,234	0.54	USD 24,870	MetLife Inc	1,561,587	0.90
USD 4,300	Ball Corp	295,711	0.17	USD 20,124	Microsoft Corp	5,168,447	2.98
USD 27,166	Bank of New York Mellon Corp	1,133,094	0.65	USD 3,100	Mid-America Apartment Communities Inc	541,477	0.31
USD 13,826	Berkshire Hathaway Inc	3,774,775	2.18	USD 6,400	Molson Coors Brewing Co	348,864	0.20
USD 635	Bio-Rad Laboratories Inc	314,325	0.18	USD 11,700	Mosaic Co	552,591	0.32
USD 3,083	BlackRock Inc	1,877,670	1.08	USD 4,107	Nasdaq Inc	626,482	0.36
USD 11,100	Blackstone Group Inc	1,012,653	0.58	USD 5,594	NetApp Inc	364,953	0.21
USD 4,894	Bunge Ltd	443,837	0.26	USD 7,000	NortonLifeLock Inc	153,720	0.09
USD 9,600	Cadence Design Systems Inc	1,440,288	0.83	USD 9,800	Nucor Corp	1,023,218	0.59
USD 1,800	Camden Property Trust REIT	242,064	0.14	USD 10,200	NVIDIA Corp	1,546,218	0.89
USD 11,586	CBRE Group Inc	852,845	0.49	USD 7,500	Omnicom Group Inc	477,075	0.28
USD 7,200	CF Industries Holdings Inc	617,256	0.36	USD 15,200	On Semiconductor Corp	764,712	0.44
USD 90,200	Cisco Systems Inc	3,846,128	2.22	USD 5,900	Oracle Corp	412,233	0.24
USD 12,100	Cognizant Technology Solutions Corp	816,629	0.47	USD 3,391	Owens Corning	251,985	0.15
USD 1,300	Coinbase Global Inc	61,126	0.04	USD 3,324	Packaging Corp of America	457,050	0.26
USD 2,600	ConocoPhillips	233,506	0.13	USD 11,200	Paychex Inc	1,275,344	0.74
USD 11,466	Constellation Energy Corp	656,543	0.38	USD 36,800	Pfizer Inc	1,929,424	1.11
USD 4,500	Crown Holdings Inc	414,765	0.24	USD 9,389	Principal Financial Group Inc	627,091	0.36
USD 5,025	Cummins Inc	972,488	0.56	USD 8,441	Procter & Gamble Co	1,213,731	0.70
USD 3,388	Danaher Corp	858,926	0.50	USD 5,400	Public Storage REIT	1,688,418	0.97
USD 22,300	Devon Energy Corp	1,228,953	0.71	USD 5,494	Regency Centers Corp	325,849	0.19
USD 4,600	Eastman Chemical Co	412,942	0.24	USD 33,700	Regions Financial Corp	631,875	0.36
USD 13,829	Eaton Corp PLC	1,742,316	1.01	USD 7,655	Republic Services Inc	1,001,810	0.58
USD 2,400	eBay Inc	100,008	0.06	USD 3,995	Robert Half International Inc	299,186	0.17
USD 2,198	Essex Property Trust Inc	574,799	0.33	USD 4,195	SEI Investments Co	226,614	0.13
USD 33,900	Exelon Corp	1,536,348	0.89	USD 1,900	Snap-on Inc	374,357	0.22
USD 6,000	Expeditors International of Washington Inc	584,760	0.34	USD 5,200	Steel Dynamics Inc	343,980	0.20
USD 4,695	Extra Space Storage Inc	798,713	0.46	USD 18,500	Synchrony Financial	510,970	0.29
USD 136,000	Ford Motor Co	1,513,680	0.87	USD 5,300	Synopsys Inc	1,609,610	0.93
USD 11,300	Fox Corp	363,408	0.21				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 <i>(continued)</i>			
Common and Preferred Stocks - 98.60% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 4,966	T Rowe Price Group Inc	564,187	0.33
USD 7,443	Target Corp	1,051,175	0.61
USD 22,361	Texas Instruments Inc	3,435,768	1.98
USD 3,507	Tractor Supply Co	679,832	0.39
USD 8,490	Travelers Cos Inc	1,435,914	0.83
USD 2,700	VMware Inc	307,746	0.18
USD 5,800	Vornado Realty Trust	165,822	0.10
USD 2,584	West Pharmaceutical Services Inc	781,324	0.45
USD 1,099	Xylem Inc	85,920	0.05
Total United States		96,616,167	55.77
Total Common and Preferred Stocks		170,794,472	98.60
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		170,794,472	98.60
<b>TOTAL INVESTMENTS</b>		<b>170,794,472</b>	<b>98.60</b>

### Derivatives

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	9	1,705,275	7,703	0.00
Unrealised Gain on Futures Contracts			1,705,275	7,703	0.00
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	12	431,687	(4,976)	(0.00)
Unrealised Loss on Futures Contracts			431,687	(4,976)	(0.00)
Total Futures Contracts			2,136,962	2,727	0.00
Other Net Assets/(Liabilities)				2,428,214	1.40
<b>TOTAL NET ASSETS</b>				<b>173,225,413</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 121,807 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2022 (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 - 99.11%				Common and Preferred Stocks - 99.11% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 17,198	OMV AG	769,782	0.21	EUR 2,080	Hermes International	2,219,360	0.61
EUR 1,248	Verbund AG	116,501	0.03	EUR 14,583	Ipsen SA	1,313,199	0.36
<b>Total Austria</b>		<b>886,283</b>	<b>0.24</b>	EUR 3,724	Kering SA	1,825,132	0.50
Belgium				EUR 51,939	Klepierre SA REIT	953,600	0.26
EUR 26,452	Ageas	1,110,455	0.30	EUR 35,339	La Francaise des Jeux SAEM	1,166,894	0.32
EUR 16,677	Anheuser-Busch InBev SA	856,531	0.24	EUR 12,865	Legrand SA	906,468	0.25
EUR 2,142	D'ieteren SA/NV	299,023	0.08	EUR 13,915	L'Oreal SA	4,582,210	1.25
EUR 2,296	Elia Group SA/NV	310,419	0.09	EUR 13,283	LVMH Moet Hennessy Louis Vuitton SE	7,726,721	2.11
EUR 5,575	KBC Group NV	298,486	0.08	EUR 58,024	MICHELIN (CGDE)	1,507,173	0.41
EUR 2,857	Sofina SA	557,115	0.15	EUR 4,581	Pernod Ricard SA	803,049	0.22
EUR 15,163	Solvay SA	1,172,403	0.32	EUR 31,830	Publicis Groupe SA	1,485,188	0.40
EUR 5,949	Ucb SA	479,727	0.13	EUR 3,329	Remy Cointreau SA	554,944	0.15
EUR 2,393	Umicore SA	79,735	0.02	EUR 60,522	Sanofi	5,830,689	1.59
<b>Total Belgium</b>		<b>5,163,894</b>	<b>1.41</b>	EUR 3,595	Sartorius Stedim Biotech	1,075,984	0.29
Denmark				EUR 25,782	Schneider Electric SE	2,910,788	0.79
DKK 648	AP Moller - Maersk A/S	1,442,536	0.39	EUR 82,800	Societe Generale SA	1,729,692	0.47
DKK 130	AP Moller - Maersk A/S	285,814	0.08	EUR 202	Teleperformance	59,247	0.02
DKK 13,102	Carlsberg A/S	1,592,680	0.43	EUR 101,741	Total SA	5,124,694	1.40
DKK 46,579	Danske Bank A/S	628,223	0.17	EUR 7,380	Ubisoft Entertainment SA	309,222	0.08
DKK 6,397	Dsv As	852,629	0.23	EUR 10,677	Vinci SA	907,118	0.25
DKK 2,138	Genmab A/S	660,376	0.18	EUR 34,582	Vivendi SE	335,307	0.09
DKK 72,608	Novo Nordisk A/S	7,685,855	2.10	<b>Total France</b>		<b>59,889,360</b>	<b>16.32</b>
DKK 17,445	Novozymes A/S	999,317	0.27	Germany			
DKK 15,656	Pandora A/S	939,994	0.26	EUR 932	adidas AG	157,284	0.04
<b>Total Denmark</b>		<b>15,087,424</b>	<b>4.11</b>	EUR 13,363	Allianz SE	2,433,670	0.66
Finland				EUR 43,162	BASF SE	1,792,302	0.49
EUR 3,690	Elisa OYJ	197,858	0.06	EUR 27,066	Bayerische Motoren Werke AG	1,988,268	0.54
EUR 469,792	Nokia OYJ	2,085,642	0.57	EUR 1,959	Bayerische Motoren Werke AG—Preferred Stock	132,428	0.04
SEK 260,454	Nordea Bank Abp	2,188,047	0.60	EUR 1,938	Bechtle AG	75,601	0.02
EUR 12,543	Sampo Oyj	520,785	0.14	EUR 4,838	Brenntag AG	300,440	0.08
EUR 93,899	Stora Enso OYJ	1,405,198	0.38	EUR 10,225	Covestro AG	337,221	0.09
EUR 144,475	Wartsila OYJ Abp	1,073,449	0.29	EUR 51,676	Daimler AG	2,853,549	0.78
<b>Total Finland</b>		<b>7,470,979</b>	<b>2.04</b>	EUR 18,327	Daimler Truck Holding AG	456,526	0.13
France				EUR 188,293	Deutsche Bank AG	1,566,221	0.43
EUR 2,132	Aeroports de Paris	257,652	0.07	EUR 4,913	Deutsche Boerse AG	784,115	0.21
EUR 15,016	Air Liquide SA	1,923,850	0.52	EUR 70,196	Deutsche Post AG	2,508,805	0.69
EUR 13,816	Arkema SA	1,173,255	0.32	EUR 176,779	Deutsche Telekom AG	3,349,255	0.91
EUR 44,436	AXA SA	962,484	0.26	EUR 216,234	E.ON SE	1,731,602	0.47
EUR 49,536	BNP Paribas SA	2,247,201	0.61	EUR 49,428	Evonik Industries AG	1,006,354	0.28
EUR 17,603	Bollere SA	77,805	0.02	EUR 45,291	Fresenius SE & Co KGaA	1,308,910	0.36
EUR 13,276	Capgemini SE	2,169,962	0.59	EUR 36,772	GEA Group AG	1,209,431	0.33
EUR 38,790	Carrefour SA	654,969	0.18	EUR 1,092	HeidelbergCement AG	50,057	0.01
EUR 43,317	Cie de Saint-Gobain	1,773,615	0.48	EUR 25,862	Infineon Technologies AG	597,154	0.16
EUR 7,529	Danone SA	400,995	0.11	EUR 12,624	LEG Immobilien AG	998,811	0.27
EUR 7,811	Dassault Aviation SA	1,163,058	0.32	EUR 11,953	Merck KGaA	1,924,433	0.53
EUR 7,793	Dassault Systemes SE	273,651	0.07	EUR 8,519	MTU Aero Engines AG	1,479,750	0.40
EUR 5,994	Edenred	269,550	0.07	EUR 1,457	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	326,659	0.09
EUR 15,768	Eiffage SA	1,354,156	0.37	EUR 7,176	Rheinmetall AG	1,580,873	0.43
EUR 104,284	Engie SA	1,143,578	0.31	EUR 46,985	SAP SE	4,084,406	1.11
EUR 4,496	EssilorLuxottica SA	642,478	0.18				
EUR 4,422	Getlink	74,422	0.02				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.11% (continued)				Common and Preferred Stocks - 99.11% (continued)			
Germany (continued)				Norway			
EUR 3,093	Sartorius AG—Preferred Stock	1,031,206	0.28	SEK 31,253	Aker BP ASA	1,035,132	0.28
EUR 2,240	Scout24 AG	109,738	0.03	NOK 19,631	DNB Bank ASA	335,553	0.09
EUR 38,582	Siemens AG	3,745,926	1.02	NOK 48,405	Equinor ASA	1,605,333	0.44
EUR 36,152	Siemens Healthineers AG	1,753,010	0.48	NOK 38,949	Kongsberg Gruppen ASA	1,331,134	0.36
EUR 415,950	Telefonica Deutschland Holding AG	1,139,703	0.31	NOK 18,081	Mowi ASA	392,297	0.11
EUR 3,652	Volkswagen AG—Preferred Stock	465,338	0.13	NOK 30,658	Yara International ASA	1,221,715	0.33
<b>Total Germany</b>		<b>43,279,046</b>	<b>11.80</b>	<b>Total Norway</b>		<b>5,921,164</b>	<b>1.61</b>
Ireland				South Africa			
EUR 37,703	CRH PLC	1,244,199	0.34	GBP 4,529	Mondi PLC	76,549	0.02
GBP 8,105	DCC PLC	479,987	0.13	<b>Total South Africa</b>		<b>76,549</b>	<b>0.02</b>
EUR 16,020	Kingspan Group PLC	919,548	0.25	Spain			
EUR 20,707	Smurfit Kappa Group PLC	664,280	0.18	EUR 54,837	ACS Actividades de Construccion y Servicios SA	1,268,380	0.35
<b>Total Ireland</b>		<b>3,308,014</b>	<b>0.90</b>	EUR 6,345	Aena SME SA	769,332	0.21
Italy				EUR 9,319	Amadeus IT Group SA	495,398	0.13
EUR 29,465	Amplifon SpA	861,851	0.24	EUR 527,571	Banco Bilbao Vizcaya Argentaria SA	2,284,646	0.62
EUR 19,556	Assicurazioni Generali SpA	297,740	0.08	EUR 971,212	Banco Santander SA	2,610,618	0.71
EUR 37,965	Davide Campari-Milano NV	380,979	0.10	EUR 49,058	EDP Renovaveis SA	1,104,786	0.30
EUR 401,120	Enel SpA	2,093,847	0.57	EUR 10,546	Grifols SA	190,197	0.05
EUR 87,497	Eni SpA	991,166	0.27	EUR 357,700	Iberdrola SA	3,539,799	0.96
EUR 440,542	Intesa Sanpaolo SpA	784,165	0.21	EUR 85,220	Repsol SA	1,197,341	0.33
EUR 78,009	Mediobanca Banca di Credito Finanziario SpA	644,198	0.18	EUR 457,385	Telefonica SA	2,223,806	0.61
EUR 134,717	Poste Italiane SpA	1,200,598	0.33	<b>Total Spain</b>		<b>15,684,303</b>	<b>4.27</b>
EUR 6,062	Prysmian SpA	158,885	0.04	Sweden			
EUR 167,009	Terna Rete Elettrica Nazionale SpA	1,250,563	0.34	SEK 35,957	Assa Abloy AB	729,334	0.20
EUR 34,486	UniCredit SpA	312,616	0.09	SEK 49,193	Epiroc AB	634,592	0.17
<b>Total Italy</b>		<b>8,976,608</b>	<b>2.45</b>	SEK 68,009	Essity AB	1,695,600	0.46
Luxembourg				SEK 14,340	Evolution Gaming Group AB	1,244,979	0.34
EUR 68,087	ArcelorMittal SA	1,464,551	0.40	SEK 15,183	Fastighets AB Balder	69,458	0.02
EUR 33,826	Aroundtown SA	102,594	0.03	SEK 28,273	Getinge AB	623,882	0.17
EUR 3,345	Eurofins Scientific SE	251,143	0.07	SEK 45,415	Hexagon AB	450,413	0.12
<b>Total Luxembourg</b>		<b>1,818,288</b>	<b>0.50</b>	SEK 119,350	Husqvarna AB	838,213	0.23
Netherlands				SEK 111,976	Investor AB	1,757,852	0.48
EUR 887	Adyen NV	1,231,156	0.34	SEK 32,864	Lundin Petroleum AB	21,443	0.01
EUR 309,023	Aegon NV	1,275,647	0.35	SEK 54,476	Sandvik AB	843,342	0.23
EUR 1,845	ASM International NV	440,217	0.12	SEK 68,279	Securitas AB	561,623	0.15
EUR 17,926	ASML Holding NV	8,171,567	2.23	SEK 161,542	Skandinaviska Enskilda Banken AB	1,513,918	0.41
EUR 12,591	EXOR NV	748,913	0.20	SEK 187,250	Svenska Handelsbanken AB	1,527,973	0.42
EUR 2,748	Heineken NV	239,076	0.06	SEK 17,485	Swedish Match AB	170,066	0.05
EUR 58,110	ING Groep NV	548,035	0.15	SEK 128,717	Tele2 AB	1,399,732	0.38
EUR 88,406	Koninklijke Ahold Delhaize NV	2,197,773	0.60	SEK 116,248	Telefonaktiebolaget LM Ericsson	827,603	0.23
EUR 460,193	Koninklijke KPN NV	1,565,116	0.43	SEK 100,243	Volvo AB	1,481,963	0.40
EUR 36,314	NN Group NV	1,573,849	0.43	SEK 4,639	Volvo AB	71,275	0.02
EUR 38,424	OCI NV	1,209,587	0.33	<b>Total Sweden</b>		<b>16,463,261</b>	<b>4.49</b>
EUR 27,314	Prosus NV	1,706,579	0.46	Switzerland			
EUR 15,201	Qiagen Nv	679,485	0.19	CHF 103,996	ABB Ltd	2,645,459	0.72
EUR 27,363	Randstad NV	1,264,171	0.34	CHF 3,264	Adecco Group AG	105,793	0.03
EUR 176,403	Stellantis NV	2,080,144	0.57	CHF 24,773	Alcon Inc	1,650,442	0.45
EUR 24,325	Wolters Kluwer NV	2,251,522	0.61	CHF 9,154	Baloise Holding AG	1,425,880	0.39
<b>Total Netherlands</b>		<b>27,182,837</b>	<b>7.41</b>	CHF 669	Barry Callebaut AG	1,423,744	0.39

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.11% (continued)				Common and Preferred Stocks - 99.11% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 77	Chocoladefabriken Lindt & Spruengli AG	747,027	0.20	GBP 75,999	Compass Group PLC	1,483,179	0.40
CHF 4	Chocoladefabriken Lindt & Spruengli AG	400,055	0.11	GBP 125,656	Diageo PLC	5,153,424	1.40
CHF 34,120	Cie Financiere Richemont SA	3,465,313	0.95	GBP 16,466	Ferguson PLC	1,757,460	0.48
GBP 51,247	Coca-Cola HBC AG	1,084,659	0.30	GBP 275,263	GlaxoSmithKline PLC	5,645,684	1.54
CHF 89	Givaudan SA	298,516	0.08	GBP 731,896	HSBC Holdings PLC	4,553,720	1.24
GBP 475,791	Glencore PLC	2,460,086	0.67	GBP 62,043	Imperial Brands PLC	1,323,250	0.36
CHF 28,786	Julius Baer Group Ltd	1,266,644	0.35	GBP 7,207	InterContinental Hotels Group PLC	364,183	0.10
CHF 2,860	Kuehne Nagel International AG	645,804	0.18	GBP 237,534	JD Sports Fashion PLC	318,426	0.09
CHF 35,162	LafargeHolcim Ltd	1,435,131	0.39	GBP 411,837	Kingfisher PLC	1,168,760	0.32
CHF 2,692	Logitech International SA	134,135	0.04	GBP 58,882	Land Securities Group PLC REIT	454,179	0.12
CHF 1,661	Lonza Group AG	844,721	0.23	GBP 626,968	Legal & General Group PLC	1,744,325	0.48
CHF 131,698	Nestle SA	14,663,793	4.00	GBP 1,363,521	Lloyds Banking Group PLC	670,164	0.18
CHF 89,042	Novartis AG	7,192,849	1.96	GBP 13,409	London Stock Exchange Group PLC	1,188,807	0.32
CHF 34,127	Roche Holding AG	10,861,799	2.96	GBP 133,762	National Grid PLC	1,634,651	0.45
CHF 1,146	Roche Holdings AG	421,823	0.12	GBP 8,756	Next PLC	596,046	0.16
CHF 173	SGS SA	377,680	0.10	GBP 27,092	Prudential PLC	319,750	0.09
CHF 3,849	Sika AG	846,051	0.23	GBP 22,138	Reckitt Benckiser Group PLC	1,586,719	0.43
CHF 5,942	Sonova Holding AG	1,804,813	0.49	GBP 92,919	RELX PLC	2,402,736	0.65
EUR 62,719	STMicroelectronics NV	1,881,570	0.51	GBP 51,291	Rentokil Initial PLC	282,778	0.08
CHF 3,348	Swiss Life Holding AG	1,555,480	0.42	GBP 56,387	Rio Tinto PLC	3,220,412	0.88
CHF 222,518	UBS Group AG	3,421,605	0.93	GBP 309,763	Rolls-Royce Holdings PLC	298,485	0.08
CHF 231	VAT Group AG	52,530	0.01	GBP 666,982	Royal Bank of Scotland Group PLC	1,691,392	0.46
CHF 4,900	Zurich Insurance Group AG	2,032,729	0.55	GBP 170,679	Sage Group PLC	1,258,617	0.34
<b>Total Switzerland</b>		<b>65,146,131</b>	<b>17.76</b>	GBP 81,364	Segro PLC REIT	923,239	0.25
United Kingdom				GBP 297,836	Shell PLC	7,383,258	2.01
GBP 116,198	3i Group PLC	1,496,273	0.41	GBP 17,854	Smiths Group PLC	290,258	0.08
GBP 47,901	Anglo American PLC	1,634,274	0.45	GBP 9,551	Spirax-Sarco Engineering PLC	1,095,959	0.30
GBP 37,414	Ashtead Group PLC	1,494,661	0.41	GBP 97,660	SSE PLC	1,833,304	0.50
GBP 60,858	AstraZeneca PLC	7,635,155	2.08	GBP 391,456	Tesco PLC	1,161,851	0.32
GBP 311,895	Aviva PLC	1,453,965	0.40	GBP 87,873	Unilever PLC	3,798,320	1.04
GBP 951,578	Barclays PLC	1,692,594	0.46	GBP 80,057	United Utilities Group PLC	948,584	0.26
GBP 174,966	Barratt Developments PLC	929,664	0.25	GBP 790,873	Vodafone Group PLC	1,163,651	0.32
GBP 13,222	Berkeley Group Holdings PLC	571,983	0.16	GBP 45,803	Wpp PLC	438,747	0.12
GBP 1,063,550	BP PLC	4,797,354	1.31	<b>Total United Kingdom</b>		<b>87,232,288</b>	<b>23.78</b>
GBP 121,222	British American Tobacco PLC	4,956,086	1.35	<b>Total Common and Preferred Stocks</b>		<b>363,586,429</b>	<b>99.11</b>
GBP 523,442	BT Group PLC	1,132,812	0.31	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 27,920	Burberry Group PLC	532,231	0.14			<b>363,586,429</b>	<b>99.11</b>
EUR 67,559	CNH Industrial NV	744,500	0.20	<b>TOTAL INVESTMENTS</b>		<b>363,586,429</b>	<b>99.11</b>
USD 130	Coca-Cola European Partners PLC	6,418	0.00				

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in Euro)

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	32	1,101,120	(20,480)	(0.01)
FTSE 100 INDEX FUTURE, due 16/09/22	GBP	5	413,607	(2,614)	(0.00)
SWISS MARKET INDEX FUTURE, due 16/09/22	CHF	3	320,334	(5,425)	(0.00)
Unrealised Loss on Futures Contracts			1,835,061	(28,519)	(0.01)
<b>Total Futures Contracts</b>			<b>1,835,061</b>	<b>(28,519)</b>	<b>(0.01)</b>
Other Net Assets/(Liabilities)				3,294,164	0.90
<b>TOTAL NET ASSETS</b>				<b>366,852,074</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 179,150 held as cash at Barclays Capital Inc.



## Schedule of Investments

as at 30 June 2022 (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 - 98.42%				Common and Preferred Stocks - 98.42% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 138	MercadoLibre Inc	87,888	0.02	USD 6,304	Adobe Inc	2,307,642	0.45
<b>Total Argentina</b>		<b>87,888</b>	<b>0.02</b>	USD 41,702	Agilent Micro Devices Inc	3,188,952	0.62
Bermuda				USD 14,779	Agilent Technologies Inc	1,755,302	0.34
USD 10,306	Arch Capital Group Ltd	468,820	0.09	USD 4,297	Alphabet Inc	9,399,473	1.82
USD 6,125	Everest Re Group Ltd	1,716,715	0.33	USD 4,534	Alphabet Inc	9,880,765	1.91
<b>Total Bermuda</b>		<b>2,185,535</b>	<b>0.42</b>	USD 3,380	Altria Group Inc	141,183	0.03
Canada				USD 117,760	Amazon.com Inc	12,507,290	2.42
CAD 42,048	AltaGas Ltd	885,324	0.17	USD 389	American Express Co	53,923	0.01
CAD 43,600	Bank of Nova Scotia	2,574,866	0.50	USD 12,482	American Financial Group Inc	1,732,626	0.33
CAD 30,119	Bausch Health Cos Inc	251,235	0.05	USD 6,467	American International Group Inc	330,658	0.06
CAD 21,941	BCE Inc	1,076,171	0.21	USD 464	American Tower Corp REIT	118,594	0.02
CAD 4,827	Brookfield Asset Management Inc	214,267	0.04	USD 7,955	Ameriprise Financial Inc	1,890,744	0.37
CAD 5,337	Canadian National Railway Co	599,050	0.12	USD 4,072	AmerisourceBergen Corp	576,107	0.11
CAD 12,868	Canadian Tire Corp Ltd	1,620,034	0.31	USD 1,783	Amgen Inc	433,804	0.08
CAD 496	Constellation Software Inc	734,751	0.14	USD 2,650	Analog Devices Inc	387,138	0.08
CAD 24,478	Dollarama Inc	1,406,496	0.27	USD 2,698	Anthem Inc	1,302,001	0.25
CAD 15,025	Empire Co Ltd	461,833	0.09	USD 224,219	Apple Inc	30,655,222	5.92
CAD 1,353	Fairfax Financial Holdings Ltd	715,440	0.14	USD 26,617	AT&T Inc	557,892	0.11
CAD 57,130	Gildan Activewear Inc	1,640,890	0.32	USD 13,231	Automatic Data Processing Inc	2,779,039	0.54
CAD 18,735	Hydro One Ltd	502,669	0.10	USD 1,021	AutoZone Inc	2,194,252	0.42
CAD 20,109	Loblaw Cos Ltd	1,809,724	0.35	USD 149,386	Bank of America Corp	4,650,386	0.90
USD 1,138	Lululemon Athletica Inc	310,230	0.06	USD 7,359	Baxter International Inc	472,669	0.09
CAD 78,965	Lundin Mining Corp	499,519	0.10	USD 10,367	Becton Dickinson and Co	2,555,776	0.49
CAD 5,404	Magna International Inc	296,100	0.06	USD 16,023	Berkshire Hathaway Inc	4,374,599	0.85
CAD 8,604	Manulife Financial Corp	148,875	0.03	USD 26,123	Blackstone Group Inc	2,383,201	0.46
CAD 1,902	National Bank of Canada	124,549	0.02	USD 449	Booking Holdings Inc	785,297	0.15
CAD 15,655	ONEX Corp	777,926	0.15	USD 7,177	Boston Scientific Corp	267,487	0.05
CAD 26,725	Open Text Corp	1,008,753	0.19	USD 11,558	Bristol-Myers Squibb Co	889,966	0.17
CAD 20,056	Rogers Communications Inc	958,994	0.18	USD 8,953	Broadcom Inc	4,349,457	0.84
CAD 4,491	Royal Bank of Canada	433,938	0.08	USD 16,241	Bunge Ltd	1,472,896	0.28
CAD 9,360	Shopify Inc	291,840	0.06	USD 14,167	Cadence Design Systems Inc	2,125,475	0.41
CAD 9,435	Teck Resources Ltd	287,888	0.05	USD 16,192	Capital One Financial Corp	1,687,044	0.33
CAD 19,376	TFI International Inc	1,552,093	0.30	USD 45,098	Carlyle Group Inc	1,427,803	0.28
CAD 9,539	Thomson Reuters Corp	992,316	0.19	USD 5,536	Cboe Global Markets Inc	626,620	0.12
CAD 22,551	Toronto-Dominion Bank	1,475,662	0.28	USD 2,918	CBRE Group Inc	214,794	0.04
CAD 32,875	Tourmaline Oil Corp	1,705,743	0.33	USD 6,777	Celanese Corp	797,043	0.15
CAD 3,188	West Fraser Timber Co Ltd	244,102	0.05	USD 1,764	Centene Corp	149,252	0.03
<b>Total Canada</b>		<b>25,601,278</b>	<b>4.94</b>	USD 8,927	CF Industries Holdings Inc	765,312	0.15
Ireland				USD 489	Charles Schwab Corp	30,895	0.01
USD 3,678	Accenture PLC	1,021,197	0.20	USD 18,622	Chevron Corp	2,696,093	0.52
USD 2,032	Linde PLC	584,261	0.11	USD 82	Chipotle Mexican Grill Inc	107,195	0.02
USD 1,842	Medtronic PLC	165,319	0.03	USD 8,523	Cigna Corp	2,245,981	0.43
<b>Total Ireland</b>		<b>1,770,777</b>	<b>0.34</b>	USD 14,981	Cincinnati Financial Corp	1,782,439	0.34
Netherlands				USD 71,477	Cisco Systems Inc	3,047,779	0.59
USD 1,666	NXP Semiconductors NV	246,618	0.05	USD 9,885	Cloudflare Inc	432,469	0.08
<b>Total Netherlands</b>		<b>246,618</b>	<b>0.05</b>	USD 27,937	CMS Energy Corp	1,885,747	0.36
United States				USD 68,541	Coca-Cola Co	4,311,914	0.83
USD 19,377	3M Co	2,507,578	0.48	USD 2,437	Cognizant Technology Solutions Corp	164,473	0.03
USD 39,344	Abbott Laboratories	4,274,726	0.83	USD 27,506	Comcast Corp	1,079,335	0.21
USD 34,806	AbbVie Inc	5,330,887	1.03	USD 3,904	ConocoPhillips	350,618	0.07
USD 6,831	Abiomed Inc	1,690,741	0.33	USD 21,594	Consolidated Edison Inc	2,053,589	0.40
				USD 39,444	Corteva Inc	2,135,498	0.41

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 9,402	Costco Wholesale Corp	4,506,191	0.87	USD 1,055	Humana Inc	493,814	0.10
USD 33,001	CSX Corp	959,009	0.19	USD 23,590	Intel Corp	882,502	0.17
USD 2,321	CVS Health Corp	215,064	0.04	USD 3,402	International Business Machines Corp	480,328	0.09
USD 3,529	Danaher Corp	894,672	0.17	USD 55,242	Interpublic Group of Cos Inc	1,520,812	0.29
USD 14,018	Darden Restaurants Inc	1,585,716	0.31	USD 35,377	Iron Mountain Inc	1,722,506	0.33
USD 849	Deere & Co	254,250	0.05	USD 9,645	Jack Henry & Associates Inc	1,736,293	0.34
USD 20,404	Dell Technologies	942,869	0.18	USD 29,040	Johnson & Johnson	5,154,890	1.00
USD 805	DexCom Inc	59,997	0.01	USD 44,907	JPMorgan Chase & Co	5,056,977	0.98
USD 19,096	DocuSign Inc	1,095,728	0.21	USD 3,609	Juniper Networks Inc	102,856	0.02
USD 415	Dollar General Corp	101,858	0.02	USD 88,476	KeyCorp	1,524,441	0.29
USD 40,691	Dow Inc	2,100,062	0.41	USD 13,708	Keysight Technologies Inc	1,889,648	0.37
USD 9,129	DR Horton Inc	604,249	0.12	USD 69,143	Kinder Morgan Inc	1,158,837	0.22
USD 17,463	Eastman Chemical Co	1,567,654	0.30	USD 39,019	KKR & Co Inc	1,806,189	0.35
USD 14,349	Eaton Corp PLC	1,807,830	0.35	USD 6,582	KLA-Tencor Corp	2,100,185	0.41
USD 41,422	eBay Inc	1,726,055	0.33	USD 14,467	Knight-Swift Transportation Holdings Inc	669,677	0.13
USD 5,985	Edwards Lifesciences Corp	569,114	0.11	USD 40,336	Kroger Co	1,909,103	0.37
USD 16,564	Electronic Arts Inc	2,015,011	0.39	USD 9,415	L3Harris Technologies Inc	2,275,605	0.44
USD 16,412	Eli Lilly & Co	5,321,263	1.03	USD 5,972	Laboratory Corp of America Holdings	1,399,598	0.27
USD 10,667	Emerson Electric Co	848,453	0.16	USD 27,555	Liberty Media Corp-Liberty Formula One	1,748,916	0.34
USD 2,447	Entergy Corp	275,630	0.05	USD 6,041	Liberty Media Corp-Liberty SiriusXM	217,778	0.04
USD 15,033	EOG Resources Inc	1,660,245	0.32	USD 16,122	Lowe's Cos Inc	2,816,030	0.54
USD 1,755	EPAM Systems Inc	517,339	0.10	USD 1,720	LPL Financial Holdings Inc	317,306	0.06
USD 54,555	Equitable Holdings Inc	1,422,249	0.27	USD 14,882	LyondellBasell Industries NV	1,301,580	0.25
USD 9,428	Equity LifeStyle Properties Inc REIT	664,391	0.13	USD 26,002	Marathon Petroleum Corp	2,137,624	0.41
USD 1,335	Estee Lauder Cos Inc	339,984	0.07	USD 17,111	Marsh & McLennan Cos Inc	2,656,483	0.51
USD 4,452	Etsy Inc	325,931	0.06	USD 7,925	Mastercard Inc	2,500,179	0.48
USD 23,658	Eversource Energy	1,998,391	0.39	USD 17,030	McDonald's Corp	4,204,366	0.81
USD 49,906	Exelon Corp	2,261,740	0.44	USD 52,903	Merck & Co Inc	4,823,166	0.93
USD 11,061	Expedia Group Inc	1,048,915	0.20	USD 34,812	MetLife Inc	2,185,845	0.42
USD 78,053	Exxon Mobil Corp	6,684,459	1.29	USD 894	Mettler-Toledo International Inc	1,027,000	0.20
USD 31,943	Facebook Inc	5,150,809	0.99	USD 31,420	MGM Resorts International	909,609	0.18
USD 2,989	FactSet Research Systems Inc	1,149,480	0.22	USD 11,715	Microchip Technology Inc	680,407	0.13
USD 1,066	FedEx Corp	241,673	0.05	USD 32,341	Micron Technology Inc	1,787,810	0.35
USD 54,945	Fifth Third Bancorp	1,846,152	0.36	USD 106,650	Microsoft Corp	27,390,919	5.29
USD 1,315	FleetCor Technologies Inc	276,295	0.05	USD 7,159	Mid-America Apartment Communities Inc	1,250,463	0.24
USD 4,546	FMC Corp	486,467	0.09	USD 3,569	MongoDB Inc	926,155	0.18
USD 97,863	Ford Motor Co	1,089,215	0.21	USD 1,984	Monolithic Power Systems Inc	761,935	0.15
USD 4,597	Fox Corp	147,840	0.03	USD 38,796	Morgan Stanley	2,950,824	0.57
USD 51,596	Fox Corp	1,532,401	0.30	USD 22,564	NetApp Inc	1,472,075	0.28
USD 7,014	Gartner Inc	1,696,196	0.33	USD 6,457	Netflix Inc	1,129,136	0.22
USD 12,109	General Electric Co	770,980	0.15	USD 35,430	NextEra Energy Inc	2,744,408	0.53
USD 8,798	Genuine Parts Co	1,170,134	0.23	USD 4,046	NIKE Inc	413,501	0.08
USD 42,176	Gilead Sciences Inc	2,606,899	0.50	USD 38,386	NRG Energy Inc	1,465,194	0.28
USD 24,176	GoDaddy Inc	1,681,683	0.32	USD 15,073	Nucor Corp	1,573,772	0.30
USD 12,361	HEICO Corp	1,620,774	0.31	USD 29,325	NVIDIA Corp	4,445,377	0.86
USD 1,033	HEICO Corp	108,858	0.02	USD 87	NVR Inc	348,360	0.07
USD 9,212	Hershey Co	1,982,054	0.38	USD 1,844	Okta Inc	166,698	0.03
USD 24,047	Hologic Inc	1,666,457	0.32	USD 642	Old Dominion Freight Line Inc	164,532	0.03
USD 19,674	Home Depot Inc	5,395,988	1.04				
USD 54,908	Howmet Aerospace Inc	1,726,857	0.33				
USD 28,500	HP Inc	934,230	0.18				
USD 324	HubSpot Inc	97,411	0.02				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.42% (continued)				Common and Preferred Stocks - 98.42% (continued)			
United States (continued)				United States (continued)			
USD 3,818	Omnicom Group Inc	242,863	0.05	USD 29,313	Synchrony Financial	809,625	0.16
USD 34,876	On Semiconductor Corp	1,754,612	0.34	USD 7,242	Synopsys Inc	2,199,395	0.42
USD 31,941	ONEOK Inc	1,772,725	0.34	USD 2,613	Sysco Corp	221,347	0.04
USD 42,616	Oracle Corp	2,977,580	0.58	USD 29,021	Targa Resources Corp	1,731,683	0.33
USD 28,371	Otis Worldwide Corp	2,004,979	0.39	USD 12,822	Tesla Inc	8,634,591	1.67
USD 21,868	Owens Corning	1,625,011	0.31	USD 3,121	Texas Instruments Inc	479,542	0.09
USD 23,763	PACCAR Inc	1,956,645	0.38	USD 7,790	Thermo Fisher Scientific Inc	4,232,151	0.82
USD 3,365	Packaging Corp of America	462,687	0.09	USD 7,530	T-Mobile US Inc	1,013,086	0.20
USD 3,576	Palo Alto Networks Inc	1,766,329	0.34	USD 3,654	TransDigm Group Inc	1,960,992	0.38
USD 7,718	Parker-Hannifin Corp	1,899,014	0.37	USD 3,271	Truist Financial Corp	155,144	0.03
USD 17,488	Paychex Inc	1,991,359	0.38	USD 1,338	Twilio Inc	112,138	0.02
USD 1,598	PayPal Holdings Inc	111,604	0.02	USD 7,967	Twitter Inc	297,886	0.06
USD 29,292	PepsiCo Inc	4,881,805	0.94	USD 22,637	Tyson Foods Inc	1,948,140	0.38
USD 111,353	Pfizer Inc	5,838,238	1.13	USD 16,584	Union Pacific Corp	3,537,036	0.68
USD 29,066	Philip Morris International Inc	2,869,977	0.55	USD 19,158	United Parcel Service Inc	3,497,101	0.68
USD 24,934	Phillips 66	2,044,339	0.40	USD 3,980	United Rentals Inc	966,782	0.19
USD 45,431	Procter & Gamble Co	6,532,523	1.26	USD 16,599	UnitedHealth Group Inc	8,525,744	1.65
USD 20,982	Prologis Inc REIT	2,468,532	0.48	USD 50,211	US Bancorp	2,310,710	0.45
USD 6,019	Prudential Financial Inc	575,898	0.11	USD 19,892	Valero Energy Corp	2,114,122	0.41
USD 6,625	Public Storage REIT	2,071,439	0.40	USD 1,634	Veeva Systems Inc	323,597	0.06
USD 28,408	Qualcomm Inc	3,628,838	0.70	USD 90,077	Verizon Communications Inc	4,571,408	0.88
USD 12,130	Quest Diagnostics Inc	1,613,047	0.31	USD 1,240	Vertex Pharmaceuticals Inc	349,420	0.07
USD 19,390	Raymond James Financial Inc	1,733,660	0.34	USD 53,331	Viatris Inc	558,376	0.11
USD 3,898	Regeneron Pharmaceuticals Inc	2,304,225	0.45	USD 16,085	Visa Inc	3,166,976	0.61
USD 94,788	Regions Financial Corp	1,777,275	0.34	USD 10,434	Walt Disney Co	984,970	0.19
USD 15,493	Republic Services Inc	2,027,569	0.39	USD 6,732	Warner Bros Discovery Inc	90,343	0.02
USD 1,010	RingCentral Inc	52,783	0.01	USD 9,374	Waste Management Inc	1,434,035	0.28
USD 15,228	Robert Half International Inc	1,140,425	0.22	USD 24,915	Webster Financial Corp	1,050,167	0.20
USD 4,849	Roper Technologies Inc	1,913,658	0.37	USD 3,481	West Pharmaceutical Services Inc	1,052,550	0.20
USD 563	S&P Global Inc	189,765	0.04	USD 52,895	Weyerhaeuser Co REIT	1,751,882	0.34
USD 5,435	salesforce.com Inc	896,992	0.17	USD 17,607	Williams Cos Inc	549,514	0.11
USD 6,412	SBA Communications Corp REIT	2,052,161	0.40	USD 18,319	WR Berkley Corp	1,250,455	0.24
USD 34,883	Schlumberger Ltd	1,247,416	0.24	USD 1,308	WW Grainger Inc	594,394	0.12
USD 28,975	Sealed Air Corp	1,672,437	0.32	USD 8,873	Yum! Brands Inc	1,007,174	0.19
USD 7,731	Sempra Energy	1,161,737	0.22	USD 2,523	Zebra Technologies Corp	741,636	0.14
USD 128	ServiceNow Inc	60,867	0.01	USD 13,757	ZoomInfo Technologies Inc	457,283	0.09
USD 20,433	Simon Property Group Inc REIT	1,939,500	0.37		Total United States	479,730,549	92.65
USD 8,480	Snap-on Inc	1,670,814	0.32		Total Common and Preferred Stocks	509,622,645	98.42
USD 6,801	Snowflake Inc	945,747	0.18		Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	509,622,645	98.42
USD 18,420	Splunk Inc	1,629,433	0.31		TOTAL INVESTMENTS	509,622,645	98.42
USD 26,352	SS&C Technologies Holdings Inc	1,530,261	0.30				
USD 25,461	Steel Dynamics Inc	1,684,245	0.33				
USD 9,011	Steris Plc	1,857,618	0.36				

### Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	38	7,200,050	51,152	0.01
Unrealised Gain on Futures Contracts			7,200,050	51,152	0.01

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P/TSX 60 INDEX FUTURE, due 15/09/22	CAD	2	354,277	(22,951)	(0.01)
Unrealised Loss on Futures Contracts			354,277	(22,951)	(0.01)
<b>Total Futures Contracts</b>			<b>7,554,327</b>	<b>28,201</b>	<b>0.00</b>
Other Net Assets/(Liabilities)				8,169,537	1.58
<b>TOTAL NET ASSETS</b>				<b>517,820,383</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 325,725 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2022 (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 - 98.24%				Common and Preferred Stocks - 98.24% <i>(continued)</i>			
Argentina				Canada <i>(continued)</i>			
USD 135	MercadoLibre Inc	85,977	0.13	CAD 51	Constellation Software Inc	75,549	0.12
<b>Total Argentina</b>		<b>85,977</b>	<b>0.13</b>	CAD 1,563	Dollarama Inc	89,809	0.14
Australia				CAD 2,613	Empire Co Ltd	80,317	0.12
AUD 29,906	Aurizon Holdings Ltd	78,147	0.12	CAD 1,088	Enbridge Inc	45,850	0.07
AUD 1,922	Australia & New Zealand Banking Group Ltd	29,116	0.05	CAD 193	Fairfax Financial Holdings Ltd	102,055	0.16
AUD 4,094	BHP Group Ltd	116,129	0.18	CAD 149	George Weston Ltd	17,369	0.03
AUD 6,459	BlueScope Steel Ltd	70,620	0.11	CAD 3,024	Gildan Activewear Inc	86,856	0.13
AUD 6,722	Brambles Ltd	49,506	0.08	CAD 722	Hydro One Ltd	19,372	0.03
AUD 1,564	Commonwealth Bank of Australia	97,202	0.15	CAD 1,086	Loblaw Cos Ltd	97,735	0.15
AUD 3,165	Computershare Ltd	53,627	0.08	USD 371	Lululemon Athletica Inc	101,138	0.16
AUD 273	CSL Ltd	50,510	0.08	CAD 4,642	Lundin Mining Corp	29,365	0.05
AUD 13,027	Dexus REIT	79,547	0.12	CAD 883	Magna International Inc	48,382	0.07
AUD 2,608	Fortescue Metals Group Ltd	31,438	0.05	CAD 6,209	Manulife Financial Corp	107,434	0.17
AUD 2,678	Goodman Group REIT	32,853	0.05	CAD 1,387	Northland Power Inc	41,203	0.06
AUD 32,080	GPT Group REIT	93,092	0.14	CAD 515	Nuvei Corp	18,573	0.03
AUD 48,873	Mirvac Group REIT	66,375	0.10	CAD 1,554	ONEX Corp	77,221	0.12
AUD 8,019	National Australia Bank Ltd	151,036	0.23	CAD 2,351	Open Text Corp	88,740	0.14
AUD 6,306	Northern Star Resources Ltd	29,660	0.05	CAD 2,666	Pembina Pipeline Corp	94,037	0.15
AUD 45,543	Scentre Group REIT	81,113	0.13	CAD 878	Rogers Communications Inc	41,982	0.06
AUD 2,734	Sonic Healthcare Ltd	62,060	0.10	CAD 1,088	Royal Bank of Canada	105,127	0.16
AUD 32,588	Stockland REIT	80,897	0.13	CAD 1,350	Shopify Inc	42,092	0.07
AUD 8,093	Telstra Corp Ltd	21,426	0.03	CAD 611	TFI International Inc	48,944	0.08
AUD 3,676	Transurban Group	36,350	0.06	CAD 857	Thomson Reuters Corp	89,151	0.14
AUD 69,698	Vicinity Centres REIT	87,948	0.14	CAD 427	Tmx Group Ltd	43,364	0.07
AUD 842	Woodside Energy Group Ltd	18,435	0.03	CAD 1,666	Toronto-Dominion Bank	109,017	0.17
<b>Total Australia</b>		<b>1,417,087</b>	<b>2.21</b>	CAD 1,618	Tourmaline Oil Corp	83,951	0.13
Austria				CAD 480	West Fraser Timber Co Ltd	36,753	0.06
EUR 280	Erste Group Bank AG	7,084	0.01	<b>Total Canada</b>		<b>2,422,422</b>	<b>3.77</b>
EUR 1,426	OMV AG	66,728	0.10	Denmark			
EUR 236	Verbund AG	23,032	0.04	DKK 15	AP Moller - Maersk A/S	34,909	0.05
<b>Total Austria</b>		<b>96,844</b>	<b>0.15</b>	DKK 763	Carlsberg A/S	96,966	0.15
Belgium				DKK 38	Genmab A/S	12,271	0.02
EUR 57	Elia Group SA/NV	8,057	0.01	DKK 2,189	Novo Nordisk A/S	242,246	0.38
EUR 1,003	KBC Group NV	56,141	0.09	DKK 672	Pandora A/S	42,181	0.07
EUR 549	Solvay SA	44,378	0.07	<b>Total Denmark</b>		<b>428,573</b>	<b>0.67</b>
<b>Total Belgium</b>		<b>108,576</b>	<b>0.17</b>	Finland			
Bermuda				EUR 3,083	Kesko OYJ	72,552	0.11
USD 2,042	Arch Capital Group Ltd	92,891	0.14	EUR 7,533	Nokia OYJ	34,963	0.06
<b>Total Bermuda</b>		<b>92,891</b>	<b>0.14</b>	SEK 11,431	Nordea Bank Abp	100,395	0.16
Canada				EUR 4,676	Stora Enso OYJ	73,157	0.11
CAD 1,060	Alimentation Couche-Tard Inc	41,259	0.06	<b>Total Finland</b>		<b>281,067</b>	<b>0.44</b>
CAD 3,492	AltaGas Ltd	73,524	0.11	France			
CAD 968	Bank of Montreal	92,887	0.14	EUR 198	Air Liquide SA	26,521	0.04
CAD 2,569	Bank of Nova Scotia	151,716	0.24	EUR 811	Arkema SA	72,000	0.11
CAD 3,089	Bausch Health Cos Inc	25,767	0.04	EUR 272	BNP Paribas SA	12,900	0.02
CAD 3,293	Brookfield Asset Management Inc	146,174	0.23	EUR 519	Capgemini SE	88,686	0.14
CAD 384	CAE Inc	9,443	0.01	EUR 2,595	Carrefour SA	45,808	0.07
CAD 353	Canadian National Railway Co	39,622	0.06	EUR 1,975	Cie de Saint-Gobain	84,542	0.13
CAD 81	Canadian Tire Corp Ltd	10,198	0.02	EUR 545	Dassault Aviation SA	84,839	0.13
CAD 351	Canadian Utilities Ltd	10,446	0.02	EUR 950	Eiffage SA	85,294	0.13
				EUR 7,386	Engie SA	84,676	0.13
				EUR 51	Hermes International	56,890	0.09

## Schedule of Investments (continued) as at 30 June 2022 (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 - 98.24% (continued)				Common and Preferred Stocks - 98.24% (continued)			
France (continued)				Israel			
EUR 954	Ipsen SA	89,812	0.14	ILS 9,098	Bank Leumi Le-Israel BM	80,663	0.13
EUR 561	Klepierre SA REIT	10,768	0.02	ILS 1,084	Israel Chemicals Ltd	9,809	0.01
EUR 483	L'Oreal SA	166,281	0.26	ILS 15,713	Israel Discount Bank Ltd	81,478	0.13
EUR 242	LVMH Moet Hennessy Louis Vuitton SE	147,169	0.23	ILS 730	Mizrahi Tefahot Bank Ltd	24,075	0.04
EUR 772	MICHELIN (CGDE)	20,964	0.03	<b>Total Israel</b>		<b>196,025</b>	<b>0.31</b>
EUR 46	Pernod Ricard SA	8,430	0.01	Italy			
EUR 1,656	Publicis Groupe SA	80,781	0.13	EUR 6,099	Enel SpA	33,284	0.05
EUR 158	Remy Cointreau SA	27,536	0.04	EUR 8,311	Eni SpA	98,426	0.15
EUR 2,188	Sanofi	220,372	0.34	EUR 8,022	Mediobanca Banca di Credito Finanziario SpA	69,257	0.11
EUR 697	Schneider Electric SE	82,268	0.13	EUR 4,592	Poste Italiane SpA	42,784	0.07
EUR 2,949	Societe Generale SA	64,404	0.10	EUR 12,148	Terna Rete Elettrica Nazionale SpA	95,098	0.15
EUR 2,373	Total SA	124,961	0.20	EUR 1,908	UniCredit SpA	18,082	0.03
EUR 200	Ubisoft Entertainment SA	8,761	0.02	<b>Total Italy</b>		<b>356,931</b>	<b>0.56</b>
EUR 3,611	Vivendi SE	36,604	0.06	Japan			
<b>Total France</b>		<b>1,731,267</b>	<b>2.70</b>	JPY 200	Advantest Corp	10,688	0.02
Germany				JPY 2,100	AGC Inc	73,733	0.11
EUR 166	Allianz SE	31,606	0.05	JPY 5,600	Asahi Kasei Corp	42,704	0.07
EUR 530	BASF SE	23,009	0.04	JPY 5,697	Astellas Pharma Inc	88,691	0.14
EUR 1,231	Bayerische Motoren Werke AG	94,539	0.15	JPY 1,900	Bridgestone Corp	69,228	0.11
EUR 2,055	Daimler AG	118,635	0.18	JPY 4,700	Brother Industries Ltd	82,511	0.13
EUR 2,885	Deutsche Post AG	107,796	0.17	JPY 4,200	Canon Inc	95,374	0.15
EUR 5,866	Deutsche Telekom AG	116,188	0.18	JPY 4,700	Dai-ichi Life Holdings Inc	86,835	0.14
EUR 9,418	E.ON SE	78,847	0.12	JPY 1,515	Daiwa House Industry Co Ltd	35,261	0.05
EUR 1,631	Evonik Industries AG	34,716	0.05	JPY 2,800	Dentsu Group Inc	83,987	0.13
EUR 557	Merck KGaA	93,753	0.15	JPY 733	Fujitsu Ltd	91,534	0.14
EUR 461	MTU Aero Engines AG	83,715	0.13	JPY 2,500	Hitachi Ltd	118,472	0.18
EUR 379	Rheinmetall AG	87,288	0.14	JPY 3,100	Idemitsu Kosan Co Ltd	74,616	0.12
EUR 566	SAP SE	51,439	0.08	JPY 3,748	Itochu Corp	101,166	0.16
EUR 1,362	Siemens AG	138,247	0.22	JPY 12,500	Japan Post Holdings Co Ltd	89,167	0.14
EUR 1,573	Siemens Healthineers AG	79,741	0.12	JPY 5,300	Japan Post Insurance Co Ltd	84,695	0.13
EUR 29,441	Telefonica Deutschland Holding AG	84,335	0.13	JPY 4,500	Japan Tobacco Inc	77,708	0.12
EUR 496	Volkswagen AG—Preferred Stock	66,073	0.10	JPY 7,500	Kajima Corp	85,956	0.13
<b>Total Germany</b>		<b>1,289,927</b>	<b>2.01</b>	JPY 4,511	KDDI Corp	142,414	0.22
Hong Kong				JPY 10,300	Marubeni Corp	92,799	0.14
HKD 8,995	AIA Group Ltd	97,493	0.15	JPY 9,300	Mazda Motor Corp	75,985	0.12
HKD 14,000	CK Asset Holdings Ltd	99,019	0.15	JPY 26,808	Mitsubishi UFJ Financial Group Inc	143,931	0.22
HKD 12,993	CK Hutchison Holdings Ltd	87,840	0.14	JPY 4,900	Mitsui & Co Ltd	108,005	0.17
USD 1,600	Jardine Matheson Holdings Ltd	84,096	0.13	JPY 945	NEC Corp	36,658	0.06
HKD 36,000	Sino Land Co Ltd	53,127	0.08	JPY 6,500	NGK Insulators Ltd	87,461	0.14
HKD 6,000	SITC International Holdings Co Ltd	16,975	0.03	JPY 400	Nippon Express Holdings Inc	21,700	0.03
HKD 126,000	WH Group Ltd	97,307	0.15	JPY 3,943	Nippon Telegraph & Telephone Corp	113,076	0.18
<b>Total Hong Kong</b>		<b>535,857</b>	<b>0.83</b>	JPY 1,298	Nippon Yusen KK	88,568	0.14
Ireland				JPY 491	Nitto Denko Corp	31,732	0.05
USD 905	Accenture PLC	251,273	0.39	JPY 3,670	Nomura Real Estate Holdings Inc	89,822	0.14
USD 388	Linde PLC	111,562	0.17	JPY 5,521	NTT Data Corp	76,239	0.12
USD 950	Medtronic PLC	85,263	0.13	JPY 1,000	Ono Pharmaceutical Co Ltd	25,630	0.04
EUR 1,430	Smurfit Kappa Group PLC	47,959	0.08	JPY 5,400	ORIX Corp	90,467	0.14
<b>Total Ireland</b>		<b>496,057</b>	<b>0.77</b>	JPY 4,800	Osaka Gas Co Ltd	91,721	0.14
				JPY 6,100	Renesas Electronics Corp	55,363	0.09

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.24% (continued)				Common and Preferred Stocks - 98.24% (continued)			
Japan (continued)				Spain			
JPY 2,400	Seiko Epson Corp	33,919	0.05	EUR 22,485	Banco Bilbao Vizcaya Argentaria SA	101,797	0.16
JPY 2,200	Sekisui House Ltd	38,484	0.06	EUR 46,914	Banco Santander SA	131,836	0.20
JPY 1,200	Sompo Holdings Inc	52,848	0.08	EUR 14,088	Iberdrola SA	145,751	0.23
JPY 698	Sony Corp	57,004	0.09	EUR 687	Repsol SA	10,091	0.02
JPY 20,100	Sumitomo Chemical Co Ltd	78,562	0.12	EUR 19,399	Telefonica SA	98,605	0.15
JPY 800	Sumitomo Metal Mining Co Ltd	25,027	0.04				
JPY 3,786	Sumitomo Mitsui Financial Group Inc	112,364	0.18	<b>Total Spain</b>		<b>488,080</b>	<b>0.76</b>
JPY 2,900	Taisei Corp	90,188	0.14	Sweden			
JPY 4,100	Takeda Pharmaceutical Co Ltd	115,224	0.18	SEK 1,692	Boliden AB	53,720	0.08
JPY 1,700	TDK Corp	52,431	0.08	SEK 447	Evolution Gaming Group AB	40,572	0.06
JPY 3,544	TIS Inc	92,738	0.14	SEK 3,013	Getinge AB	69,508	0.11
JPY 217	Tokyo Electron Ltd	70,760	0.11	SEK 3,172	Investor AB	52,059	0.08
JPY 1,400	Tokyo Gas Co Ltd	28,926	0.05	SEK 2,066	Lundin Petroleum AB	1,409	0.00
JPY 4,200	Toppan Printing Co Ltd	70,085	0.11	SEK 8,351	Skandinaviska Enskilda Banken AB	81,820	0.13
JPY 6,177	Tosoh Corp	76,613	0.12	SEK 9,382	Svenska Handelsbanken AB	80,037	0.13
JPY 10,405	Toyota Motor Corp	160,837	0.25	SEK 1,948	Tele2 AB	22,146	0.03
JPY 3,900	Yamaha Motor Co Ltd	71,366	0.11	SEK 7,205	Telefonaktiebolaget LM Ericsson	53,626	0.08
<b>Total Japan</b>		<b>3,991,273</b>	<b>6.22</b>	SEK 10,956	Telia Co AB	41,889	0.07
Luxembourg				<b>Total Sweden</b>		<b>496,786</b>	<b>0.77</b>
EUR 3,640	ArcelorMittal SA	81,855	0.13	Switzerland			
<b>Total Luxembourg</b>		<b>81,855</b>	<b>0.13</b>	CHF 3,934	ABB Ltd	104,622	0.16
Netherlands				CHF 1,616	Alcon Inc	112,555	0.18
EUR 3,775	Aegon NV	16,291	0.03	CHF 437	Baloise Holding AG	71,163	0.11
EUR 375	ASML Holding NV	178,713	0.28	USD 193	Chubb Ltd	37,940	0.06
EUR 1,856	Koninklijke Ahold Delhaize NV	48,237	0.08	CHF 1,362	Cie Financiere Richemont SA	144,615	0.23
EUR 25,767	Koninklijke KPN NV	91,617	0.14	GBP 728	Coca-Cola HBC AG	16,109	0.02
EUR 1,435	NN Group NV	65,020	0.10	GBP 24,366	Glencore PLC	131,711	0.21
USD 740	NXP Semiconductors NV	109,542	0.17	CHF 2,223	LafargeHolcim Ltd	94,855	0.15
EUR 818	OCI NV	26,921	0.04	CHF 3,056	Nestle SA	355,733	0.55
EUR 381	Prosus NV	24,887	0.04	CHF 2,552	Novartis AG	215,521	0.34
EUR 1,642	Randstad NV	79,308	0.12	CHF 1,095	Roche Holding AG	364,352	0.57
EUR 5,719	Stellantis NV	70,504	0.11	CHF 293	Sonova Holding AG	93,040	0.14
EUR 1,029	Wolters Kluwer NV	99,573	0.15	EUR 2,649	STMicroelectronics NV	83,082	0.13
<b>Total Netherlands</b>		<b>810,613</b>	<b>1.26</b>	CHF 164	Swiss Life Holding AG	79,657	0.12
Norway				USD 979	TE Connectivity Ltd	110,774	0.17
SEK 1,964	Aker BP ASA	68,006	0.11	CHF 8,593	UBS Group AG	138,138	0.22
NOK 2,480	Equinor ASA	85,987	0.13	CHF 34	Zurich Insurance Group AG	14,746	0.02
NOK 2,638	Kongsberg Gruppen ASA	94,255	0.15	<b>Total Switzerland</b>		<b>2,168,613</b>	<b>3.38</b>
NOK 1,061	Yara International ASA	44,202	0.07	United Kingdom			
<b>Total Norway</b>		<b>292,450</b>	<b>0.46</b>	GBP 6,351	3i Group PLC	85,498	0.13
Singapore				GBP 3,081	Anglo American PLC	109,894	0.17
SGD 4,836	DBS Group Holdings Ltd	103,134	0.16	GBP 1,308	AstraZeneca PLC	171,558	0.27
USD 200	Sea Ltd	13,372	0.02	GBP 16,682	Aviva PLC	81,301	0.13
SGD 28,186	Singapore Technologies Engineering Ltd	82,632	0.13	GBP 46,239	Barclays PLC	85,985	0.13
SGD 4,800	United Overseas Bank Ltd	90,537	0.14	GBP 2,440	Barratt Developments PLC	13,554	0.02
<b>Total Singapore</b>		<b>289,675</b>	<b>0.45</b>	GBP 1,668	Berkeley Group Holdings PLC	75,437	0.12
				GBP 37,462	BP PLC	176,660	0.28
				GBP 4,341	British American Tobacco PLC	185,546	0.29
				GBP 522	Burberry Group PLC	10,403	0.02
				USD 900	Coca-Cola European Partners PLC	46,449	0.07

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 98.24% <i>(continued)</i>				Common and Preferred Stocks - 98.24% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
GBP 3,952	Diageo PLC	169,447	0.26	USD 10,878	Bank of America Corp	338,632	0.53
GBP 322	Ferguson PLC	35,930	0.06	USD 400	Baxter International Inc	25,692	0.04
GBP 9,952	GlaxoSmithKline PLC	213,394	0.33	USD 612	Becton Dickinson and Co	150,876	0.24
GBP 14,682	HSBC Holdings PLC	95,500	0.15	USD 1,379	Berkshire Hathaway Inc	376,495	0.59
GBP 13,164	Legal & General Group PLC	38,289	0.06	USD 154	Bill.com Holdings Inc	16,931	0.03
GBP 156,259	Lloyds Banking Group PLC	80,291	0.13	USD 144	Biogen Inc	29,367	0.05
GBP 1,379	National Grid PLC	17,618	0.03	USD 51	Bio-Techne Corp	17,679	0.03
AUD 729	Rio Tinto Ltd	51,483	0.08	USD 75	BlackRock Inc	45,678	0.07
GBP 1,842	Rio Tinto PLC	109,983	0.17	USD 1,626	Blackstone Group Inc	148,340	0.23
GBP 11,547	Rolls-Royce Holdings PLC	11,632	0.02	USD 41	Booking Holdings Inc	71,709	0.11
GBP 32,005	Royal Bank of Scotland Group PLC	84,850	0.13	USD 325	Booz Allen Hamilton Holdings Corp	29,367	0.05
GBP 12,157	Shell PLC	315,065	0.49	USD 2,361	Bristol-Myers Squibb Co	181,797	0.28
GBP 3,964	Smiths Group PLC	67,373	0.10	USD 662	Broadcom Inc	321,606	0.50
GBP 4,658	SSE PLC	91,416	0.14	USD 955	Bunge Ltd	86,609	0.14
GBP 31,499	Tesco PLC	97,739	0.15	USD 820	Cadence Design Systems Inc	123,025	0.19
GBP 2,036	Unilever PLC	92,006	0.14	USD 228	Campbell Soup Co	10,955	0.02
GBP 7,710	Wpp PLC	77,211	0.12	USD 1,089	Capital One Financial Corp	113,463	0.18
<b>Total United Kingdom</b>		<b>2,691,512</b>	<b>4.19</b>	USD 2,427	Carlyle Group Inc	76,839	0.12
United States				USD 1,825	Carrier Global Corp	65,080	0.10
USD 387	3M Co	50,082	0.08	USD 652	Caterpillar Inc	116,552	0.18
USD 2,653	Abbott Laboratories	288,248	0.45	USD 810	Cboe Global Markets Inc	91,684	0.14
USD 2,610	AbbVie Inc	399,748	0.62	USD 192	CBRE Group Inc	14,133	0.02
USD 389	Abiomed Inc	96,281	0.15	USD 766	Celanese Corp	90,089	0.14
USD 461	Activision Blizzard Inc	35,893	0.06	USD 1,659	Centene Corp	140,368	0.22
USD 510	Adobe Inc	186,691	0.29	USD 1,020	CF Industries Holdings Inc	87,445	0.14
USD 2,891	Advanced Micro Devices Inc	221,075	0.34	USD 719	Charles Schwab Corp	45,426	0.07
USD 793	Agilent Technologies Inc	94,185	0.15	USD 2,008	Chevron Corp	290,718	0.45
USD 905	Airbnb Inc	80,617	0.13	USD 70	Chipotle Mexican Grill Inc	91,508	0.14
USD 372	Alphabet Inc	813,731	1.27	USD 1,063	Church & Dwight Co Inc	98,498	0.15
USD 390	Alphabet Inc	849,911	1.32	USD 286	Cigna Corp	75,367	0.12
USD 3,245	Altria Group Inc	135,544	0.21	USD 763	Cincinnati Financial Corp	90,782	0.14
USD 11,057	Amazon.com Inc	1,174,364	1.83	USD 134	Cintas Corp	50,053	0.08
USD 848	AMC Entertainment Holdings Inc	11,490	0.02	USD 6,080	Cisco Systems Inc	259,251	0.40
USD 367	American Express Co	50,874	0.08	USD 1,091	Citigroup Inc	50,175	0.08
USD 711	American Financial Group Inc	98,694	0.15	USD 195	CME Group Inc	39,917	0.06
USD 1,636	American International Group Inc	83,649	0.13	USD 1,409	CMS Energy Corp	95,108	0.15
USD 332	American Tower Corp REIT	84,856	0.13	USD 6,168	Coca-Cola Co	388,029	0.60
USD 425	Ameriprise Financial Inc	101,014	0.16	USD 3,980	Comcast Corp	156,175	0.24
USD 362	AmerisourceBergen Corp	51,216	0.08	USD 1,062	ConocoPhillips	95,378	0.15
USD 383	Amgen Inc	93,184	0.15	USD 1,252	Consolidated Edison Inc	119,065	0.19
USD 472	Analog Devices Inc	68,955	0.11	USD 826	Corning Inc	26,027	0.04
USD 280	Anthem Inc	135,122	0.21	USD 2,159	Corteva Inc	116,888	0.18
USD 1,603	Apollo Global Management Inc	77,713	0.12	USD 666	Costco Wholesale Corp	319,201	0.50
USD 20,457	Apple Inc	2,796,881	4.36	USD 786	Crown Castle International Corp REIT	132,347	0.21
USD 927	Applied Materials Inc	84,338	0.13	USD 3,569	CSX Corp	103,715	0.16
USD 1,567	Archer-Daniels-Midland Co	121,599	0.19	USD 1,229	CVS Health Corp	113,879	0.18
USD 681	Arthur J Gallagher & Co	111,030	0.17	USD 717	Danaher Corp	181,774	0.28
USD 6,943	AT&T Inc	145,525	0.23	USD 727	Darden Restaurants Inc	82,238	0.13
USD 775	Automatic Data Processing Inc	162,781	0.25	USD 591	Datadog Inc	56,287	0.09
USD 60	AutoZone Inc	128,947	0.20	USD 523	Deere & Co	156,623	0.24
USD 1,428	Baker Hughes a GE Co	41,226	0.06	USD 492	DexCom Inc	36,669	0.06



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.24% (continued)				Common and Preferred Stocks - 98.24% (continued)			
United States (continued)				United States (continued)			
USD 448	Discover Financial Services	42,372	0.07	USD 115	Humana Inc	53,828	0.08
USD 382	DocuSign Inc	21,919	0.03	USD 236	IDEXX Laboratories Inc	82,772	0.13
USD 601	Dollar General Corp	147,509	0.23	USD 649	Illinois Tool Works Inc	118,280	0.18
USD 265	Dollar Tree Inc	41,300	0.06	USD 401	Incyte Corp	30,464	0.05
USD 103	Dominion Energy Inc	8,220	0.01	USD 167	Insulet Corp	36,396	0.06
USD 2,048	Dow Inc	105,697	0.16	USD 3,709	Intel Corp	138,754	0.22
USD 1,490	DR Horton Inc	98,623	0.15	USD 690	International Business Machines Corp	97,421	0.15
USD 1,018	Dynatrace Inc	40,150	0.06	USD 3,076	Interpublic Group of Cos Inc	84,682	0.13
USD 991	Eastman Chemical Co	88,962	0.14	USD 435	Intuit Inc	167,666	0.26
USD 977	Eaton Corp PLC	123,092	0.19	USD 97	Intuitive Surgical Inc	19,469	0.03
USD 1,845	eBay Inc	76,881	0.12	USD 465	Invesco Ltd	7,500	0.01
USD 976	Edwards Lifesciences Corp	92,808	0.14	USD 1,963	Iron Mountain Inc	95,578	0.15
USD 862	Electronic Arts Inc	104,862	0.16	USD 538	Jack Henry & Associates Inc	96,851	0.15
USD 1,193	Eli Lilly & Co	386,806	0.60	USD 2,909	Johnson & Johnson	516,377	0.80
USD 1,554	Emerson Electric Co	123,605	0.19	USD 3,715	JPMorgan Chase & Co	418,346	0.65
USD 97	Enphase Energy Inc	18,938	0.03	USD 2,844	Juniper Networks Inc	81,054	0.13
USD 863	Entergy Corp	97,208	0.15	USD 5,190	KeyCorp	89,424	0.14
USD 1,245	EOG Resources Inc	137,498	0.21	USD 697	Keysight Technologies Inc	96,081	0.15
USD 3,386	Equitable Holdings Inc	88,273	0.14	USD 696	Kimberly-Clark Corp	94,064	0.15
USD 168	Essential Utilities Inc	7,703	0.01	USD 5,843	Kinder Morgan Inc	97,929	0.15
USD 271	Estee Lauder Cos Inc	69,016	0.11	USD 2,069	KKR & Co Inc	95,774	0.15
USD 414	Etsy Inc	30,309	0.05	USD 364	KLA-Tencor Corp	116,145	0.18
USD 1,250	Eversource Energy	105,588	0.16	USD 2,001	Knight-Swift Transportation Holdings Inc	92,626	0.14
USD 2,767	Exelon Corp	125,400	0.20	USD 2,122	Kroger Co	100,434	0.16
USD 696	Expedia Group Inc	66,002	0.10	USD 558	L3Harris Technologies Inc	134,869	0.21
USD 6,156	Exxon Mobil Corp	527,200	0.82	USD 23	Lam Research Corp	9,801	0.02
USD 2,708	Facebook Inc	436,665	0.68	USD 515	Lennar Corp	36,344	0.06
USD 263	FactSet Research Systems Inc	101,142	0.16	USD 1,379	Liberty Media Corp-Liberty Formula One	87,525	0.14
USD 372	FedEx Corp	84,336	0.13	USD 403	Liberty Media Corp-Liberty SiriusXM	14,524	0.02
USD 619	Fidelity National Financial	22,878	0.04	USD 1,146	Liberty Media Corp-Liberty SiriusXM	41,313	0.06
USD 1,271	FirstEnergy Corp	48,794	0.08	USD 327	Lincoln National Corp	15,294	0.02
USD 918	FMC Corp	98,235	0.15	USD 1,137	Lowe's Cos Inc	198,600	0.31
USD 5,194	Ford Motor Co	57,809	0.09	USD 4,117	Lumen Technologies Inc	44,916	0.07
USD 1,780	Fortinet Inc	100,712	0.16	USD 1,036	LyondellBasell Industries NV	90,609	0.14
USD 1,168	Fox Corp	34,690	0.05	USD 1,432	Marathon Petroleum Corp	117,725	0.18
USD 2,791	Franklin Resources Inc	65,058	0.10	USD 658	Marriott International Inc	89,495	0.14
USD 403	Gartner Inc	97,458	0.15	USD 1,058	Marsh & McLennan Cos Inc	164,255	0.26
USD 449	General Electric Co	28,588	0.04	USD 143	Marvell Technology Inc	6,225	0.01
USD 758	General Mills Inc	57,191	0.09	USD 306	Masco Corp	15,484	0.02
USD 668	Genuine Parts Co	88,844	0.14	USD 143	Masimo Corp	18,686	0.03
USD 2,416	Gilead Sciences Inc	149,333	0.23	USD 872	Mastercard Inc	275,099	0.43
USD 1,293	GoDaddy Inc	89,941	0.14	USD 1,155	McDonald's Corp	285,146	0.44
USD 202	Goldman Sachs Group Inc	59,998	0.09	USD 397	McKesson Corp	129,505	0.20
USD 602	HEICO Corp	78,934	0.12	USD 3,953	Merck & Co Inc	360,395	0.56
USD 94	HEICO Corp	9,906	0.02	USD 1,881	MetLife Inc	118,108	0.18
USD 515	Hershey Co	110,807	0.17	USD 66	Mettler-Toledo International Inc	75,819	0.12
USD 463	Hilton Worldwide Holdings Inc	51,597	0.08	USD 2,965	MGM Resorts International	85,837	0.13
USD 1,249	Hologic Inc	86,556	0.14	USD 175	Microchip Technology Inc	10,164	0.02
USD 1,426	Home Depot Inc	391,109	0.61				
USD 2,749	Howmet Aerospace Inc	86,456	0.13				
USD 2,111	HP Inc	69,199	0.11				
USD 186	HubSpot Inc	55,921	0.09				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.24% (continued)				Common and Preferred Stocks - 98.24% (continued)			
United States (continued)				United States (continued)			
USD 2,293	Micron Technology Inc	126,757	0.20	USD 1,618	RingCentral Inc	84,557	0.13
USD 8,866	Microsoft Corp	2,277,055	3.55	USD 1,039	Robert Half International Inc	77,811	0.12
USD 518	Moderna Inc	73,996	0.12	USD 497	Roku Inc	40,824	0.06
USD 168	Molina Healthcare Inc	46,975	0.07	USD 289	S&P Global Inc	97,410	0.15
USD 2,982	Mondelez International Inc	185,152	0.29	USD 953	salesforce.com Inc	157,283	0.25
USD 188	MongoDB Inc	48,786	0.08	USD 373	SBA Communications Corp REIT	119,379	0.19
USD 179	Monolithic Power Systems Inc	68,743	0.11	USD 2,554	Schlumberger Ltd	91,331	0.14
USD 2,470	Morgan Stanley	187,868	0.29	USD 1,409	Sealed Air Corp	81,328	0.13
USD 218	MSCI Inc	89,849	0.14	USD 1,697	SEI Investments Co	91,672	0.14
USD 1,409	NetApp Inc	91,923	0.14	USD 860	Sempra Energy	129,232	0.20
USD 730	Netflix Inc	127,655	0.20	USD 253	ServiceNow Inc	120,307	0.19
USD 3,432	NextEra Energy Inc	265,843	0.41	USD 37	Sherwin-Williams Co	8,285	0.01
USD 964	NIKE Inc	98,521	0.15	USD 1,143	Simon Property Group Inc REIT	108,494	0.17
USD 462	Nordson Corp	93,527	0.15	USD 626	Skyworks Solutions Inc	57,993	0.09
USD 520	Norfolk Southern Corp	118,191	0.18	USD 558	Snap Inc	7,327	0.01
USD 2,338	NRG Energy Inc	89,241	0.14	USD 479	Snap-on Inc	94,377	0.15
USD 873	Nucor Corp	91,150	0.14	USD 464	Snowflake Inc	64,524	0.10
USD 2,943	NVIDIA Corp	446,129	0.70	USD 1,037	Splunk Inc	91,733	0.14
USD 23	NVR Inc	92,095	0.14	USD 958	Square Inc	58,879	0.09
USD 330	Okta Inc	29,832	0.05	USD 1,514	SS&C Technologies Holdings Inc	87,918	0.14
USD 249	Old Dominion Freight Line Inc	63,814	0.10	USD 755	Starbucks Corp	57,674	0.09
USD 1,758	On Semiconductor Corp	88,445	0.14	USD 1,295	Steel Dynamics Inc	85,664	0.13
USD 1,692	ONEOK Inc	93,906	0.15	USD 475	Steris Plc	97,921	0.15
USD 2,481	Oracle Corp	173,347	0.27	USD 107	Stryker Corp	21,286	0.03
USD 113	O'Reilly Automotive Inc	71,389	0.11	USD 1,177	Synchrony Financial	32,509	0.05
USD 1,517	Otis Worldwide Corp	107,206	0.17	USD 429	Synopsys Inc	130,287	0.20
USD 1,130	Owens Corning	83,970	0.13	USD 1,523	Sysco Corp	129,013	0.20
USD 1,241	PACCAR Inc	102,184	0.16	USD 212	T Rowe Price Group Inc	24,085	0.04
USD 118	Packaging Corp of America	16,225	0.03	USD 581	Take-Two Interactive Software Inc	71,190	0.11
USD 259	Palo Alto Networks Inc	127,930	0.20	USD 1,541	Targa Resources Corp	91,951	0.14
USD 423	Parker-Hannifin Corp	104,079	0.16	USD 542	Target Corp	76,547	0.12
USD 959	Paychex Inc	109,201	0.17	USD 459	Teladoc Health Inc	15,243	0.02
USD 240	Paycom Software Inc	67,229	0.11	USD 1,145	Tesla Inc	771,066	1.20
USD 1,295	PayPal Holdings Inc	90,443	0.14	USD 685	Texas Instruments Inc	105,250	0.16
USD 2,231	PepsiCo Inc	371,818	0.58	USD 604	Thermo Fisher Scientific Inc	328,141	0.51
USD 8,241	Pfizer Inc	432,076	0.67	USD 656	TJX Cos Inc	36,638	0.06
USD 1,224	Philip Morris International Inc	120,858	0.19	USD 872	T-Mobile US Inc	117,319	0.18
USD 1,478	Phillips 66	121,181	0.19	USD 500	Tractor Supply Co	96,925	0.15
USD 2,925	Pinterest Inc	53,118	0.08	USD 179	TransDigm Group Inc	96,064	0.15
USD 447	Principal Financial Group Inc	29,855	0.05	USD 1,673	Trimble Inc	97,419	0.15
USD 3,503	Procter & Gamble Co	503,696	0.79	USD 780	Truist Financial Corp	36,995	0.06
USD 92	Progressive Corp	10,697	0.02	USD 2,261	Twitter Inc	84,539	0.13
USD 1,329	Prologis Inc REIT	156,357	0.24	USD 1,185	Tyson Foods Inc	101,981	0.16
USD 390	Public Storage REIT	121,941	0.19	USD 242	Ulta Salon Cosmetics & Fragrance Inc	93,286	0.15
USD 590	PulteGroup Inc	23,382	0.04	USD 1,077	Union Pacific Corp	229,703	0.36
USD 1,987	Qualcomm Inc	253,819	0.40	USD 1,293	United Parcel Service Inc	236,024	0.37
USD 701	Quest Diagnostics Inc	93,219	0.15	USD 50	United Rentals Inc	12,146	0.02
USD 961	Raymond James Financial Inc	85,923	0.13	USD 1,294	UnitedHealth Group Inc	664,637	1.04
USD 238	Regeneron Pharmaceuticals Inc	140,689	0.22	USD 1,459	US Bancorp	67,143	0.10
USD 4,993	Regions Financial Corp	93,619	0.15	USD 177	Vail Resorts Inc	38,595	0.06
USD 828	Republic Services Inc	108,360	0.17	USD 1,070	Valero Energy Corp	113,720	0.18
USD 440	ResMed Inc	92,237	0.14	USD 136	Veeva Systems Inc	26,933	0.04

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.24% (continued)				Common and Preferred Stocks - 98.24% (continued)			
United States (continued)				United States (continued)			
USD 1,460	Ventas Inc REIT	75,088	0.12	USD 198	WW Grainger Inc	89,977	0.14
USD 268	Verisk Analytics Inc	46,388	0.07	USD 933	Yum! Brands Inc	105,905	0.17
USD 3,915	Verizon Communications Inc	198,686	0.31	USD 247	Zebra Technologies Corp	72,606	0.11
USD 560	Vertex Pharmaceuticals Inc	157,802	0.25	USD 132	Zendesk Inc	9,777	0.02
USD 1,719	Visa Inc	338,454	0.53	USD 139	Zoetis Inc	23,893	0.04
USD 1,571	Walt Disney Co	148,302	0.23	USD 564	Zoom Video Communications Inc	60,895	0.10
USD 1,557	Warner Bros Discovery Inc	20,895	0.03	USD 2,127	ZoomInfo Technologies Inc	70,702	0.11
USD 685	Waste Management Inc	104,791	0.16	Total United States		42,204,109	65.76
USD 296	Waters Corp	97,970	0.15	Total Common and Preferred Stocks		63,054,467	98.24
USD 304	West Pharmaceutical Services Inc	91,921	0.14	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		63,054,467	98.24
USD 1,139	Westinghouse Air Brake Technologies Corp	93,489	0.15	TOTAL INVESTMENTS		63,054,467	98.24
USD 2,885	Weyerhaeuser Co REIT	95,551	0.15				
USD 2,789	Williams Cos Inc	87,045	0.14				
USD 1,248	WR Berkley Corp	85,189	0.13				

### Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 16/09/22	USD	3	278,490	(1,119)	(0.00)
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	3	568,425	(1,490)	(0.00)
Unrealised Loss on Futures Contracts			846,915	(2,609)	(0.00)
Total Futures Contracts			846,915	(2,609)	(0.00)
Other Net Assets/(Liabilities)				1,129,533	1.76
TOTAL NET ASSETS				64,181,391	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 41,296 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2022 (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 - 97.40%				Common and Preferred Stocks - 97.40% <i>(continued)</i>			
Brazil				Cayman Islands <i>(continued)</i>			
BRL 668,100	Atacadao SA	2,129,713	0.18	USD 161,800	Vipshop Holdings Ltd-ADR	1,600,202	0.14
BRL 1,296,000	B3 SA - Brasil Bolsa Balcao	2,716,186	0.23	USD 15,100	Weibo Corp-ADR	349,263	0.03
BRL 258,200	Banco Bradesco SA	710,000	0.06	HKD 467,500	Xtep International Holdings Ltd	845,998	0.07
USD 853,849	Banco Bradesco SA-ADR	2,783,548	0.24	<b>Total Cayman Islands</b>		<b>12,951,811</b>	<b>1.12</b>
BRL 662,244	Banco Bradesco SA-Preferred Stock	2,178,164	0.19	Chile			
BRL 496,400	Banco do Brasil SA	3,168,561	0.27	CLP 1,970,639	Cencosud SA	2,456,817	0.21
BRL 155,100	Banco Santander Brasil SA	854,474	0.07	CLP 180,290	Empresas COPEC SA	1,302,817	0.12
BRL 288,400	Braskem SA-Preferred Stock	2,053,756	0.18	<b>Total Chile</b>		<b>3,759,634</b>	<b>0.33</b>
BRL 161,600	Camil Alimentos SA	304,075	0.03	China			
BRL 56,900	Cia Brasileira de Distribuicao	177,790	0.01	HKD 2,490,500	3SBio Inc	1,980,479	0.17
BRL 1,354,981	Cia Energetica de Minas Gerais-Preferred Stock	2,689,518	0.23	HKD 2,690,172	Alibaba Group Holding Ltd	38,362,707	3.31
BRL 590,800	Cia Paranaense de Energia-Preferred Stock	771,623	0.07	HKD 490,500	Anhui Conch Cement Co Ltd	2,125,284	0.18
BRL 182,160	Dexco SA	343,807	0.03	CNY 185,984	Anhui Conch Cement Co Ltd	978,717	0.08
BRL 267,200	Enauta Participacoes SA	897,743	0.08	HKD 255,800	ANTA Sports Products Ltd	3,142,510	0.27
BRL 203,400	Energisa SA	1,569,417	0.13	CNY 9,400	Asymchem Laboratories Tianjin Co Ltd	405,209	0.03
BRL 65,500	Fleury SA	204,161	0.02	USD 21,400	Autohome Inc-ADR	841,662	0.07
BRL 693,700	Gerdau SA-Preferred Stock	2,964,785	0.25	USD 67,410	Baidu Inc-ADR	10,025,889	0.86
BRL 32,300	Hypera SA	234,956	0.02	CNY 470,200	Bank of Chengdu Co Ltd	1,162,841	0.10
BRL 444,270	Iguatemi SA	196,247	0.02	HKD 8,563,215	Bank of China Ltd	3,415,705	0.29
BRL 31,086	Instituto Hermes Pardini SA	118,829	0.01	HKD 2,813,000	Bank of Communications Co Ltd	1,942,979	0.17
USD 798,920	Itau Unibanco Holding SA-ADR	3,419,378	0.29	CNY 162,700	Bank of Hangzhou Co Ltd	363,540	0.03
BRL 1,965,882	Itausa - Investimentos Itau SA-Preferred Stock	3,135,216	0.27	CNY 1,816,950	Bank of Jiangsu Co Ltd	1,929,639	0.17
BRL 589,700	JHSF Participacoes SA	657,421	0.06	CNY 578,100	Bank of Nanjing Co Ltd	898,512	0.08
BRL 318,600	Klabin SA	1,230,669	0.11	CNY 884,756	Baoshan Iron & Steel Co Ltd	794,462	0.07
BRL 48,100	Mahle-Metal Leve SA	213,300	0.02	CNY 12,035	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	278,786	0.02
BRL 295,200	Marfrig Global Foods SA	683,604	0.06	CNY 487,100	BOE Technology Group Co Ltd	286,264	0.02
BRL 86,808	Metalurgica Gerdau SA-Preferred Stock	158,528	0.01	HKD 181,500	BYD Co Ltd	7,262,822	0.63
USD 34,318	Nexa Resources SA	206,251	0.02	CNY 35,099	BYD Co Ltd	1,745,945	0.15
BRL 650,100	Petroleo Brasileiro SA	3,796,586	0.33	HKD 687,500	BYD Electronic International Co Ltd	2,168,438	0.19
BRL 1,263,700	Petroleo Brasileiro SA-Preferred Stock	6,749,303	0.58	HKD 11,558,000	CGN Power Co Ltd	2,798,565	0.24
BRL 139,092	Sao Martinho SA	966,299	0.08	CNY 28,200	Chacha Food Co Ltd	239,466	0.02
BRL 284,500	Sendas Distribuidora SA	776,337	0.07	HKD 3,331,000	China CITIC Bank Corp Ltd	1,489,981	0.13
BRL 329,700	Telefonica Brasil SA	2,966,982	0.26	HKD 14,936,430	China Construction Bank Corp	10,031,284	0.86
BRL 277,809	TIM SA/Brazil	677,862	0.06	CNY 505,800	China Construction Bank Corp	457,198	0.04
BRL 68,420	Unipar Carbocloro SA-Preferred Stock	1,191,915	0.10	HKD 1,151,000	China Datang Corp Renewable Power Co Ltd	391,639	0.03
BRL 239,000	Vibra Energia SA	763,692	0.07	HKD 981,000	China Feihe Ltd	1,127,651	0.10
<b>Total Brazil</b>		<b>54,660,696</b>	<b>4.71</b>	HKD 3,052,000	China Galaxy Securities Co Ltd	1,761,902	0.15
Cayman Islands				HKD 423,000	China Harmony New Energy Auto Holding Ltd	191,906	0.02
USD 4,700	BeiGene Ltd-ADR	760,695	0.07	HKD 660,500	China International Marine Containers Group Co Ltd	1,070,678	0.09
HKD 4,842,000	Bosideng International Holdings Ltd	3,005,058	0.26	CNY 581,800	China International Marine Containers Group Co Ltd	1,201,923	0.10
HKD 2,374,000	China Hongqiao Group Ltd	2,683,511	0.23	CNY 105,431	China Jushi Co Ltd	273,792	0.02
TWD 46,000	Chilitina Holding Ltd	300,133	0.03	HKD 1,478,000	China Lesso Group Holdings Ltd	2,230,105	0.19
HKD 942,500	Dali Foods Group Co Ltd	500,860	0.04	HKD 578,000	China Longyuan Power Group Corp Ltd	1,116,673	0.10
USD 19,100	Daqo New Energy Corp-ADR	1,363,358	0.12	HKD 1,394,000	China Medical System Holdings Ltd	2,174,419	0.19
HKD 553,000	Haitian International Holdings Ltd	1,412,989	0.12	HKD 142,000	China Mengniu Dairy Co Ltd	708,466	0.06
HKD 113,500	JNBY Design Ltd	129,744	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.40% <i>(continued)</i>				Common and Preferred Stocks - 97.40% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
HKD 984,156	China Merchants Bank Co Ltd	6,584,493	0.57	CNY 195,933	Hengli Petrochemical Co Ltd	649,973	0.06
CNY 439,500	China Merchants Bank Co Ltd	2,766,460	0.24	CNY 110,460	Hongfa Technology Co Ltd	689,531	0.06
HKD 2,091,000	China Molybdenum Co Ltd	1,167,152	0.10	CNY 50,300	Huadong Medicine Co Ltd	338,825	0.03
HKD 1,054,250	China National Building Material Co Ltd	1,125,866	0.10	CNY 128,376	Huaxin Cement Co Ltd	373,589	0.03
CNY 132,400	China National Chemical Engineering Co Ltd	185,836	0.02	CNY 228,000	Huayu Automotive Systems Co Ltd	782,196	0.07
HKD 592,000	China New Higher Education Group Ltd	202,943	0.02	CNY 119,140	Hubei Xingfa Chemicals Group Co Ltd	781,744	0.07
CNY 54,133	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	363,352	0.03	CNY 274,770	Hunan Valin Steel Co Ltd	208,612	0.02
HKD 160,271	China Shineway Pharmaceutical Group Ltd	137,049	0.01	HKD 160,400	Hygeia Healthcare Holdings Co Ltd	1,066,001	0.09
CNY 1,522,900	China State Construction Engineering Corp Ltd	1,208,471	0.10	CNY 10,180	Imeik Technology Development Co Ltd	911,086	0.08
HKD 878,500	China Vanke Co Ltd	2,207,739	0.19	HKD 10,444,503	Industrial & Commercial Bank of China Ltd	6,202,586	0.53
CNY 621,499	China Yangtze Power Co Ltd	2,143,292	0.18	CNY 749,598	Industrial Bank Co Ltd	2,225,023	0.19
HKD 842,000	China Yongda Automobiles Services Holdings Ltd	796,187	0.07	CNY 436,800	Inner Mongolia Eerduosi Resources Co Ltd	1,176,015	0.10
CNY 64,600	Chongqing Zhifei Biological Products Co Ltd	1,069,665	0.09	CNY 140,200	Inner Mongolia Yili Industrial Group Co Ltd	814,533	0.07
HKD 1,744,000	COFCO Joycome Foods Ltd	844,557	0.07	HKD 422,597	JD.com Inc	13,614,528	1.17
CNY 34,900	Contemporary Amperex Technology Co Ltd	2,779,840	0.24	HKD 1,667,369	Jiangsu Expressway Co Ltd	1,678,641	0.14
HKD 1,730,050	Cosco Shipping Holdings Co Ltd	2,416,397	0.21	CNY 71,500	Jiangsu Zhongtian Technology Co Ltd	246,361	0.02
CNY 422,140	Cosco Shipping Holdings Co Ltd	875,234	0.08	HKD 413,000	Jiumaojiu International Holdings Ltd	1,097,375	0.09
HKD 1,337,764	Country Garden Holdings Co Ltd	828,543	0.07	CNY 236,492	Joincare Pharmaceutical Group Industry Co Ltd	435,649	0.04
HKD 1,044,000	CRRRC Corp Ltd	388,492	0.03	USD 26,930	JOYY Inc-ADR	804,130	0.07
HKD 3,154,320	CSPC Pharmaceutical Group Ltd	3,131,427	0.27	HKD 138,800	Kingsoft Corp Ltd	541,265	0.05
CNY 238,699	Da An Gene Co Ltd of Sun Yat-Sen University	612,040	0.05	HKD 429,200	Kuaishou Technology	4,780,466	0.41
CNY 403,400	Daqin Railway Co Ltd	396,528	0.03	HKD 3,496,000	Lenovo Group Ltd	3,265,687	0.28
HKD 2,124,000	Dongfeng Motor Group Co Ltd	1,613,243	0.14	USD 97,700	Li Auto Inc	3,742,887	0.32
HKD 1,263,000	Dongyue Group Ltd	1,580,571	0.14	CNY 196,293	Liaoning Port Co Ltd	49,774	0.00
USD 99,400	DouYu International Holdings Ltd	119,280	0.01	HKD 42,600	Livzon Pharmaceutical Group Inc	147,394	0.01
HKD 104,900	ENN Energy Holdings Ltd	1,723,168	0.15	HKD 568,000	Longfor Group Holdings Ltd	2,681,857	0.23
CNY 106,008	ENN Natural Gas Co Ltd	293,948	0.03	CNY 275,786	Luxi Chemical Group Co Ltd	711,247	0.06
HKD 284,400	Fuyao Glass Industry Group Co Ltd	1,442,487	0.12	CNY 1,561,300	Maanshan Iron & Steel Co Ltd	882,630	0.08
CNY 21,450	G-bits Network Technology Xiamen Co Ltd	1,241,401	0.11	HKD 757,600	Meituan Dianping	18,749,440	1.62
HKD 978,987	Geely Automobile Holdings Ltd	2,225,722	0.19	CNY 63,280	Muyuan Foodstuff Co Ltd	521,686	0.05
HKD 308,000	Genscript Biotech Corp	1,116,689	0.10	CNY 170,496	NARI Technology Co Ltd	686,643	0.06
CNY 38,600	GoerTek Inc	193,455	0.02	HKD 487,850	NetEase Inc	8,958,791	0.77
HKD 389,500	Great Wall Motor Co Ltd	801,143	0.07	HKD 103,500	New Oriental Education & Technology Group Inc	208,663	0.02
CNY 695,200	Guangdong Provincial Expressway Development Co Ltd	834,754	0.07	HKD 1,268,000	Newborn Town Inc	465,383	0.04
CNY 33,500	Guangzhou Kingmed Diagnostics Group Co Ltd	412,491	0.04	CNY 598,100	Newland Digital Technology Co Ltd	1,178,500	0.10
HKD 126,000	Haidilao International Holding Ltd	293,847	0.03	CNY 8,411	Ningbo Ronbay New Energy Technology Co Ltd	162,394	0.01
HKD 537,200	Haier Smart Home Co Ltd	1,988,755	0.17	CNY 101,200	Ningbo Tuopu Group Co Ltd	1,032,952	0.09
CNY 147,600	Henan Shenhua Coal & Power Co Ltd	287,970	0.02	USD 195,300	NIO Inc-ADR	4,241,916	0.37
HKD 482,000	Hengan International Group Co Ltd	2,263,516	0.20	HKD 645,600	Nongfu Spring Co Ltd	3,706,444	0.32
				HKD 1,746,000	People's Insurance Co Group of China Ltd	534,016	0.05
				HKD 196,050	Pharmaron Beijing Co Ltd	2,030,434	0.18

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
China (continued)				China (continued)			
HKD 3,383,846	PICC Property & Casualty Co Ltd	3,518,843	0.30	CNY 33,552	Vats Liquor Chain Store Management JSC Ltd	219,453	0.02
USD 76,350	Pinduoduo Inc-ADR	4,718,430	0.41	CNY 13,500	Wanhua Chemical Group Co Ltd	195,305	0.02
HKD 1,126,500	Ping An Insurance Group Co of China Ltd	7,658,871	0.66	HKD 3,327,000	Want Want China Holdings Ltd	2,891,587	0.25
CNY 240,860	Poly Developments and Holdings Group Co Ltd	627,281	0.05	CNY 132,500	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	419,584	0.04
CNY 903,400	Power Construction Corp of China Ltd	1,060,493	0.09	HKD 186,500	WuXi AppTec Co Ltd	2,483,672	0.21
CNY 66,539	Proya Cosmetics Co Ltd	1,639,407	0.14	CNY 15,200	WuXi AppTec Co Ltd	235,770	0.02
HKD 62,000	Remegen Co Ltd	347,256	0.03	HKD 527,000	Wuxi Biologics Cayman Inc	4,822,077	0.42
CNY 63,400	Rongsheng Petro Chemical Co Ltd	145,540	0.01	CNY 398,400	Xiamen C & D Inc	776,690	0.07
CNY 62,830	Shandong Hualu Hengsheng Chemical Co Ltd	273,655	0.02	CNY 683,763	Xiamen Xiangyu Co Ltd	896,494	0.08
HKD 167,000	Shanghai Fosun Pharmaceutical Group Co Ltd	618,247	0.05	HKD 1,151,800	Xiaomi Corp	2,002,122	0.17
CNY 20,100	Shanghai Fosun Pharmaceutical Group Co Ltd	132,187	0.01	CNY 129,800	Xinjiang Goldwind Science & Technology Co Ltd	286,543	0.02
CNY 923,900	Shanghai International Port Group Co Ltd	803,427	0.07	USD 81,800	XPeng Inc	2,596,332	0.22
CNY 733,520	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	1,133,508	0.10	HKD 1,190,000	Yadea Group Holdings Ltd	2,329,364	0.20
HKD 194,100	Shanghai Pharmaceuticals Holding Co Ltd	321,564	0.03	SGD 873,800	Yangzijiang Shipbuilding Holdings Ltd	583,915	0.05
CNY 91,066	Shanxi Taigang Stainless Steel Co Ltd	74,030	0.01	CNY 25,700	YongXing Special Materials Technology Co Ltd	583,485	0.05
CNY 26,530	Shenzhen Mindray Bio-Medical Electronics Co Ltd	1,239,402	0.11	CNY 2,800	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	148,988	0.01
CNY 711,900	Shenzhen Overseas Chinese Town Co Ltd	689,155	0.06	CNY 108,176	Zhejiang Chint Electrics Co Ltd	577,330	0.05
CNY 267,950	Sichuan Kelun Pharmaceutical Co Ltd	747,392	0.06	CNY 10,266	Zhejiang Orient Gene Biotech Co Ltd	174,796	0.02
CNY 92,300	Sichuan Road & Bridge Co Ltd	144,972	0.01	CNY 75,708	Zhejiang Weixing New Building Materials Co Ltd	271,475	0.02
HKD 1,508,000	Sihuan Pharmaceutical Holdings Group Ltd	245,986	0.02	HKD 98,000	Zhongsheng Group Holdings Ltd	691,262	0.06
TWD 2,000	Silergy Corp	161,098	0.01	USD 21,900	ZTO Express Cayman Inc-ADR	601,155	0.05
HKD 239,988	Sinopharm Group Co Ltd	581,700	0.05	Total China		361,140,089	31.13
HKD 1,740,000	Sinotrans Ltd	498,920	0.04	Colombia			
CNY 1,519,400	Sinotrans Ltd	879,340	0.08	COP 3,651,833	Ecopetrol SA	1,977,261	0.17
HKD 106,000	Sunny Optical Technology Group Co Ltd	1,727,729	0.15	Total Colombia		1,977,261	0.17
CNY 188,800	Suzhou Dongshan Precision Manufacturing Co Ltd	645,742	0.06	Cyprus			
CNY 2,765,056	TangShan Port Group Co Ltd	1,064,086	0.09	USD 8,879	TCS Group Holding PLC-GDR*	0	0.00
CNY 269,700	TBEA Co Ltd	1,101,859	0.10	Total Cyprus		0	0.00
HKD 1,041,700	Tencent Holdings Ltd	47,047,385	4.06	Czech Republic			
USD 16,400	Tencent Music Entertainment Group-ADR	82,328	0.01	CZK 32,345	Komercni banka A/S	905,682	0.08
CNY 9,200	Thunder Software Technology Co Ltd	179,054	0.02	CZK 523,886	Moneta Money Bank AS	1,897,580	0.16
HKD 1,676,000	Tingyi Cayman Islands Holding Corp	2,870,598	0.25	Total Czech Republic		2,803,262	0.24
HKD 189,200	Tongcheng-Elong Holdings Ltd	406,998	0.04	Greece			
CNY 46,900	Tongwei Co Ltd	418,758	0.04	USD 13,400	Danaos Corp	845,540	0.07
USD 35,800	Trip.com Group Ltd-ADR	982,710	0.08	EUR 123,604	Hellenic Telecommunications Organization SA	2,141,205	0.18
HKD 1,336,000	Uni-President China Holdings Ltd	1,145,831	0.10	EUR 29,077	Jumbo SA	421,324	0.04
				EUR 31,404	Motor Oil Hellas Corinth Refineries SA	579,472	0.05
				EUR 60,036	Mytilineos SA	878,705	0.08
				Total Greece		4,866,246	0.42

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
Hong Kong				India (continued)			
HKD 4,008,000	Brilliance China Automotive Holdings Ltd	1,532,315	0.13	INR 294,898	Bharti Airtel Ltd	2,557,731	0.22
HKD 754,000	China Everbright Ltd	709,132	0.06	INR 296,390	Bharti Infratel Ltd	784,769	0.07
HKD 1,437,000	China High Speed Transmission Equipment Group Co Ltd	851,547	0.07	INR 40,020	Biocon Ltd	156,284	0.01
HKD 586,000	China Merchants Port Holdings Co Ltd	996,214	0.09	INR 96,083	Birlasoft Ltd	429,787	0.04
HKD 1,387,840	China Overseas Land & Investment Ltd	4,386,218	0.38	INR 26,556	Bombay Burmah Trading Co	303,735	0.03
HKD 556,000	China Resources Land Ltd	2,593,313	0.22	INR 222,645	Chambal Fertilizers and Chemicals Ltd	750,349	0.06
HKD 418,000	China State Construction International Holdings Ltd	462,376	0.04	INR 10,661	Colgate-Palmolive India Ltd	200,719	0.02
HKD 414,000	China Water Affairs Group Ltd	385,143	0.03	INR 39,618	Cyient Ltd Foreign	379,587	0.03
HKD 2,217,000	CITIC Ltd	2,246,115	0.19	INR 293,534	Dabur India Ltd	1,843,404	0.16
HKD 4,870,000	Concord New Energy Group Ltd	484,086	0.04	INR 46,255	DCM Shriram Ltd	553,174	0.05
HKD 730,341	Far East Horizon Ltd	612,422	0.05	INR 32,166	Divi's Laboratories Ltd	1,478,685	0.13
HKD 81,000	Kingboard Holdings Ltd	306,578	0.03	INR 16,066	Dr Reddy's Laboratories Ltd	893,865	0.08
HKD 275,500	Kingboard Laminates Holdings Ltd	339,857	0.03	INR 65,403	EID Parry India Ltd	439,429	0.04
HKD 3,624,000	Kunlun Energy Co Ltd	2,969,602	0.26	INR 1,588,574	GAIL India Ltd	2,719,620	0.23
HKD 99,500	NetDragon Websoft Holdings Ltd	214,040	0.02	INR 168,536	Glenmark Pharmaceuticals Ltd	824,513	0.07
HKD 16,500	Orient Overseas International Ltd	437,367	0.04	INR 32,854	Godrej Consumer Products Ltd	315,155	0.03
HKD 1,706,000	Shougang Fushan Resources Group Ltd	708,754	0.06	INR 173,484	Grasim Industries Ltd	2,901,377	0.25
HKD 775,100	Sinofert Holdings Ltd	113,594	0.01	INR 126,700	Gujarat Ambuja Exports Ltd	453,551	0.04
HKD 2,464,000	Skyworth Digital Holdings Ltd	1,218,349	0.11	INR 43,535	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	315,215	0.03
HKD 1,262,000	Truly International Holdings Ltd	385,984	0.03	INR 130,840	Gujarat State Fertilizers & Chemicals Ltd	218,695	0.02
HKD 489,000	Vinda International Holdings Ltd	1,252,576	0.11	INR 229,952	Gujarat State Petronet Ltd	634,481	0.05
Total Hong Kong		23,205,582	2.00	INR 8,014	Havells India Ltd	111,444	0.01
Hungary				INR 349,274	HCL Technologies Ltd	4,304,421	0.37
HUF 171,501	Magyar Telekom Telecommunications PLC	144,597	0.01	INR 645,806	Hindalco Industries Ltd	2,769,346	0.24
HUF 134,712	MOL Hungarian Oil & Gas PLC	1,035,700	0.09	INR 50,114	Hindustan Aeronautics Ltd	1,123,071	0.10
Total Hungary		1,180,297	0.10	INR 181,268	Hindustan Petroleum Corp Ltd	498,546	0.04
India				INR 70,962	Hindustan Unilever Ltd	2,004,341	0.17
INR 5,889	ABB India Ltd	171,579	0.02	INR 277,040	Hindustan Zinc Ltd	874,734	0.08
INR 6,102	Adani Gas Ltd	184,893	0.02	INR 225,239	Housing Development Finance Corp Ltd	6,191,523	0.53
INR 34,077	Adani Green Energy Ltd	832,631	0.07	INR 716,453	ICICI Bank Ltd	6,415,848	0.55
INR 8,637	Ajanta Pharma Ltd	135,134	0.01	INR 27,381	ICICI Securities Ltd	148,706	0.01
INR 15,704	Alkem Laboratories Ltd	596,274	0.05	INR 9,701	IIFL Wealth Management Ltd	181,933	0.02
INR 38,137	Apollo Hospitals Enterprise Ltd	1,778,817	0.15	INR 1,996,231	Indian Oil Corp Ltd	1,876,858	0.16
INR 123,110	Apollo Tyres Ltd	288,552	0.03	INR 998,115	Indian Oil Corp Ltd	938,429	0.08
INR 37,679	Asian Paints Ltd	1,285,922	0.11	USD 702,458	Infosys Ltd-ADR	13,002,498	1.12
INR 58,595	Aster DM Healthcare Ltd	132,070	0.01	INR 21,181	JB Chemicals & Pharmaceuticals Ltd	421,796	0.04
INR 24,268	Aurobindo Pharma Ltd	157,674	0.01	INR 170,740	Jindal Steel & Power Ltd	711,845	0.06
INR 42,645	Avenue Supermarts Ltd	1,839,288	0.16	INR 56,414	JK Lakshmi Cement Ltd	300,206	0.03
INR 164,478	Axis Bank Ltd	1,326,279	0.11	INR 57,893	JK Paper Ltd	216,771	0.02
INR 22,172	Bajaj Finance Ltd	1,516,223	0.13	INR 421,724	JSW Steel Ltd	3,014,508	0.26
INR 10,182	Bajaj Finserv Ltd	1,409,441	0.12	INR 50,360	Jubilant Foodworks Ltd	326,657	0.03
INR 66,568	Balkrishna Industries Ltd	1,811,575	0.16	INR 60,370	Kaveri Seed Co Ltd	388,796	0.03
INR 180,882	Balrampur Chini Mills Ltd	823,300	0.07	INR 40,813	Kotak Mahindra Bank Ltd	858,457	0.07
INR 77,880	Bandhan Bank Ltd	259,855	0.02	INR 231,453	Mahindra & Mahindra Ltd	3,203,809	0.28
INR 797,501	Bharat Electronics Ltd	2,364,051	0.20	USD 27,500	MakeMyTrip Ltd	706,200	0.06
INR 49,694	Bharat Petroleum Corp Ltd	194,063	0.02	INR 249,558	Manappuram Finance Ltd	268,605	0.02
				INR 90,980	Muthoot Finance Ltd	1,124,743	0.10
				INR 816,724	National Aluminium Co Ltd	711,521	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
India (continued)				Korea			
INR 133,615	NCC Ltd/India	91,533	0.01	KRW 14,483	BGF retail Co Ltd	2,108,200	0.18
INR 2,985,106	NHPC Ltd	1,162,329	0.10	KRW 16	Celltrion Inc	2,200	0.00
INR 37,158	NIIT Ltd	194,606	0.02	KRW 99,052	Cheil Worldwide Inc	1,811,834	0.16
INR 366,092	Oil India Ltd	1,165,876	0.10	KRW 24	Chong Kun Dang Pharmaceutical Corp	1,617	0.00
INR 5,952	Oracle Financial Services Software Ltd	233,513	0.02	KRW 188	CJ ENM Co Ltd	13,567	0.00
INR 429,084	Petronet LNG Ltd	1,180,664	0.10	KRW 86,534	Daishin Securities Co Ltd	1,009,697	0.09
INR 9,677	Piramal Enterprises Ltd	202,883	0.02	KRW 18,392	DB HiTek Co Ltd	707,548	0.06
INR 23,789	Polyplex Corp Ltd	663,402	0.06	KRW 56,622	DB Insurance Co Ltd	2,673,235	0.23
INR 1,367,573	Power Grid Corp of India Ltd	3,669,489	0.32	KRW 24,594	E-MART Inc	1,998,357	0.17
INR 140,997	PTC India Ltd	135,779	0.01	KRW 3,546	GOLFZON Co Ltd	367,054	0.03
INR 25,339	Raymond Ltd	281,537	0.02	KRW 1,729	Green Cross Corp	224,381	0.02
INR 764,240	REC Ltd	1,197,565	0.10	KRW 34,529	GS Engineering & Construction Corp	839,025	0.07
INR 669,622	Redington India Ltd	1,064,561	0.09	KRW 122,842	Hana Financial Group Inc	3,722,915	0.32
INR 307,101	Reliance Industries Ltd	10,093,725	0.87	KRW 6,536	Handsome Co Ltd	154,540	0.01
USD 76,068	Reliance Industries Ltd-GDR	4,948,223	0.43	KRW 46,958	Hankook Tire Co Ltd	1,191,671	0.10
INR 80,452	Shriram Transport Finance Co Ltd	1,305,355	0.11	KRW 23,204	Humasis Co Ltd	283,259	0.02
INR 83,413	Sonata Software Ltd	707,092	0.06	KRW 20,217	Hyundai Glovis Co Ltd	2,794,941	0.24
INR 30,856	SRF Ltd	879,976	0.08	KRW 4,570	Hyundai Home Shopping Network Corp	178,098	0.01
INR 687,211	State Bank of India	4,054,216	0.35	KRW 7,283	Hyundai Mobis Co Ltd	1,116,233	0.10
INR 761,668	Steel Authority of India Ltd	661,146	0.06	KRW 15,077	Hyundai Motor Co	2,095,963	0.18
INR 275,143	Sun Pharmaceutical Industries Ltd	2,893,840	0.25	KRW 5,632	INTOPS Co Ltd	112,996	0.01
INR 14,352	Tanla Platforms Ltd	182,579	0.02	KRW 59,726	ISU Chemical Co Ltd	694,595	0.06
INR 110,068	Tata Chemicals Ltd	1,105,732	0.10	KRW 34,528	JB Financial Group Co Ltd	195,457	0.02
INR 265,670	Tata Steel Ltd	2,916,828	0.25	KRW 25,212	Kakao Corp	1,357,300	0.12
INR 222,712	Tech Mahindra Ltd	2,820,121	0.24	KRW 127,373	KB Financial Group Inc	4,723,514	0.41
INR 62,789	Titan Co Ltd	1,543,438	0.13	KRW 80,589	Kia Motors Corp	4,797,851	0.41
INR 15,507	Torrent Pharmaceuticals Ltd	561,637	0.05	KRW 11,094	Korea Investment Holdings Co Ltd	527,187	0.04
INR 205,967	Torrent Power Ltd	1,177,942	0.10	KRW 235,816	Korea Real Estate Investment & Trust Co Ltd	309,663	0.03
INR 899,485	Trident Ltd	440,787	0.04	KRW 2,444	Korea Zinc Co Ltd	917,629	0.08
INR 153,550	Varun Beverages Ltd	1,537,104	0.13	KRW 43,664	Korean Reinsurance Co	282,484	0.02
INR 89,556	Welspun Corp Ltd	248,179	0.02	KRW 18,428	Kumho Petrochemical Co Ltd	1,972,807	0.17
INR 449,177	Welspun India Ltd	395,015	0.03	KRW 4,881	LG Chem Ltd	1,939,769	0.17
INR 555,560	Wipro Ltd	2,926,851	0.25	KRW 28,447	LG Corp	1,706,732	0.15
<b>Total India</b>		<b>141,600,881</b>	<b>12.21</b>	KRW 17,991	LG Electronics Inc	1,223,510	0.11
Indonesia				KRW 10,489	LG Innotek Co Ltd	2,766,853	0.24
IDR 16,509,000	AKR Corporindo Tbk PT	1,141,418	0.10	KRW 44,289	LG Uplus Corp	434,908	0.04
IDR 8,513,000	Astra International Tbk PT	3,785,778	0.33	KRW 2,499	LOTTE Fine Chemical Co Ltd	126,066	0.01
IDR 7,954,300	Bank Central Asia Tbk PT	3,871,030	0.33	KRW 2,431	LS Corp	119,079	0.01
IDR 7,398,300	Bank Mandiri Persero Tbk PT	3,935,662	0.34	KRW 4,156	Megastudyedu Co Ltd	249,667	0.02
IDR 1,097,200	Bank Negara Indonesia Persero Tbk PT	578,152	0.05	KRW 19,713	Meritz Fire & Marine Insurance Co Ltd	503,301	0.04
IDR 7,809,795	Bank Rakyat Indonesia Persero Tbk PT	2,175,576	0.19	KRW 279,535	Mirae Asset Daewoo Co Ltd	1,425,232	0.12
SGD 476,200	Bumitama Agri Ltd	227,544	0.02	KRW 10,439	Naver Corp	1,929,575	0.17
IDR 4,233,500	Indofood Sukses Makmur Tbk PT	2,003,435	0.17	KRW 200,104	NH Investment & Securities Co Ltd	1,394,748	0.12
IDR 5,252,800	Japfa Comfeed Indonesia Tbk PT	542,998	0.05	KRW 13,785	Samsung C&T Corp	1,305,880	0.11
IDR 1,616,800	Sumber Alfaria Trijaya Tbk PT	221,398	0.02	KRW 27,583	Samsung Electro-Mechanics Co Ltd	2,772,321	0.24
USD 82,826	Telekomunikasi Indonesia Persero Tbk PT-ADR	2,239,615	0.19	KRW 882,773	Samsung Electronics Co Ltd	38,753,898	3.34
IDR 487,600	Unilever Indonesia Tbk PT	156,124	0.01				
IDR 872,300	United Tractors Tbk PT	1,662,918	0.14				
<b>Total Indonesia</b>		<b>22,541,648</b>	<b>1.94</b>				



## Schedule of Investments (continued) as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 141,064	Samsung Electronics Co Ltd-Preferred Stock	5,649,513	0.49	MYR 445,800	Malayan Banking Bhd	868,842	0.08
KRW 14,030	Samsung Engineering Co Ltd	232,861	0.02	MYR 844,470	Petronas Chemicals Group Bhd	1,724,386	0.15
KRW 12,741	Samsung Fire & Marine Insurance Co Ltd	1,972,382	0.17	MYR 74,500	Petronas Gas Bhd	277,885	0.02
KRW 9,001	Samsung Life Insurance Co Ltd	433,967	0.04	MYR 288,500	Public Bank Bhd	286,045	0.02
KRW 6,057	Samsung SDI Co Ltd	2,481,765	0.21	MYR 2,023,142	RHB Bank Bhd	2,630,199	0.23
KRW 52,034	Samsung Securities Co Ltd	1,340,525	0.12	MYR 1,162,100	Sime Darby Plantation Bhd	1,141,666	0.10
KRW 54,990	SD Biosensor Inc	1,645,380	0.14	MYR 261,100	Ta Ann Holdings Bhd	235,775	0.02
KRW 13,822	Seegene Inc	384,832	0.03	MYR 1,191,800	Telekom Malaysia Bhd	1,419,614	0.12
KRW 143,618	Shinhan Financial Group Co Ltd	4,098,157	0.35	MYR 1,305,800	TSH Resources Bhd	314,044	0.03
KRW 12,223	Silicon Works Co Ltd	901,851	0.08				
KRW 2,372	SK Gas Ltd	221,964	0.02				
KRW 11,618	SK Holdings Co Ltd	1,923,806	0.17				
KRW 116,228	SK Hynix Inc	8,145,986	0.70				
KRW 2,078	SK Innovation Co Ltd	307,283	0.03				
KRW 37,355	SK Telecom Co Ltd	1,496,041	0.13				
KRW 10,998	Unid Co Ltd	816,549	0.07				
KRW 9,559	Woongjin Coway Co Ltd	470,441	0.04				
KRW 156,311	Woori Financial Group Inc	1,456,688	0.13				
<b>Total Korea</b>		<b>129,817,348</b>	<b>11.19</b>				
Kuwait				Mexico			
KWD 148,696	Agility Public Warehousing Co KSC	393,906	0.03	MXN 998,300	Alfa SAB de CV	706,577	0.06
KWD 64,539	Boubyan Bank KSCP	162,557	0.02	MXN 125,600	Alpek SAB de CV	173,001	0.01
KWD 48,750	Gulf Cable & Electrical Industries Co KSCP	212,696	0.02	MXN 7,249,706	America Movil SAB de CV	7,384,184	0.64
KWD 67,285	Humansoft Holdings Co KSC	678,550	0.06	MXN 448,699	Arca Continental SAB de CV	2,946,736	0.25
KWD 694,230	Kuwait Finance House KSCP	1,970,265	0.17	USD 6,200	Betterware de Mexico SA de CV	53,568	0.00
KWD 109,920	Mabanee Co KPSC	269,696	0.02	MXN 79,760	Coca-Cola Femsa SAB de CV	440,156	0.04
KWD 567,915	Mobile Telecommunications Co KSCP	1,099,190	0.10	MXN 1,586,800	Fibra Uno Administracion SA de CV REIT	1,575,337	0.14
KWD 558,347	National Bank of Kuwait SAKP	1,897,543	0.16	MXN 444,000	Fomento Economico Mexicano SAB de CV	2,987,618	0.26
KWD 41,316	National Industries Group Holdings SAK	34,060	0.00	MXN 68,059	Gruma SAB de CV	750,730	0.06
KWD 388,224	National Investments Co KSCP	379,496	0.03	MXN 939,500	Grupo Bimbo SAB de CV	3,044,007	0.26
<b>Total Kuwait</b>		<b>7,097,959</b>	<b>0.61</b>	MXN 236,826	Grupo Comercial Chedraui SA de CV	638,790	0.06
Luxembourg				Monaco			
USD 27,000	Ternium SA-ADR	974,430	0.09	USD 21,200	Costamare Inc	256,520	0.02
<b>Total Luxembourg</b>		<b>974,430</b>	<b>0.09</b>	<b>Total Monaco</b>		<b>256,520</b>	<b>0.02</b>
Malaysia				Peru			
MYR 693,900	AMMB Holdings Bhd	587,237	0.05	USD 5,200	Credicorp Ltd	623,532	0.05
MYR 3,037,600	Astro Malaysia Holdings Bhd	623,716	0.05	<b>Total Peru</b>		<b>623,532</b>	<b>0.05</b>
MYR 7,064,800	Bumi Armada Bhd	617,118	0.05	Philippines			
MYR 635,152	CIMB Group Holdings Bhd	714,771	0.06	PHP 10,406,411	Filinvest Land Inc	166,548	0.01
MYR 280,000	HAP Seng Consolidated Bhd	452,955	0.04	PHP 42,695	Globe Telecom Inc	1,761,067	0.15
MYR 2,900,400	Hibiscus Petroleum Bhd	658,060	0.06	PHP 613,750	International Container Terminal Services Inc	2,053,833	0.18
MYR 155,816	Hong Leong Financial Group Bhd	654,021	0.06	PHP 85,960	Jollibee Foods Corp	318,295	0.03
MYR 1,153,500	IHH Healthcare Bhd	1,688,049	0.15	PHP 325,250	Metropolitan Bank & Trust Co	282,749	0.03
MYR 1,090,600	IOI Corp Bhd	950,177	0.08	PHP 85,020	PLDT Inc	2,597,683	0.22
MYR 176,500	KLCCP Stapled Group	272,309	0.02	<b>Total Philippines</b>		<b>7,180,175</b>	<b>0.62</b>
MYR 28,900	Kuala Lumpur Kepong Bhd	143,861	0.01				
MYR 3,581,600	Mah Sing Group Bhd	487,569	0.04				

## Schedule of Investments (continued) as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
Poland				Saudi Arabia (continued)			
PLN 37,701	Asseco Poland SA	633,123	0.05	SAR 448,684	Saudi Electricity Co	2,893,887	0.25
PLN 63,005	Bank Polska Kasa Opieki SA	1,142,704	0.10	SAR 306,769	Saudi Kayan Petrochemical Co	1,290,162	0.11
PLN 116,481	Cyfrowy Polsat SA	549,780	0.05	SAR 24,779	Saudi Telecom Co	641,252	0.06
PLN 10,721	Kruk SA	570,884	0.05	SAR 92,454	United International Transportation Co	1,108,827	0.10
PLN 97,678	Polski Koncern Naftowy ORLEN SA	1,488,683	0.13		Total Saudi Arabia	50,129,820	4.32
PLN 908,386	Polskie Gornictwo Naftowe i Gazownictwo SA	1,154,109	0.10		Singapore		
PLN 119,602	Powszechna Kasa Oszczednosci Bank Polski SA	744,877	0.06	HKD 89,400	BOC Aviation Ltd	751,366	0.07
	Total Poland	6,284,160	0.54		Total Singapore	751,366	0.07
	Qatar				South Africa		
QAR 350,257	Industries Qatar QSC	1,534,042	0.13	ZAR 217,472	Absa Group Ltd	2,052,261	0.18
QAR 1,156,329	Masraf Al Rayan QSC	1,311,358	0.11	ZAR 58,941	African Rainbow Minerals Ltd	769,030	0.07
QAR 343,143	Ooredoo QPSC	725,531	0.06	ZAR 30,766	Anglo American Platinum Ltd	2,676,121	0.23
QAR 1,758,065	Qatar Gas Transport Co Ltd	1,805,978	0.16	ZAR 50,638	AngloGold Ashanti Ltd	757,383	0.06
QAR 309,571	Qatar Islamic Bank SAQ	1,891,386	0.16	ZAR 22,271	Astral Foods Ltd	256,105	0.02
QAR 438,495	Qatar National Bank QPSC	2,405,747	0.21	ZAR 170,527	Barloworld Ltd	934,216	0.08
QAR 382,049	Vodafone Qatar QSC	166,909	0.02	ZAR 5,598	Capitec Bank Holdings Ltd	677,306	0.06
	Total Qatar	9,840,951	0.85	ZAR 483	Clicks Group Ltd	8,058	0.00
	Russia			ZAR 70,527	Coronation Fund Managers Ltd	140,860	0.01
USD 1,196,559	Gazprom PJSC-ADR*	0	0.00	ZAR 395,663	FirstRand Ltd	1,506,333	0.13
USD 74,109	Globaltrans Investment PLC-GDR*	0	0.00	ZAR 239,041	Fortress REIT Ltd	155,980	0.01
USD 45,639	Lukoil PJSC-ADR*	0	0.00	ZAR 51,811	Foschini Group Ltd	385,835	0.03
USD 223,875	Magnit PJSC-GDR*	0	0.00	ZAR 151,439	Gold Fields Ltd	1,414,324	0.12
USD 192,975	Mobile TeleSystems PJSC-ADR*	0	0.00	ZAR 264,926	Impala Platinum Holdings Ltd	2,929,266	0.25
USD 3,679	Novatek PJSC-GDR*	0	0.00	ZAR 101,790	Investec Ltd	545,966	0.05
USD 123,890	Novolipetsk Steel PJSC-GDR*	0	0.00	ZAR 71,345	Kumba Iron Ore Ltd	2,289,181	0.20
USD 166,849	Severstal PJSC-GDR*	0	0.00	ZAR 3,309	Life Healthcare Group Holdings Ltd	3,618	0.00
USD 62,908	X5 Retail Group NV-GDR*	0	0.00	ZAR 158,606	Motus Holdings Ltd	1,035,913	0.09
	Total Russia	0	0.00	ZAR 174,443	Multichoice Group Ltd	1,233,160	0.11
	Saudi Arabia			ZAR 28,662	Naspers Ltd	4,142,444	0.36
SAR 18,144	Abdullah Al Othaim Markets Co	499,043	0.04	ZAR 1,624,515	Old Mutual Ltd	1,093,753	0.09
SAR 358,578	Al Rajhi Bank	7,884,301	0.68	ZAR 204,903	Omnia Holdings Ltd	908,915	0.08
SAR 63,077	Aldrees Petroleum and Transport Services Co	1,121,302	0.10	ZAR 378,786	Rand Merchant Investment Holdings Ltd	643,699	0.06
SAR 393,802	Alinma Bank	3,505,500	0.30	ZAR 93,937	Reunert Ltd	229,359	0.02
SAR 34,431	Almarai Co JSC	480,847	0.04	ZAR 183,739	Sappi Ltd	604,070	0.05
SAR 257,671	Arab National Bank	2,025,877	0.17	ZAR 238,287	Shoprite Holdings Ltd	2,878,207	0.25
SAR 180,610	Arriyadh Development Co	1,084,016	0.09	ZAR 1,088,775	Sibanye Stillwater Ltd	2,702,914	0.23
SAR 439,726	Bank Al-Jazira	2,613,440	0.23	ZAR 308,834	Standard Bank Group Ltd	2,925,181	0.25
SAR 211,262	Banque Saudi Fransi	2,668,857	0.23	ZAR 323,698	Truworths International Ltd	1,000,979	0.09
SAR 104,200	Ethiad Etisalat Co	971,989	0.08	ZAR 125,734	Vodacom Group Ltd	1,006,409	0.09
SAR 38,623	Leejam Sports Co JSC	921,286	0.08	ZAR 706,896	Woolworths Holdings Ltd	2,340,858	0.20
SAR 280,903	National Commercial Bank	4,933,639	0.43		Total South Africa	40,247,704	3.47
SAR 529,781	National Industrialization Co	2,276,077	0.20		Taiwan		
SAR 23,322	National Medical Care Co	335,649	0.03	TWD 647,000	Acer Inc	472,191	0.04
SAR 493,884	Riyadh Bank	4,225,281	0.36	TWD 74,260	Acter Co Ltd	430,822	0.04
SAR 236,564	Sahara International Petrochemical Co	3,165,031	0.27	TWD 929,000	ASE Technology Holding Co Ltd	2,387,058	0.21
SAR 101,502	Saudi Arabian Fertilizer Co	3,727,773	0.32	TWD 79,000	Asia Vital Components Co Ltd	247,361	0.02
SAR 132,154	Saudi Arabian Mining Co	1,755,784	0.15	TWD 188,000	Asustek Computer Inc	1,963,240	0.17
				TWD 530,000	AU Optronics Corp	290,548	0.02
				TWD 141,000	Bioteque Corp	512,150	0.04

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 97.40% (continued)				Common and Preferred Stocks - 97.40% (continued)			
Taiwan (continued)				Taiwan (continued)			
TWD 2,504,334	Cathay Financial Holding Co Ltd	4,287,104	0.37	TWD 1,266,000	Teco Electric and Machinery Co Ltd	1,270,960	0.11
TWD 7,922	Chailease Holding Co Ltd	55,551	0.00	TWD 23,000	Tong Hsing Electronic Industries Ltd	155,481	0.01
TWD 671,000	China Airlines Ltd	530,328	0.05	TWD 318,000	Unimicron Technology Corp	1,695,159	0.15
TWD 5,665,000	China Development Financial Holding Corp	2,800,730	0.24	TWD 1,807,000	United Microelectronics Corp	2,379,271	0.20
TWD 199,000	China Steel Corp	190,410	0.02	TWD 364,000	Wan Hai Lines Ltd	1,456,808	0.13
TWD 552,000	ChipMOS Technologies Inc	685,974	0.06	TWD 1,319,000	Winbond Electronics Corp	962,628	0.08
TWD 97,000	Chunghwa Telecom Co Ltd	398,002	0.03	TWD 654,000	Yang Ming Marine Transport Corp	1,810,221	0.16
TWD 757,000	Compeq Manufacturing Co Ltd	1,104,942	0.09	TWD 4,367,680	Yuanta Financial Holding Co Ltd	2,893,817	0.25
TWD 5,655,210	CTBC Financial Holding Co Ltd	4,773,934	0.41	<b>Total Taiwan</b>	<b>160,809,263</b>	<b>13.86</b>	
TWD 278,000	Delta Electronics Inc	2,070,964	0.18	<b>Thailand</b>			
TWD 65,000	E Ink Holdings Inc	412,077	0.03	THB 347,500	Advanced Info Service PCL	1,911,717	0.16
TWD 594,000	Eva Airways Corp	632,287	0.05	THB 5,249,700	AP Thailand PCL	1,484,854	0.13
TWD 1,326,000	Far Eastern Department Stores Ltd	891,923	0.08	THB 327,400	Bangkok Bank PCL	1,236,258	0.11
TWD 1,764,000	Far Eastern New Century Corp	1,886,599	0.16	THB 10,097,300	Chularat Hospital PCL	1,056,711	0.09
TWD 568,964	Farglory Land Development Co Ltd	1,197,879	0.10	THB 17,600	Delta Electronics Thailand PCL	165,770	0.01
TWD 3,751,171	First Financial Holding Co Ltd	3,305,386	0.28	THB 1,983,500	Indorama Ventures PCL	2,636,812	0.23
TWD 26,000	Formosa International Hotels Corp	145,156	0.01	THB 166,500	Kiatnakin Bank PCL	291,981	0.03
TWD 88,000	Formosa Plastics Corp	321,119	0.03	THB 144,000	Mega Lifesciences PLC	205,685	0.02
TWD 2,245,007	Fubon Financial Holding Co Ltd	4,515,157	0.39	THB 742,100	PTT Exploration & Production PCL	3,347,898	0.29
TWD 500,000	Gamania Digital Entertainment Co Ltd	1,071,182	0.09	THB 2,810,840	PTT PCL	2,703,113	0.23
TWD 122,000	Gigabyte Technology Co Ltd	363,946	0.03	THB 4,079,000	Quality Houses PCL	242,283	0.02
TWD 237,000	Goldsun Building Materials Co Ltd	181,735	0.02	THB 557,200	SPCG PCL	249,010	0.02
TWD 139,620	Great Wall Enterprise Co Ltd	223,281	0.02	THB 1,815,600	Supalai PCL	955,174	0.08
TWD 146,000	Holtek Semiconductor Inc	421,303	0.04	THB 892,700	Tisco Financial Group PCL	2,234,591	0.19
TWD 2,728,151	Hon Hai Precision Industry Co Ltd	10,001,125	0.86	<b>Total Thailand</b>	<b>18,721,857</b>	<b>1.61</b>	
TWD 663,300	Kindom Development Co Ltd	727,246	0.06	<b>Turkey</b>			
TWD 1,486,590	Lite-On Technology Corp	2,894,835	0.25	TRY 51,811	Coca-Cola Icecek AS	400,921	0.04
TWD 323,000	MediaTek Inc	7,071,922	0.61	TRY 80,540	Ford Otomotiv Sanayi AS	1,287,946	0.11
TWD 268,000	Mega Financial Holding Co Ltd	318,173	0.03	TRY 761,454	KOC Holding AS	1,669,165	0.14
TWD 233,000	Micro-Star International Co Ltd	889,418	0.08	<b>Total Turkey</b>	<b>3,358,032</b>	<b>0.29</b>	
TWD 161,000	Namchow Holdings Co Ltd	247,455	0.02	<b>United Arab Emirates</b>			
TWD 774,000	Nan Ya Plastics Corp	2,160,593	0.19	AED 1,140,911	Abu Dhabi Commercial Bank PJSC	2,752,027	0.24
TWD 36,000	Nan Ya Printed Circuit Board Corp	315,402	0.03	AED 515,059	Abu Dhabi Islamic Bank PJSC	1,051,684	0.09
TWD 194,350	Novatek Microelectronics Corp	1,973,992	0.17	AED 1,934,962	Aldar Properties PJSC	2,344,227	0.20
TWD 25,000	Parade Technologies Ltd	966,923	0.08	AED 1,201,863	Dubai Islamic Bank PJSC	1,884,711	0.16
TWD 1,038,591	Pou Chen Corp	1,030,435	0.09	AED 461,397	Emirates NBD Bank PJSC	1,658,120	0.15
TWD 61,000	Primax Electronics Ltd	126,786	0.01	AED 655,841	Emirates Telecommunications Group Co PJSC	4,660,219	0.40
TWD 515,000	Quanta Computer Inc	1,382,178	0.12	AED 408,273	First Abu Dhabi Bank PJSC	2,087,438	0.18
TWD 139,000	Realtek Semiconductor Corp	1,696,975	0.15	<b>Total United Arab Emirates</b>	<b>16,438,426</b>	<b>1.42</b>	
TWD 35,000	Simplo Technology Co Ltd	299,578	0.03	<b>United States</b>			
TWD 222,000	Sinon Corp	229,216	0.02	KRW 26,642	Kolon Tissuegene Inc	164,358	0.01
TWD 5,593,875	SinoPac Financial Holdings Co Ltd	3,160,647	0.27	USD 73,495	Yum China Holdings Inc	3,564,507	0.31
TWD 183,000	Synnex Technology International Corp	327,429	0.03	<b>Total United States</b>	<b>3,728,865</b>	<b>0.32</b>	
TWD 3,613,651	Taishin Financial Holding Co Ltd	1,981,015	0.17	<b>Total Common and Preferred Stocks</b>	<b>1,129,920,303</b>	<b>97.40</b>	
TWD 120,000	Taiwan Hon Chuan Enterprise Co Ltd	307,128	0.03	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>1,129,920,303</b>	<b>97.40</b>	
TWD 4,425,403	Taiwan Semiconductor Manufacturing Co Ltd	70,845,741	6.11				
TWD 342,208	Taiwan Shin Kong Security Co Ltd	460,367	0.04				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities				Other transferable securities (continued)			
Common and Preferred Stocks - 0.00%				Common and Preferred Stocks - 0.00% (continued)			
Cayman Islands				Russia (continued)			
HKD 193,800	China Metal Recycling Holdings Ltd*	0	0.00	RUB 2,784,346	Sberbank of Russia PJSC*	0	0.00
				RUB 133,942	Tatneft PJSC*	0	0.00
<b>Total Cayman Islands</b>				RUB 835,074,272	VTB Bank PJSC*	0	0.00
Hong Kong				RUB 10,529	Yandex NV*	0	0.00
HKD 480,000	China Com Rich Rene Ene Invest*	0	0.00	<b>Total Russia</b>			
<b>Total Hong Kong</b>						0	0.00
Russia				Taiwan			
RUB 2,120,313	Alrosa PJSC*	0	0.00	TWD 71,033	Taishin Financial Holding Co Ltd*	0	0.00
RUB 2,961,441	Magnitogorsk Iron & Steel Works PJSC*	0	0.00	<b>Total Taiwan</b>			
USD 130,366	PhosAgro PJSC-GDR*	0	0.00			0	0.00
USD 840	PHOSAGRO PJSC*	0	0.00	<b>Total Common and Preferred Stocks</b>			
RUB 572,356	Rosneft Oil Co PJSC*	0	0.00			0	0.00
				<b>Total Other transferable securities</b>			
				<b>TOTAL INVESTMENTS</b>			
						1,129,920,303	97.40

### Derivatives

#### Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 16/09/22	USD	498	24,967,230	(134,864)	(0.01)
Unrealised Loss on Futures Contracts				(134,864)	(0.01)
<b>Total Futures Contracts</b>				(134,864)	(0.01)
Other Net Assets/(Liabilities)				30,241,918	2.61
<b>TOTAL NET ASSETS</b>				1,160,027,357	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,348,308 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 2022 (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 - 98.81%				Common and Preferred Stocks - 98.81% <i>(continued)</i>			
Brazil				British Virgin Islands			
USD 1,236,246	Ambev SA-ADR	3,102,977	0.33	USD 15,800	Hollysys Automation Technologies Ltd	233,840	0.03
BRL 172,600	Atacadao SA	550,200	0.06	<b>Total British Virgin Islands</b>			
BRL 1,002,700	B3 SA - Brasil Bolsa Balcao	2,101,481	0.22	<b>233,840 0.03</b>			
BRL 229,590	Banco Bradesco SA	631,329	0.07	Cayman Islands			
USD 730,857	Banco Bradesco SA-ADR	2,382,594	0.25	HKD 3,872,000	Bosideng International Holdings Ltd	2,403,054	0.25
BRL 550,303	Banco Bradesco SA-Preferred Stock	1,809,982	0.19	HKD 235,000	China Hongqiao Group Ltd	265,638	0.03
BRL 428,100	Banco do Brasil SA	2,732,597	0.29	TWD 74,000	Chilitina Holding Ltd	482,822	0.05
BRL 94,411	Banco Santander Brasil SA	520,128	0.06	HKD 853,500	Dali Foods Group Co Ltd	453,564	0.05
BRL 32,108	Bradespar SA-Preferred Stock	154,970	0.02	USD 25,300	Daqo New Energy Corp-ADR	1,805,914	0.19
BRL 259,500	Braskem SA-Preferred Stock	1,847,953	0.20	HKD 615,000	Haitian International Holdings Ltd	1,571,407	0.17
BRL 9,252	Cia Brasileira de Distribuicao	28,909	0.00	HKD 119,000	JNBY Design Ltd	136,031	0.01
BRL 49,800	Cia de Transmissao de Energia Eletrica Paulista-Preferred Stock	218,743	0.02	HKD 383,500	Li Ning Co Ltd	3,553,030	0.38
BRL 1,298,440	Cia Energetica de Minas Gerais-Preferred Stock	2,577,290	0.27	USD 43,200	Vipshop Holdings Ltd-ADR	427,248	0.04
BRL 86,000	Cia Paranaense de Energia	104,757	0.01	USD 48,200	Weibo Corp-ADR	1,114,866	0.12
BRL 1,218,900	Cia Paranaense de Energia-Preferred Stock	1,591,962	0.17	HKD 149,000	Xtep International Holdings Ltd	269,634	0.03
BRL 47,044	Cia Siderurgica Nacional SA	138,898	0.01	<b>Total Cayman Islands</b>			
USD 69,159	Cosan SA-ADR	961,310	0.10	<b>12,483,208 1.32</b>			
BRL 178,530	Dexco SA	336,955	0.04	Chile			
BRL 68,788	EDP - Energias do Brasil SA	269,788	0.03	CLP 18,478	Banco de Credito e Inversiones SA	529,805	0.06
BRL 23,889	Enauta Participacoes SA	80,263	0.01	CLP 34,887,158	Banco Santander Chile	1,379,675	0.15
BRL 171,500	Energisa SA	1,323,280	0.14	CLP 1,288,485	Cencosud SA	1,606,369	0.17
BRL 76,900	Fleury SA	239,694	0.03	USD 34,260	Cia Cervecerias Unidas SA-ADR	432,704	0.04
BRL 488,700	Gerdau SA-Preferred Stock	2,088,641	0.22	CLP 1,197,497	Colbun SA	81,178	0.01
BRL 735,000	Iguatemi SA	324,671	0.03	CLP 59,915	Empresas COPEC SA	432,959	0.04
BRL 79,600	Instituto Hermes Pardini SA	304,278	0.03	<b>Total Chile</b>			
USD 533,252	Itau Unibanco Holding SA-ADR	2,282,319	0.24	<b>4,462,690 0.47</b>			
BRL 1,594,779	Itausa - Investimentos Itau SA-Preferred Stock	2,543,376	0.27	China			
BRL 76,700	Klabin SA	296,272	0.03	HKD 2,514,000	3SBio Inc	1,999,167	0.21
BRL 53,300	Mahle-Metal Leve SA	236,359	0.03	HKD 179,036	AAC Technologies Holdings Inc	412,057	0.04
BRL 271,200	Marfrig Global Foods SA	628,026	0.07	HKD 2,188,200	Alibaba Group Holding Ltd	31,204,427	3.30
BRL 99,300	Metalurgica Gerdau SA-Preferred Stock	181,341	0.02	HKD 411,000	Anhui Conch Cement Co Ltd	1,780,819	0.19
BRL 463,984	Petroleo Brasileiro SA	2,709,668	0.29	CNY 60,600	Anhui Conch Cement Co Ltd	318,900	0.03
USD 160,800	Petroleo Brasileiro SA-ADR	1,878,144	0.20	CNY 28,300	Anhui Yingjia Distillery Co Ltd	274,971	0.03
BRL 638,300	Petroleo Brasileiro SA-Preferred Stock	3,409,100	0.36	HKD 226,437	ANTA Sports Products Ltd	2,781,785	0.29
BRL 80,400	Randon SA Implementos e Participacoes	144,212	0.02	CNY 4,500	Asymchem Laboratories Tianjin Co Ltd	193,983	0.02
BRL 126,750	Sao Martinho SA	880,557	0.09	USD 16,500	Autohome Inc-ADR	648,945	0.07
BRL 46,260	Sendas Distribuidora SA	126,233	0.01	HKD 673,000	BAIC Motor Corp Ltd	223,849	0.02
BRL 4,134	SLC Agricola SA	34,886	0.00	USD 50,923	Baidu Inc-ADR	7,573,778	0.80
USD 310,057	Telefonica Brasil SA	2,791,796	0.29	CNY 206,100	Bank of Chengdu Co Ltd	509,701	0.05
BRL 350,300	TIM SA/Brazil	854,741	0.09	HKD 6,401,809	Bank of China Ltd	2,553,561	0.27
BRL 58,300	Unipar Carbocloro SA-Preferred Stock	1,015,619	0.11	HKD 2,952,000	Bank of Communications Co Ltd	2,038,988	0.22
BRL 154,600	Vibra Energia SA	494,003	0.05	CNY 404,820	Bank of Hangzhou Co Ltd	904,538	0.10
<b>Total Brazil</b>		<b>46,930,302</b>	<b>4.97</b>	CNY 950,626	Bank of Jiangsu Co Ltd	1,009,585	0.11
				CNY 369,800	Bank of Nanjing Co Ltd	574,761	0.06
				CNY 121,180	Bank of Ningbo Co Ltd	647,274	0.07
				CNY 666,320	Baoshan Iron & Steel Co Ltd	598,318	0.06
				CNY 9,425	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	218,326	0.02
				CNY 25,641	BGI Genomics Co Ltd	274,225	0.03
				CNY 416,700	BOE Technology Group Co Ltd	244,891	0.03
				HKD 128,500	BYD Co Ltd	5,141,998	0.54
				CNY 26,130	BYD Co Ltd	1,299,796	0.14

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
China (continued)				China (continued)			
HKD 485,000	BYD Electronic International Co Ltd	1,529,734	0.16	CNY 155,800	FAW Jiefang Group Co Ltd	217,054	0.02
HKD 9,744,000	CGN Power Co Ltd	2,359,337	0.25	HKD 63,058	Fosun International Ltd	58,261	0.01
HKD 1,078,000	China BlueChemical Ltd	310,475	0.03	HKD 271,200	Fuyao Glass Industry Group Co Ltd	1,375,536	0.15
HKD 544,000	China Communications Services Corp Ltd	239,176	0.03	CNY 9,400	G-bits Network Technology Xiamen Co Ltd	544,017	0.06
HKD 13,191,122	China Construction Bank Corp	8,859,138	0.94	HKD 959,908	Geely Automobile Holdings Ltd	2,182,346	0.23
CNY 488,500	China Construction Bank Corp	441,561	0.05	HKD 212,000	Genscript Biotech Corp	768,630	0.08
HKD 165,000	China Feihe Ltd	189,666	0.02	HKD 1,134,000	GF Securities Co Ltd	1,500,063	0.16
HKD 1,848,000	China Galaxy Securities Co Ltd	1,066,840	0.11	CNY 27,600	GoerTek Inc	138,325	0.01
HKD 493,000	China International Marine Containers Group Co Ltd	799,159	0.08	HKD 145,000	Great Wall Motor Co Ltd	298,243	0.03
CNY 353,363	China International Marine Containers Group Co Ltd	730,002	0.08	CNY 179,100	Guangdong Provincial Expressway Development Co Ltd	215,053	0.02
CNY 106,700	China Jushi Co Ltd	277,087	0.03	CNY 29,600	Guangzhou Kingmed Diagnostics Group Co Ltd	364,470	0.04
HKD 1,311,366	China Lesso Group Holdings Ltd	1,978,676	0.21	HKD 193,000	Haidilao International Holding Ltd	450,098	0.05
HKD 1,166,000	China Longyuan Power Group Corp Ltd	2,252,666	0.24	CNY 198,313	Haier Smart Home Co Ltd	812,278	0.09
HKD 1,201,000	China Medical System Holdings Ltd	1,873,370	0.20	HKD 706,000	Harbin Electric Co Ltd	205,134	0.02
HKD 66,000	China Meidong Auto Holdings Ltd	207,750	0.02	HKD 402,000	Hengan International Group Co Ltd	1,887,829	0.20
HKD 100,567	China Mengniu Dairy Co Ltd	501,749	0.05	CNY 285,762	Hengli Petrochemical Co Ltd	947,965	0.10
HKD 752,477	China Merchants Bank Co Ltd	5,034,446	0.53	CNY 95,340	Hongfa Technology Co Ltd	595,146	0.06
CNY 342,569	China Merchants Bank Co Ltd	2,156,322	0.23	CNY 100,399	Huadong Medicine Co Ltd	676,295	0.07
HKD 1,558,000	China National Building Material Co Ltd	1,663,836	0.18	CNY 202,700	Huaxin Cement Co Ltd	589,881	0.06
HKD 487,000	China New Higher Education Group Ltd	166,948	0.02	CNY 76,408	Huayu Automotive Systems Co Ltd	262,132	0.03
HKD 210,399	China Shineway Pharmaceutical Group Ltd	179,914	0.02	CNY 6,100	Imeik Technology Development Co Ltd	545,936	0.06
CNY 1,075,637	China State Construction Engineering Corp Ltd	853,553	0.09	HKD 7,786,000	Industrial & Commercial Bank of China Ltd	4,623,804	0.49
HKD 478,600	China Vanke Co Ltd	1,202,759	0.13	CNY 586,900	Industrial & Commercial Bank of China Ltd	417,576	0.04
CNY 319,284	China Yangtze Power Co Ltd	1,101,078	0.12	CNY 465,422	Industrial Bank Co Ltd	1,381,507	0.15
HKD 897,000	China Yongda Automobiles Services Holdings Ltd	848,195	0.09	CNY 167,160	Inner Mongolia Eerduosi Resources Co Ltd	450,052	0.05
CNY 74,000	Chongqing Brewery Co Ltd	1,618,150	0.17	CNY 22,680	Intco Medical Technology Co Ltd	85,792	0.01
CNY 27,228	Chongqing Zhifei Biological Products Co Ltd	450,849	0.05	HKD 292,341	JD.com Inc	9,418,157	1.00
HKD 298,000	CIFI Ever Sunshine Services Group Ltd	379,765	0.04	HKD 936,000	Jiangsu Expressway Co Ltd	942,328	0.10
HKD 510,000	CMGE Technology Group Ltd	150,135	0.02	CNY 78,300	Jiangsu Yuyue Medical Equipment & Supply Co Ltd	299,689	0.03
HKD 2,473,000	COFCO Joycome Foods Ltd	1,197,586	0.13	CNY 15,000	JiuGui Liquor Co Ltd	415,732	0.04
CNY 30,630	Contemporary Amperex Technology Co Ltd	2,439,727	0.26	HKD 257,000	Jiumaoju International Holdings Ltd	682,870	0.07
HKD 1,345,000	Cosco Shipping Holdings Co Ltd	1,878,590	0.20	CNY 231,131	Joincare Pharmaceutical Group Industry Co Ltd	425,773	0.04
CNY 401,300	Cosco Shipping Holdings Co Ltd	832,026	0.09	CNY 331,872	Jointown Pharmaceutical Group Co Ltd	589,570	0.06
HKD 1,107,000	CRRC Corp Ltd	411,936	0.04	USD 10,192	JOYY Inc-ADR	304,333	0.03
HKD 2,140,160	CSPC Pharmaceutical Group Ltd	2,124,628	0.22	HKD 65,000	Kingsoft Corp Ltd	253,474	0.03
CNY 164,440	Da An Gene Co Ltd of Sun Yat-Sen University	421,635	0.04	HKD 43,100	Kuaishou Technology	480,051	0.05
CNY 578,400	Daqin Railway Co Ltd	568,547	0.06	CNY 8,400	Kweichow Moutai Co Ltd	2,562,274	0.27
HKD 1,948,000	Dongfeng Motor Group Co Ltd	1,479,566	0.16	HKD 2,836,000	Lenovo Group Ltd	2,649,167	0.28
HKD 533,000	Dongyue Group Ltd	667,018	0.07	USD 48,700	Li Auto Inc	1,865,697	0.20
HKD 113,000	ENN Energy Holdings Ltd	1,856,224	0.20	CNY 1,226,400	Liaoning Port Co Ltd	310,981	0.03
				HKD 164,300	Livzon Pharmaceutical Group Inc	568,469	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
China (continued)				China (continued)			
CNY 105,268	Livzon Pharmaceutical Group Inc	568,562	0.06	HKD 458,800	Sinopharm Group Co Ltd	1,112,072	0.12
HKD 518,500	Longfor Group Holdings Ltd	2,448,139	0.26	HKD 1,932,000	Sinotrans Ltd	553,973	0.06
HKD 1,461,000	Lonking Holdings Ltd	353,755	0.04	CNY 2,521,177	Sinotrans Ltd	1,459,110	0.15
CNY 267,200	Luxi Chemical Group Co Ltd	689,104	0.07	HKD 88,000	Sunny Optical Technology Group Co Ltd	1,434,341	0.15
HKD 828,500	Luye Pharma Group Ltd	272,403	0.03	CNY 37,900	Suzhou Dongshan Precision Manufacturing Co Ltd	129,627	0.01
CNY 6,200	Luzhou Laojiao Co Ltd	227,999	0.02	CNY 2,294,176	TangShan Port Group Co Ltd	882,876	0.09
CNY 331,300	Maanshan Iron & Steel Co Ltd	187,290	0.02	CNY 252,956	TBEA Co Ltd	1,033,451	0.11
HKD 522,800	Meituan Dianping	12,938,500	1.37	HKD 846,600	Tencent Holdings Ltd	38,235,880	4.05
HKD 122,000	Mint Group Ltd	332,715	0.04	CNY 683,300	Tian Di Science & Technology Co Ltd	487,183	0.05
CNY 1,984,400	Nanjing Iron & Steel Co Ltd	932,380	0.10	HKD 590,000	Tingyi Cayman Islands Holding Corp	1,010,533	0.11
CNY 182,446	NARI Technology Co Ltd	734,770	0.08	USD 25,100	Trip.com Group Ltd-ADR	688,995	0.07
HKD 380,425	NetEase Inc	6,986,057	0.74	HKD 136,000	Tsingtao Brewery Co Ltd	1,414,256	0.15
HKD 696,000	Newborn Town Inc	255,447	0.03	HKD 555,000	Uni-President China Holdings Ltd	476,000	0.05
CNY 377,800	Newland Digital Technology Co Ltd	744,420	0.08	HKD 2,844,000	Want Want China Holdings Ltd	2,471,799	0.26
CNY 51,100	Ningbo Tuopu Group Co Ltd	521,579	0.05	CNY 166,828	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	528,289	0.06
USD 161,600	NIO Inc-ADR	3,509,952	0.37	CNY 29,901	Wuliangye Yibin Co Ltd	900,616	0.10
HKD 352,400	Nongfu Spring Co Ltd	2,023,158	0.21	HKD 91,580	WuXi AppTec Co Ltd	1,219,596	0.13
HKD 192,750	Pharmaron Beijing Co Ltd	1,929,477	0.20	HKD 445,500	Wuxi Biologics Cayman Inc	4,076,348	0.43
HKD 2,779,849	PICC Property & Casualty Co Ltd	2,890,750	0.31	CNY 471,100	Xiamen Xiangyu Co Ltd	617,668	0.07
USD 47,000	Pinduoduo Inc-ADR	2,904,600	0.31	HKD 966,800	Xiaomi Corp	1,680,545	0.18
HKD 867,000	Ping An Insurance Group Co of China Ltd	5,894,577	0.62	HKD 221,000	Xinhua Winshare Publishing and Media Co Ltd	157,154	0.02
CNY 50,122	Ping An Insurance Group Co of China Ltd	349,064	0.04	CNY 143,900	Xinjiang Goldwind Science & Technology Co Ltd	317,670	0.03
CNY 725,800	Power Construction Corp of China Ltd	852,010	0.09	CNY 461,015	Xinjiang Zhongtai Chemical Co Ltd	533,617	0.06
CNY 44,903	Proya Cosmetics Co Ltd	1,106,333	0.12	CNY 1,212,100	Xinxing Ductile Iron Pipes Co Ltd	871,442	0.09
HKD 225,000	Q Technology Group Co Ltd	154,837	0.02	USD 67,900	XPeng Inc	2,155,146	0.23
CNY 60,600	Rongsheng Petro Chemical Co Ltd	139,112	0.01	HKD 1,392,000	Yadea Group Holdings Ltd	2,724,768	0.29
CNY 212,200	SAIC Motor Corp Ltd	563,719	0.06	SGD 555,200	Yangzijiang Shipbuilding Holdings Ltd	371,011	0.04
HKD 341,500	Shandong Chenming Paper Holdings Ltd	130,125	0.01	CNY 42,700	Zhejiang Chint Electrics Co Ltd	227,888	0.02
CNY 314,700	Shandong Chenming Paper Holdings Ltd	264,746	0.03	HKD 652,000	Zhejiang Expressway Co Ltd	601,569	0.06
HKD 340,000	Shandong Weigao Group Medical Polymer Co Ltd	395,160	0.04	CNY 735,139	Zhejiang Jiahua Energy Chemical Industry Co Ltd	1,190,837	0.13
HKD 231,500	Shanghai Fosun Pharmaceutical Group Co Ltd	857,030	0.09	CNY 83,880	Zhejiang NHU Co Ltd	285,389	0.03
CNY 639,600	Shanghai International Port Group Co Ltd	556,199	0.06	CNY 8,569	Zhejiang Orient Gene Biotech Co Ltd	145,901	0.02
CNY 229,500	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	354,646	0.04	HKD 319,000	Zhongsheng Group Holdings Ltd	2,250,129	0.24
CNY 31,660	Shanxi Xinghuacun Fen Wine Factory Co Ltd	1,533,840	0.16	HKD 388,000	ZTE Corp	903,872	0.10
CNY 23,300	Shenzhen Mindray Bio-Medical Electronics Co Ltd	1,088,506	0.12	Total China		290,465,474	30.75
CNY 724,400	Shenzhen Overseas Chinese Town Co Ltd	701,255	0.07	Colombia			
CNY 74,600	Sichuan Kelun Pharmaceutical Co Ltd	208,082	0.02	COP 68,458	Banacolombia SA	551,797	0.06
CNY 28,700	Sichuan Swellfun Co Ltd	396,154	0.04	USD 161,900	Ecopetrol SA-ADR	1,758,234	0.19
HKD 1,404,000	Sihuan Pharmaceutical Holdings Group Ltd	229,021	0.02	COP 11,450	Interconexion Electrica SA ESP	56,409	0.00
				Total Colombia		2,366,440	0.25
				Cyprus			
				USD 2,376	TCS Group Holding PLC-GDR*	0	0.00
				Total Cyprus		0	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
Czech Republic				India			
CZK 18,134	Komerční banka A/S	507,764	0.05	INR 5,430	Adani Green Energy Ltd	132,676	0.01
CZK 229,858	Moneta Money Bank AS	832,574	0.09	INR 23,837	Alkem Laboratories Ltd	905,080	0.10
<b>Total Czech Republic</b>		<b>1,340,338</b>	<b>0.14</b>	INR 370,340	Ambuja Cements Ltd	1,702,281	0.18
Egypt				INR 32,102	Apollo Hospitals Enterprise Ltd	1,497,328	0.16
EGP 312,644	Eastern Co SAE	171,289	0.02	INR 209,910	Apollo Tyres Ltd	491,998	0.05
EGP 117,068	Telecom Egypt Co	86,307	0.01	INR 50,632	Asian Paints Ltd	1,727,986	0.18
<b>Total Egypt</b>		<b>257,596</b>	<b>0.03</b>	INR 10,911	Avenue Supermarts Ltd	470,594	0.05
Greece				INR 127,108	Axis Bank Ltd	1,024,944	0.11
USD 3,300	Danaos Corp	208,230	0.02	INR 8,060	Bajaj Auto Ltd	378,299	0.04
EUR 111,792	Hellenic Telecommunications Organization SA	1,936,584	0.21	INR 20,843	Bajaj Finance Ltd	1,425,339	0.15
EUR 74,553	Mytilineos SA	1,091,180	0.12	INR 6,350	Bajaj Finserv Ltd	878,997	0.09
EUR 88,955	OPAP SA	1,269,423	0.13	INR 75,404	Balkrishna Industries Ltd	2,052,037	0.22
<b>Total Greece</b>		<b>4,505,417</b>	<b>0.48</b>	INR 141,138	Balrampur Chini Mills Ltd	642,401	0.07
Hong Kong				INR 907,906	Bharat Electronics Ltd	2,691,327	0.29
HKD 3,420,000	Brilliance China Automotive Holdings Ltd	1,307,514	0.14	INR 251,844	Bharat Petroleum Corp Ltd	983,490	0.10
HKD 348,000	China Everbright Ltd	327,291	0.04	INR 233,269	Bharti Airtel Ltd	2,023,206	0.21
HKD 862,000	China High Speed Transmission Equipment Group Co Ltd	510,810	0.06	INR 142,348	Bharti Infratel Ltd	376,903	0.04
HKD 440,000	China Merchants Port Holdings Co Ltd	748,010	0.08	INR 172,789	Birlasoft Ltd	772,898	0.08
HKD 806,000	China Overseas Land & Investment Ltd	2,547,334	0.27	INR 17,791	Bombay Burmah Trading Co	203,485	0.02
HKD 194,000	China Resources Beer Holdings Co Ltd	1,446,294	0.15	INR 249,910	Chambal Fertilizers and Chemicals Ltd	842,237	0.09
HKD 376,000	China Resources Land Ltd	1,753,751	0.19	INR 16,034	Colgate-Palmolive India Ltd	301,879	0.03
HKD 1,540,000	China Traditional Chinese Medicine Holdings Co Ltd	951,835	0.10	INR 96,995	Cyient Ltd Foreign	929,327	0.10
HKD 2,309,000	CITIC Ltd	2,339,323	0.25	INR 20,372	Dabur India Ltd	127,937	0.01
HKD 949,000	CITIC Telecom International Holdings Ltd	314,441	0.03	INR 10,836	Dalmia Bharat Ltd	176,133	0.02
HKD 1,023,000	Far East Horizon Ltd	857,829	0.09	INR 45,548	DCM Shriram Ltd	544,719	0.06
HKD 172,000	Kingboard Holdings Ltd	651,005	0.07	INR 47,170	Divi's Laboratories Ltd	2,168,425	0.23
HKD 1,004,000	Kingboard Laminates Holdings Ltd	1,238,535	0.13	INR 9,786	Dr Reddy's Laboratories Ltd	544,465	0.06
HKD 2,438,000	Kunlun Energy Co Ltd	1,997,762	0.21	INR 60,582	EID Parry India Ltd	407,038	0.04
HKD 424,000	MMG Ltd	157,779	0.02	INR 147,267	Emami Ltd	783,677	0.08
HKD 500,303	Sino Biopharmaceutical Ltd	316,875	0.03	INR 210,297	Engineers India Ltd	151,786	0.02
HKD 112,953	SITC International Holdings Co Ltd	319,558	0.03	INR 62,914	Finolex Industries Ltd	108,505	0.01
HKD 1,088,000	Skyworth Digital Holdings Ltd	537,972	0.06	INR 1,231,656	GAIL India Ltd	2,108,581	0.22
HKD 1,336,000	Truly International Holdings Ltd	408,617	0.04	INR 178,000	Glenmark Pharmaceuticals Ltd	870,813	0.09
HKD 686,000	United Laboratories International Holdings Ltd	406,515	0.04	INR 137,661	Grasim Industries Ltd	2,302,267	0.24
HKD 335,000	Vinda International Holdings Ltd	858,104	0.09	INR 119,213	Gujarat Pipavav Port Ltd	116,386	0.01
HKD 104,000	Wharf Holdings Ltd	379,052	0.04	INR 67,434	Gujarat State Petronet Ltd	186,063	0.02
HKD 447,000	Yuexiu Property Co Ltd	573,066	0.06	INR 251,346	HCL Technologies Ltd	3,097,566	0.33
<b>Total Hong Kong</b>		<b>20,949,272</b>	<b>2.22</b>	INR 517,037	Hindalco Industries Ltd	2,217,159	0.23
Hungary				INR 66,049	Hindustan Aeronautics Ltd	1,480,180	0.16
HUF 133,154	Magyar Telekom Telecommunications PLC	112,266	0.01	INR 141,134	Hindustan Petroleum Corp Ltd	388,164	0.04
HUF 251,590	MOL Hungarian Oil & Gas PLC	1,934,288	0.21	INR 52,722	Hindustan Unilever Ltd	1,489,147	0.16
<b>Total Hungary</b>		<b>2,046,554</b>	<b>0.22</b>	INR 40,077	Hindustan Zinc Ltd	126,540	0.01
				INR 152,287	Housing Development Finance Corp Ltd	4,186,169	0.44
				INR 539,194	ICICI Bank Ltd	4,828,491	0.51
				INR 9,701	IIFL Wealth Management Ltd	181,933	0.02
				INR 1,584,053	Indian Oil Corp Ltd	1,489,328	0.16
				INR 792,026	Indian Oil Corp Ltd	744,664	0.08
				USD 543,562	Infosys Ltd-ADR	10,061,333	1.07
				INR 680,208	ITC Ltd	2,355,717	0.25
				INR 32,569	JB Chemicals & Pharmaceuticals Ltd	648,576	0.07



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
India (continued)				Korea			
INR 142,579	Jindal Steel & Power Ltd	594,436	0.06	KRW 5,877	BGF retail Co Ltd	855,478	0.09
INR 43,312	JK Lakshmi Cement Ltd	230,484	0.02	KRW 1,145	Celltrion Inc	157,411	0.02
INR 139,737	JK Tyre & Industries Ltd	179,952	0.02	KRW 106,600	Cheil Worldwide Inc	1,949,900	0.21
INR 340,270	JSW Steel Ltd	2,432,270	0.26	KRW 1,524	Chong Kun Dang Pharmaceutical Corp	102,703	0.01
INR 45,166	Kalpataru Power Transmission Ltd	204,004	0.02	KRW 13,137	CJ ENM Co Ltd	948,041	0.10
INR 6,478	Kotak Mahindra Bank Ltd	136,258	0.01	KRW 3,506	Com2uSCorp	193,608	0.02
INR 65,350	Mahindra & Mahindra Ltd	904,585	0.10	KRW 41,834	Daishin Securities Co Ltd	488,128	0.05
INR 52,497	Marico Ltd	317,684	0.03	KRW 19,469	DB HiTek Co Ltd	748,981	0.08
INR 23,428	Motilal Oswal Financial Services Ltd	227,390	0.02	KRW 46,286	DB Insurance Co Ltd	2,185,252	0.23
INR 31,326	Muthoot Finance Ltd	387,269	0.04	KRW 17,987	E-MART Inc	1,461,513	0.15
INR 709,124	National Aluminium Co Ltd	617,781	0.07	KRW 2,821	GOLFZON Co Ltd	292,007	0.03
INR 2,721,122	NHPC Ltd	1,059,540	0.11	KRW 11,963	Green Cross Holdings Corp	180,588	0.02
INR 354,713	Oil India Ltd	1,129,638	0.12	KRW 15,550	GS Engineering & Construction Corp	377,852	0.04
INR 3,356	Page Industries Ltd	1,706,908	0.18	KRW 86,727	Hana Financial Group Inc	2,628,395	0.28
INR 172,806	Petronet LNG Ltd	475,491	0.05	KRW 28,510	Hankook Tire Co Ltd	723,509	0.08
INR 29,312	Polyplex Corp Ltd	817,421	0.09	KRW 18,587	Humasis Co Ltd	226,898	0.02
INR 1,074,191	Power Grid Corp of India Ltd	2,882,283	0.31	KRW 372	Huons Global Co Ltd	6,045	0.00
INR 717,827	REC Ltd	1,124,836	0.12	KRW 5,923	Hyundai Engineering & Construction Co Ltd	188,629	0.02
INR 584,865	Redington India Ltd	929,815	0.10	KRW 14,967	Hyundai Glovis Co Ltd	2,069,144	0.22
INR 350,684	Reliance Industries Ltd	11,526,201	1.22	KRW 31,276	Hyundai Marine & Fire Insurance Co Ltd	745,527	0.08
INR 127,772	Shriram Transport Finance Co Ltd	2,073,135	0.22	KRW 9,544	Hyundai Mobis Co Ltd	1,462,766	0.16
INR 29,372	Siemens Ltd	892,792	0.09	KRW 15,820	Hyundai Motor Co	2,199,253	0.23
INR 62,395	Sonata Software Ltd	528,922	0.06	KRW 23,132	Kakao Corp	1,245,323	0.13
INR 395,954	State Bank of India	2,335,939	0.25	KRW 88,723	KB Financial Group Inc	3,290,213	0.35
INR 545,178	Steel Authority of India Ltd	473,227	0.05	KRW 64,813	Kia Motors Corp	3,858,630	0.41
INR 191,265	Sun Pharmaceutical Industries Ltd	2,011,646	0.21	KRW 5,642	Kolon Industries Inc	226,827	0.02
INR 97,240	Sun TV Network Ltd	507,979	0.05	KRW 14,793	Korea Investment Holdings Co Ltd	702,964	0.07
INR 88,451	Tata Chemicals Ltd	888,570	0.09	KRW 168,565	Korea Real Estate Investment & Trust Co Ltd	221,352	0.02
INR 208,057	Tata Steel Ltd	2,284,287	0.24	KRW 43,000	Korean Reinsurance Co	278,189	0.03
INR 176,111	Tech Mahindra Ltd	2,230,029	0.24	KRW 43,291	KT&G Corp	2,740,696	0.29
INR 167,637	Torrent Power Ltd	958,729	0.10	KRW 15,581	Kumho Petrochemical Co Ltd	1,668,021	0.18
INR 477,063	Trident Ltd	233,782	0.03	KRW 4,468	LG Chem Ltd	1,775,638	0.19
INR 38,367	Varun Beverages Ltd	384,071	0.04	KRW 20,424	LG Corp	1,225,377	0.13
INR 594,239	Vedanta Ltd	1,677,993	0.18	KRW 25,688	LG Electronics Inc	1,746,958	0.19
INR 124,121	Welspun Corp Ltd	343,966	0.04	KRW 9,226	LG Innotek Co Ltd	2,433,691	0.26
INR 377,851	Welspun India Ltd	332,290	0.04	KRW 98,429	LG Uplus Corp	966,551	0.10
INR 445,058	Wipro Ltd	2,344,694	0.25	KRW 5,121	LS Industrial Systems Co Ltd	227,179	0.02
<b>Total India</b>		<b>114,732,771</b>	<b>12.14</b>	KRW 306,756	Mirae Asset Daewoo Co Ltd	1,564,021	0.17
Indonesia				KRW 10,703	Naver Corp	1,978,373	0.21
IDR 6,320,100	Astra International Tbk PT	2,810,583	0.30	KRW 12,165	Neowiz Games Corp	216,429	0.02
IDR 5,939,200	Bank Central Asia Tbk PT	2,890,364	0.31	KRW 208,088	NH Investment & Securities Co Ltd	1,450,398	0.15
IDR 5,792,600	Bank Mandiri Persero Tbk PT	3,081,481	0.33	KRW 8,992	POSCO	1,596,315	0.17
IDR 5,666,000	Bank Rakyat Indonesia Persero Tbk PT	1,578,379	0.17	USD 27,084	POSCO-ADR	1,205,780	0.13
IDR 3,892,500	Indofood Sukses Makmur Tbk PT	1,842,062	0.19	KRW 21,717	Samsung Electro-Mechanics Co Ltd	2,182,739	0.23
IDR 3,130,800	Japfa Comfeed Indonesia Tbk PT	323,640	0.03	KRW 727,429	Samsung Electronics Co Ltd	31,934,268	3.38
IDR 1,349,500	Sumber Alfaria Trijaya Tbk PT	184,795	0.02	KRW 109,039	Samsung Electronics Co Ltd-Preferred Stock	4,366,935	0.46
IDR 2,554,000	Telekomunikasi Indonesia Persero Tbk PT	685,753	0.07				
USD 78,650	Telekomunikasi Indonesia Persero Tbk PT-ADR	2,126,696	0.22				
<b>Total Indonesia</b>		<b>15,523,753</b>	<b>1.64</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 45,570	Samsung Engineering Co Ltd	756,341	0.08	MYR 975,700	Telekom Malaysia Bhd	1,162,206	0.12
KRW 2,285	Samsung Fire & Marine Insurance Co Ltd	353,732	0.04	MYR 1,297,500	Top Glove Corp Bhd	306,160	0.03
KRW 5,071	Samsung SDI Co Ltd	2,077,766	0.22	<b>Total Malaysia</b>		<b>15,471,168</b>	<b>1.64</b>
KRW 38,496	Samsung Securities Co Ltd	991,752	0.11	Mexico			
KRW 21,081	SD Biosensor Inc	630,774	0.07	MXN 1,799,400	Alfa SAB de CV	1,273,580	0.13
KRW 12,324	Seegene Inc	343,124	0.04	MXN 185,600	Alpek SAB de CV	255,645	0.03
KRW 103,546	Shinhan Financial Group Co Ltd	2,954,698	0.31	MXN 3,003,958	America Movil SAB de CV	3,059,680	0.32
USD 10,511	Shinhan Financial Group Co Ltd-ADR	300,194	0.03	USD 150,716	America Movil SAB de CV-ADR	3,079,128	0.33
KRW 10,221	Silicon Works Co Ltd	754,137	0.08	MXN 357,196	Arca Continental SAB de CV	2,345,810	0.25
KRW 75,652	SK Hynix Inc	5,302,166	0.56	MXN 2,104,800	Fibra Uno Administracion SA de CV REIT	2,089,595	0.22
KRW 34,513	SK Telecom Co Ltd	1,382,221	0.15	USD 3,000	Fomento Economico Mexicano SAB de CV-ADR	202,470	0.02
KRW 9,284	Suheung Co Ltd	233,816	0.02	MXN 70,923	Gruma SAB de CV	782,321	0.08
KRW 28,102	Tongyang Life Insurance Co Ltd	123,585	0.01	MXN 849,600	Grupo Bimbo SAB de CV	2,752,728	0.29
KRW 84,032	Woori Financial Group Inc	783,108	0.08	MXN 163,261	Grupo Comercial Chedraui SA de CV	440,363	0.05
<b>Total Korea</b>		<b>106,281,909</b>	<b>11.25</b>	MXN 463,300	Grupo Financiero Banorte SAB de CV	2,575,783	0.27
Kuwait				MXN 45,512	Industrias Bachoco SAB de CV	163,386	0.02
KWD 239,565	Boubyan Bank KSCP	603,401	0.06	MXN 221,635	Macquarie Mexico Real Estate Management SA de CV REIT	276,058	0.03
KWD 881,591	Kuwait Finance House KSCP	2,502,006	0.27	MXN 977,800	Orbia Advance Corp SAB de CV	2,280,722	0.24
KWD 397,147	Mobile Telecommunications Co KSCP	768,672	0.08	<b>Total Mexico</b>		<b>21,577,269</b>	<b>2.28</b>
KWD 514,474	National Bank of Kuwait SAKP	1,748,441	0.19	Peru			
<b>Total Kuwait</b>		<b>5,622,520</b>	<b>0.60</b>	USD 3,300	Credicorp Ltd	395,703	0.04
Luxembourg				USD 7,500	Intercorp Financial Services Inc	175,500	0.02
USD 24,200	Ternium SA-ADR	873,378	0.09	<b>Total Peru</b>		<b>571,203</b>	<b>0.06</b>
<b>Total Luxembourg</b>		<b>873,378</b>	<b>0.09</b>	Philippines			
Malaysia				PHP 22,882	Globe Telecom Inc	943,828	0.10
MYR 450,000	Alliance Bank Malaysia Bhd	324,674	0.04	PHP 618,690	International Container Terminal Services Inc	2,070,364	0.22
MYR 461,595	AMMB Holdings Bhd	390,641	0.04	PHP 615,070	Metropolitan Bank & Trust Co	534,698	0.06
MYR 932,300	Astro Malaysia Holdings Bhd	191,431	0.02	PHP 57,160	PLDT Inc	1,746,454	0.18
MYR 578,200	Axiata Group Bhd	371,255	0.04	PHP 128,390	Robinsons Retail Holdings Inc	117,684	0.01
MYR 294,556	Berjaya Sports Toto Bhd	122,300	0.01	<b>Total Philippines</b>		<b>5,413,028</b>	<b>0.57</b>
MYR 369,642	Bermaz Auto Bhd	142,573	0.02	Poland			
MYR 49,000	British American Tobacco Malaysia Bhd	120,068	0.01	PLN 35,868	Asseco Poland SA	602,341	0.06
MYR 7,789,700	Bumi Armada Bhd	680,439	0.07	PLN 75,049	Bank Polska Kasa Opieki SA	1,361,143	0.14
MYR 568,354	CIMB Group Holdings Bhd	639,600	0.07	PLN 118,681	Cyfrowy Polsat SA	560,163	0.06
MYR 628,000	DiGi.Com Bhd	498,695	0.05	PLN 2,014	Dino Polska SA	142,902	0.02
MYR 4,149,100	Hibiscus Petroleum Bhd	941,373	0.10	PLN 9,464	Kruk SA	503,950	0.05
MYR 75,660	Hong Leong Financial Group Bhd	317,575	0.04	PLN 520,230	Polskie Gornictwo Naftowe i Gazownictwo SA	660,955	0.07
MYR 1,350,000	IHH Healthcare Bhd	1,975,610	0.21	PLN 189,246	Powszechna Kasa Oszczednosci Bank Polski SA	1,178,618	0.13
MYR 1,942,300	Mah Sing Group Bhd	264,408	0.03	<b>Total Poland</b>		<b>5,010,072</b>	<b>0.53</b>
MYR 297,300	MISC Bhd	478,918	0.05	Qatar			
MYR 1,142,542	Petronas Chemicals Group Bhd	2,333,041	0.25	QAR 357,670	Commercial Bank PQSC	672,273	0.07
MYR 182,800	Petronas Gas Bhd	681,845	0.07	QAR 274,864	Doha Bank QPSC	196,388	0.02
MYR 485,200	Public Bank Bhd	481,072	0.05	QAR 256,418	Industries Qatar QSC	1,123,050	0.12
MYR 1,404,656	RHB Bank Bhd	1,826,132	0.19	QAR 478,470	Masraf Al Rayan QSC	542,619	0.06
MYR 2,515,400	Sime Darby Bhd	1,215,610	0.13	QAR 1,654,269	Qatar Gas Transport Co Ltd	1,699,354	0.18
MYR 27,917	Supermax Corp Bhd	5,542	0.00				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
Qatar (continued)				Singapore			
QAR 131,056	Qatar International Islamic Bank QSC	383,622	0.04	HKD 188,000	BOC Aviation Ltd	1,580,053	0.16
QAR 209,793	Qatar Islamic Bank SAQ	1,281,772	0.13	SGD 555,200	Yangzijiang Financial Holdings Ltd	163,564	0.02
QAR 362,213	Qatar National Bank QPSC	1,987,236	0.21	<b>Total Singapore</b>		<b>1,743,617</b>	<b>0.18</b>
QAR 382,048	Vodafone Qatar QSC	166,908	0.02	South Africa			
<b>Total Qatar</b>		<b>8,053,222</b>	<b>0.85</b>	ZAR 207,869	Absa Group Ltd	1,961,639	0.21
Russia				ZAR 28,449	AECI Ltd	165,736	0.02
USD 752,024	Gazprom PJSC-ADR*	0	0.00	ZAR 66,176	African Rainbow Minerals Ltd	863,429	0.09
USD 67,050	Lukoil PJSC-ADR*	0	0.00	ZAR 18,495	Anglo American Platinum Ltd	1,608,752	0.17
USD 102,140	Magnit PJSC-GDR*	0	0.00	ZAR 23,845	AngloGold Ashanti Ltd	356,645	0.04
USD 294,610	Mobile TeleSystems PJSC-ADR*	0	0.00	ZAR 59,387	Barloworld Ltd	325,346	0.03
USD 3,546	Novatek PJSC-GDR*	0	0.00	ZAR 5,311	Capitec Bank Holdings Ltd	642,581	0.07
USD 330,271	Rosneft Oil Co PJSC-GDR*	0	0.00	ZAR 89,404	Coronation Fund Managers Ltd	178,562	0.02
USD 132,587	Severstal PJSC-GDR*	0	0.00	ZAR 349,570	FirstRand Ltd	1,330,852	0.14
USD 30,841	X5 Retail Group NV-GDR*	0	0.00	ZAR 167,370	Gold Fields Ltd	1,563,108	0.17
USD 21,304	Yandex NV*	0	0.00	ZAR 168,036	Impala Platinum Holdings Ltd	1,857,961	0.20
USD 3,878	Yandex NV*	0	0.00	ZAR 101,790	Investec Ltd	545,966	0.06
<b>Total Russia</b>		<b>0</b>	<b>0.00</b>	ZAR 63,713	Kumba Iron Ore Ltd	2,044,300	0.22
Saudi Arabia				ZAR 277,706	Life Healthcare Group Holdings Ltd	303,599	0.03
SAR 80,414	Al Hammadi Co for Development and Investment	782,258	0.08	ZAR 139,660	Motus Holdings Ltd	912,170	0.10
SAR 312,118	Al Rajhi Bank	6,862,753	0.73	ZAR 81,889	Mr Price Group Ltd	886,595	0.09
SAR 57,570	Aldrees Petroleum and Transport Services Co	1,023,405	0.11	ZAR 93,824	Multichoice Group Ltd	663,254	0.07
SAR 318,258	Alinma Bank	2,833,031	0.30	ZAR 25,573	Naspers Ltd	3,695,999	0.39
SAR 235,561	Arab National Bank	1,852,043	0.19	ZAR 13,997	Ninety One Ltd	32,928	0.00
SAR 151,654	Arriyadh Development Co	910,223	0.10	ZAR 88,321	Northam Platinum Holdings Ltd	923,455	0.10
SAR 365,678	Bank Al-Jazira	2,173,348	0.23	ZAR 426,323	Old Mutual Ltd	287,034	0.03
SAR 164,250	Banque Saudi Fransi	2,074,958	0.22	ZAR 94,747	Omnia Holdings Ltd	420,282	0.04
SAR 8,308	Dallah Healthcare Co	245,336	0.02	ZAR 40,287	PSG Group Ltd	206,593	0.02
SAR 26,646	Etihad Etisalat Co	248,557	0.02	ZAR 112,503	Reunert Ltd	274,691	0.03
SAR 31,624	Leejam Sports Co JSC	754,337	0.08	ZAR 85,193	Sasol Ltd	1,932,827	0.20
SAR 7,765	Mouwasat Medical Services Co	440,805	0.05	ZAR 202,245	Shoprite Holdings Ltd	2,442,865	0.26
SAR 182,442	National Commercial Bank	3,204,320	0.34	ZAR 860,988	Sibanye Stillwater Ltd	2,137,426	0.23
SAR 389,189	National Industrialization Co	1,672,057	0.18	ZAR 125,187	Standard Bank Group Ltd	1,185,733	0.13
SAR 23,605	National Medical Care Co	339,722	0.03	ZAR 289,522	Truworths International Ltd	895,296	0.09
SAR 12,914	Qassim Cement Co	272,591	0.03	ZAR 215,185	Vodacom Group Ltd	1,722,399	0.18
SAR 233,589	Riyadh Bank	1,998,403	0.21	ZAR 185,652	Vukile Property Fund Ltd REIT	143,921	0.01
SAR 188,483	Sahara International Petrochemical Co	2,521,747	0.27	ZAR 630,114	Woolworths Holdings Ltd	2,086,597	0.22
SAR 41,126	Saudi Arabian Fertilizer Co	1,510,398	0.16	<b>Total South Africa</b>		<b>34,598,541</b>	<b>3.66</b>
SAR 117,750	Saudi Arabian Mining Co	1,564,414	0.16	Taiwan			
SAR 245,504	Saudi Electricity Co	1,583,432	0.17	TWD 638,000	ASE Technology Holding Co Ltd	1,639,336	0.17
SAR 244,176	Saudi Industrial Investment Group	1,854,699	0.20	TWD 198,000	Asia Vital Components Co Ltd	619,967	0.07
SAR 136,703	Saudi Kayan Petrochemical Co	574,924	0.06	TWD 167,000	Asustek Computer Inc	1,743,942	0.18
SAR 21,059	Saudi Telecom Co	544,983	0.06	TWD 527,000	AU Optronics Corp	288,903	0.03
SAR 80,622	United International Transportation Co	966,922	0.10	TWD 39,000	Bioteque Corp	141,658	0.01
SAR 39,550	Yanbu National Petrochemical Co	532,309	0.06	TWD 1,848,995	Cathay Financial Holding Co Ltd	3,165,246	0.34
<b>Total Saudi Arabia</b>		<b>39,341,975</b>	<b>4.16</b>	TWD 233,140	Chailease Holding Co Ltd	1,634,846	0.17
				TWD 236,486	Chicony Electronics Co Ltd	589,356	0.06
				TWD 46,000	Chicony Power Technology Co Ltd	108,141	0.01
				TWD 278,837	China Bills Finance Corp	157,079	0.02
				TWD 4,959,000	China Development Financial Holding Corp	2,451,689	0.26
				TWD 236,000	China Steel Corp	225,813	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.81% (continued)				Common and Preferred Stocks - 98.81% (continued)			
Taiwan (continued)				Taiwan (continued)			
TWD 491,000	ChipMOS Technologies Inc	610,169	0.06	TWD 207,529	Uni-President Enterprises Corp	467,636	0.05
USD 20,316	Chunghwa Telecom Co Ltd-ADR	838,035	0.09	TWD 159,600	United Integrated Services Co Ltd	791,733	0.08
TWD 716,000	Compeq Manufacturing Co Ltd	1,045,097	0.11	TWD 1,551,000	United Microelectronics Corp	2,042,196	0.22
TWD 313,000	Coretronic Corp	528,448	0.06	TWD 99,000	Wan Hai Lines Ltd	396,220	0.04
TWD 4,305,968	CTBC Financial Holding Co Ltd	3,634,950	0.38	TWD 1,009,000	Winbond Electronics Corp	736,385	0.08
TWD 144,000	Delta Electronics Inc	1,072,729	0.11	TWD 336,000	Yang Ming Marine Transport Corp	930,022	0.10
TWD 173,000	Eva Airways Corp	184,151	0.02	TWD 3,310,282	Yuanta Financial Holding Co Ltd	2,193,235	0.23
TWD 424,000	Evergreen Marine Corp Taiwan Ltd	1,206,397	0.13	<b>Total Taiwan</b>		<b>132,621,133</b>	<b>14.04</b>
TWD 554,000	Far Eastern Department Stores Ltd	372,644	0.04	Thailand			
TWD 358,605	Farglory Land Development Co Ltd	754,996	0.08	THB 251,400	Advanced Info Service PCL	1,383,038	0.15
TWD 2,511,148	First Financial Holding Co Ltd	2,212,726	0.23	THB 6,810,300	AP Thailand PCL	1,926,262	0.20
TWD 1,686,269	Fubon Financial Holding Co Ltd	3,391,423	0.36	THB 280,100	Bangkok Bank PCL	1,057,654	0.11
TWD 167,000	Gamania Digital Entertainment Co Ltd	357,775	0.04	THB 4,604,200	Chularat Hospital PCL	481,842	0.05
TWD 181,000	Gigabyte Technology Co Ltd	539,953	0.06	THB 61,600	Delta Electronics Thailand PCL	580,195	0.06
TWD 505,111	Great Wall Enterprise Co Ltd	807,777	0.09	THB 987,800	Indorama Ventures PCL	1,313,155	0.14
TWD 2,124,740	Hon Hai Precision Industry Co Ltd	7,789,082	0.82	THB 247,200	Kasikornbank PCL	1,059,279	0.11
TWD 731,400	Kindom Development Co Ltd	801,912	0.08	THB 720,500	Kiatnakin Bank PCL	1,263,499	0.13
TWD 576,500	King's Town Bank Co Ltd	686,367	0.07	THB 630,700	PTT Exploration & Production PCL	2,845,330	0.30
TWD 54,000	Kung Long Batteries Industrial Co Ltd	246,086	0.03	THB 2,580,180	PTT PCL	2,481,293	0.26
TWD 1,165,303	Lite-On Technology Corp	2,269,193	0.24	THB 303,500	SPCG PCL	135,633	0.02
TWD 465,000	Macronix International	555,182	0.06	THB 1,332,200	Supalai PCL	700,860	0.08
TWD 267,721	MediaTek Inc	5,861,616	0.62	THB 4,247,400	Thai Union Group PCL	2,054,322	0.22
TWD 131,000	Mega Financial Holding Co Ltd	155,525	0.02	THB 619,400	Thanachart Capital PCL	661,359	0.07
TWD 98,000	Micro-Star International Co Ltd	374,090	0.04	THB 757,850	Tisco Financial Group PCL	1,897,037	0.20
TWD 33,880	momo.com Inc	726,973	0.08	<b>Total Thailand</b>		<b>19,840,758</b>	<b>2.10</b>
TWD 128,000	Nan Ya Plastics Corp	357,307	0.04	Turkey			
TWD 22,000	Nan Ya Printed Circuit Board Corp	192,746	0.02	TRY 89,425	Eregli Demir ve Celik Fabrikalari TAS	145,359	0.01
TWD 16,000	Nien Made Enterprise Co Ltd	157,667	0.02	TRY 112,248	Ford Otomotiv Sanayi AS	1,795,000	0.19
TWD 197,000	Novatek Microelectronics Corp	2,000,908	0.21	TRY 672,842	KOC Holding AS	1,474,921	0.16
TWD 23,000	Parade Technologies Ltd	889,569	0.09	TRY 117,595	Turkcell Iletisim Hizmetleri AS	114,098	0.01
TWD 15,000	Phison Electronics Corp	136,714	0.01	<b>Total Turkey</b>		<b>3,529,378</b>	<b>0.37</b>
TWD 1,870,422	Pou Chen Corp	1,855,733	0.20	United Arab Emirates			
TWD 115,000	Powerchip Semiconductor Manufacturing Corp	155,094	0.02	AED 556,585	Abu Dhabi Commercial Bank PJSC	1,342,556	0.14
TWD 254,000	Quanta Computer Inc	681,696	0.07	AED 668,051	Abu Dhabi Islamic Bank PJSC	1,364,075	0.14
TWD 175,000	Realtek Semiconductor Corp	2,136,479	0.23	AED 1,945,524	Aldar Properties PJSC	2,357,023	0.25
TWD 1,866,000	Shin Kong Financial Holding Co Ltd	549,756	0.06	AED 762,216	Dubai Islamic Bank PJSC	1,195,275	0.13
TWD 130,000	Sinon Corp	134,226	0.01	AED 1,175,611	Emaar Properties PJSC	1,664,310	0.18
TWD 5,020,349	SinoPac Financial Holdings Co Ltd	2,836,594	0.30	AED 590,544	Emirates NBD Bank PJSC	2,122,235	0.22
TWD 3,684,763	Taishin Financial Holding Co Ltd	2,019,999	0.21	AED 384,343	Emirates Telecommunications Group Co PJSC	2,731,032	0.29
TWD 250,000	Taiwan Hon Chuan Enterprise Co Ltd	639,851	0.07	AED 328,163	First Abu Dhabi Bank PJSC	1,677,847	0.18
TWD 3,668,877	Taiwan Semiconductor Manufacturing Co Ltd	58,734,607	6.22	<b>Total United Arab Emirates</b>		<b>14,454,353</b>	<b>1.53</b>
TWD 715,000	Teco Electric and Machinery Co Ltd	717,801	0.08	United States			
TWD 84,000	Test Research Inc	168,658	0.02	KRW 5,682	Kolon Tissuegene Inc	35,053	0.01
TWD 298,000	TXC Corp	909,029	0.10	USD 45,075	Yum China Holdings Inc	2,186,138	0.23
				<b>Total United States</b>		<b>2,221,191</b>	<b>0.24</b>
				<b>Total Common and Preferred Stocks</b>		<b>933,522,370</b>	<b>98.81</b>
				<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>933,522,370</b>	<b>98.81</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities				Other transferable securities (continued)			
Common and Preferred Stocks - 0.00%				Common and Preferred Stocks - 0.00% (continued)			
Cayman Islands				Russia			
HKD 1,608,600	China Metal Recycling Holdings Ltd*	0	0.00	RUB 1,630,093	Alrosa PJSC*	0	0.00
				RUB 2,609,068	Magnitogorsk Iron & Steel Works PJSC*	0	0.00
Total Cayman Islands		0	0.00	RUB 795,268	Novolipetsk Steel PJSC*	0	0.00
China				USD 102,971	PhosAgro PJSC-GDR*	0	0.00
HKD 639,000	Trony Solar Holdings Co Ltd*	0	0.00	USD 663	PHOSAGRO PJSC*	0	0.00
Total China		0	0.00	RUB 2,251,614	Sberbank of Russia PJSC*	0	0.00
Hong Kong				RUB 4,388,317,439	VTB Bank PJSC*	0	0.00
HKD 4,826,100	China Com Rich Rene Ene Invest*	0	0.00	Total Russia		0	0.00
HKD 53,542	China Lumena New M Right*	0	0.00	Taiwan			
HKD 1,052,000	Untrade Anxin China*	0	0.00	TWD 72,431	Taishin Financial Holding Co Ltd*	0	0.00
HKD 1,256,500	Untrade Realgold Mining*	0	0.00	Total Taiwan		0	0.00
HKD 53,542	UNTRADE.LUMENA NEWMAT*	0	0.00	Total Common and Preferred Stocks		0	0.00
Total Hong Kong		0	0.00	Total Other transferable securities		0	0.00
Mexico				TOTAL INVESTMENTS			
MXN 47,000	Altos Hornos de Mexico SA de CV*	0	0.00			933,522,370	98.81
MXN 48,197	Corporacion Chihuahua SA de CV*	0	0.00				
MXN 50	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00				
Total Mexico		0	0.00				

### Derivatives

#### Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 16/09/22	USD	153	7,670,655	(6,010)	(0.00)
Unrealised Loss on Futures Contracts			7,670,655	(6,010)	(0.00)
Total Futures Contracts			7,670,655	(6,010)	(0.00)
Other Net Assets/(Liabilities)				11,250,510	1.19
TOTAL NET ASSETS				944,766,870	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 383,793 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 2022 (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 - 98.95%				Common and Preferred Stocks - 98.95% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 3,736	BAWAG Group AG	150,038	0.70	EUR 898	Societe BIC SA	46,876	0.22
EUR 6,283	OMV AG	281,227	1.31	EUR 7,386	Societe Generale SA	154,294	0.72
EUR 879	S&T AG	12,359	0.06	EUR 1,012	Sopra Steria Group	144,311	0.67
EUR 442	Strabag SE	17,923	0.08	EUR 2,343	Spie SA	48,500	0.23
EUR 1,513	Zumtobel Group AG	10,591	0.05	EUR 8,988	Total SA	452,726	2.11
<b>Total Austria</b>		<b>472,138</b>	<b>2.20</b>	EUR 145	Vilmorin & Cie SA	5,836	0.03
Belgium				EUR 34,018	Vivendi SE	329,838	1.54
EUR 1,270	Ageas	53,315	0.25	<b>Total France</b>		<b>6,907,293</b>	<b>32.19</b>
EUR 3,968	Bekaert SA	123,246	0.57	Germany			
EUR 1,020	D'ieteren SA/NV	142,392	0.66	EUR 618	Allianz SE	112,550	0.52
EUR 1,061	Ion Beam Applications	16,509	0.08	EUR 741	Aurelius Equity Opportunities SE & Co KGaA	15,042	0.07
EUR 169	Retail Estates NV REIT	10,732	0.05	EUR 2,087	Aurubis AG	135,154	0.63
EUR 3,146	Ucb SA	253,693	1.18	EUR 6,004	Bayerische Motoren Werke AG	441,054	2.06
EUR 3,339	X-Fab Silicon Foundries SE	20,752	0.10	EUR 292	Bayerische Motoren Werke AG-Preferred Stock	19,739	0.09
<b>Total Belgium</b>		<b>620,639</b>	<b>2.89</b>	EUR 5,998	Bilfinger SE	167,224	0.78
Finland				EUR 9,606	Daimler AG	530,443	2.47
EUR 15,768	Citycon Oyj	102,177	0.48	EUR 5,127	Deutsche Pfandbriefbank AG	43,990	0.21
EUR 43,213	Nokia OYJ	191,844	0.89	EUR 12,903	Deutsche Post AG	461,153	2.15
EUR 8,002	Oriola OYJ	15,172	0.07	EUR 42,572	E.ON SE	340,917	1.59
EUR 19,898	Stora Enso OYJ	297,773	1.39	EUR 946	Elmos Semiconductor SE	34,434	0.16
EUR 5,600	Uponor Oyj	73,752	0.34	EUR 4,939	Fresenius SE & Co KGaA	142,737	0.67
<b>Total Finland</b>		<b>680,718</b>	<b>3.17</b>	EUR 8,077	GEA Group AG	265,653	1.24
France				EUR 1,257	GFT Technologies SE	47,577	0.22
EUR 422	Air Liquide SA	54,067	0.25	EUR 1,177	Hensoldt AG	28,366	0.13
EUR 311	AKWEL	4,982	0.02	EUR 748	Hochtief AG	34,745	0.16
EUR 7,578	ALD SA	84,267	0.39	EUR 1,458	Hornbach Holding AG & CO KGA	114,307	0.53
EUR 3,868	Arkema SA	328,471	1.53	EUR 3,300	Hugo Boss AG	166,188	0.77
EUR 739	Beneteau SA	7,117	0.03	EUR 2,690	Merck KGaA	433,090	2.02
EUR 2,682	Capgemini SE	438,373	2.04	EUR 828	Rheinmetall AG	182,408	0.85
EUR 4,313	Carmila SA REIT	58,225	0.27	EUR 1,938	SAP SE	168,470	0.79
EUR 17,627	Carrefour SA	297,632	1.39	EUR 1,225	Siemens AG	118,935	0.55
EUR 9,189	Cie de Saint-Gobain	376,244	1.75	EUR 1,697	Siltronic AG	120,317	0.56
EUR 563	Cie des Alpes	8,040	0.04	EUR 30	STO SE & Co KGaA-Preferred Stock	4,182	0.02
EUR 15,482	Coface SA	154,278	0.72	EUR 779	Synlab AG	12,939	0.06
EUR 13,474	Derichebourg SA	74,107	0.35	EUR 535	Takkt AG	8,025	0.04
EUR 4,168	Eiffage SA	357,948	1.67	EUR 121,271	Telefonica Deutschland Holding AG	332,283	1.55
EUR 36,456	Engie SA	399,776	1.86	EUR 135	Volkswagen AG	23,477	0.11
EUR 4,206	Ipsen SA	378,750	1.76	EUR 1,211	Volkswagen AG-Preferred Stock	154,306	0.72
EUR 819	Ipsos	37,101	0.17	EUR 921	Wacker Chemie AG	126,730	0.59
EUR 397	Kering SA	194,570	0.91	EUR 2,793	Wacker Neuson SE	46,057	0.21
EUR 666	L'Oreal SA	219,314	1.02	EUR 1,165	Wuestenrot & Wuertembergische AG	19,665	0.09
EUR 973	LVMH Moet Hennessy Louis Vuitton SE	565,994	2.64	<b>Total Germany</b>		<b>4,852,157</b>	<b>22.61</b>
EUR 427	Manitou BF SA	7,583	0.04	Ireland			
EUR 606	Pernod Ricard SA	106,232	0.49	EUR 9,447	Glanbia PLC	97,587	0.46
EUR 7,389	Publicis Groupe SA	344,771	1.61	<b>Total Ireland</b>		<b>97,587</b>	<b>0.46</b>
EUR 776	Quadiant	12,633	0.06				
EUR 646	Remy Cointreau SA	107,688	0.50				
EUR 8,994	Rexel SA	131,987	0.61				
EUR 9,622	Sanofi	926,983	4.32				
EUR 163	Schneider Electric SE	18,403	0.09				
EUR 5,880	Smcp SA	29,376	0.14				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.95% (continued)				Common and Preferred Stocks - 98.95% (continued)			
Italy				Netherlands (continued)			
EUR 104,988	A2A SpA	127,245	0.59	EUR 38,610	Stellantis NV	455,289	2.12
EUR 17,260	Anima Holding SpA	60,376	0.28	EUR 3,556	TKH Group NV	128,300	0.60
EUR 3,714	Banca Farmafactoring SpA	23,825	0.11	EUR 1,288	Van Lanschot Kempen NV	28,658	0.13
EUR 763	Banca IFIS SpA	10,308	0.05	<b>Total Netherlands</b>		<b>3,213,530</b>	<b>14.98</b>
EUR 1,605	Danieli & C Officine Meccaniche SpA	21,539	0.10	Portugal			
EUR 39,435	Eni SpA	446,720	2.08	EUR 148,085	Sonae SGPS SA	173,407	0.81
EUR 77,947	Iren SpA	162,442	0.76	<b>Total Portugal</b>		<b>173,407</b>	<b>0.81</b>
EUR 33,509	Poste Italiane SpA	298,632	1.39	Spain			
EUR 1,971	Sanlorenzo SpA/Ameilia	63,269	0.30	EUR 15,736	Acerinox SA	145,338	0.68
EUR 20,670	Terna Rete Elettrica Nazionale SpA	154,777	0.72	EUR 14,755	ACS Actividades de Construccion y Servicios SA	341,283	1.59
EUR 37,199	Unipol Gruppo SpA	161,295	0.75	EUR 113,979	Banco Bilbao Vizcaya Argentaria SA	493,586	2.30
<b>Total Italy</b>		<b>1,530,428</b>	<b>7.13</b>	EUR 97,346	Banco Santander SA	261,666	1.22
Luxembourg				EUR 1,514	Lar Espana Real Estate Socimi SA	7,176	0.03
EUR 16,005	ArcelorMittal SA	344,268	1.61	EUR 2,326	Neinor Homes SA	27,819	0.13
<b>Total Luxembourg</b>		<b>344,268</b>	<b>1.61</b>	EUR 17,424	Repsol SA	244,807	1.14
Netherlands				EUR 74,314	Telefonica SA	361,315	1.68
EUR 77,346	Aegon NV	319,284	1.49	EUR 40,779	Unicaja Banco SA	38,067	0.18
EUR 324	Arcadis NV	10,400	0.05	<b>Total Spain</b>		<b>1,921,057</b>	<b>8.95</b>
EUR 1,472	ASML Holding NV	671,011	3.13	Switzerland			
EUR 4,269	ASR Nederland NV	164,655	0.77	EUR 13,976	STMicroelectronics NV	419,280	1.95
EUR 3,002	Brunel International NV	31,161	0.14	<b>Total Switzerland</b>		<b>419,280</b>	<b>1.95</b>
EUR 1,840	Eurocommercial Properties NV REIT	37,794	0.18	<b>Total Common and Preferred Stocks</b>			
EUR 17,675	Koninklijke Ahold Delhaize NV	439,401	2.05			<b>21,232,502</b>	<b>98.95</b>
EUR 2,257	Koninklijke KPN NV	7,676	0.04	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
EUR 8,761	NN Group NV	379,702	1.77			<b>21,232,502</b>	<b>98.95</b>
EUR 3,491	OCI NV	109,897	0.51	<b>TOTAL INVESTMENTS</b>			
EUR 6,155	Randstad NV	284,361	1.32			<b>21,232,502</b>	<b>98.95</b>
EUR 4,614	Signify NV	145,941	0.68				

### Derivatives

#### Futures Contracts – (0.02)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	6	206,460	(3,180)	(0.02)
Unrealised Loss on Futures Contracts			206,460	(3,180)	(0.02)
<b>Total Futures Contracts</b>			<b>206,460</b>	<b>(3,180)</b>	<b>(0.02)</b>
Other Net Assets/(Liabilities)				229,150	1.07
<b>TOTAL NET ASSETS</b>				<b>21,458,472</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 24,723 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2022 (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 - 98.53%				Common and Preferred Stocks - 98.53% <i>(continued)</i>			
<b>Austria</b>				<b>Germany</b>			
EUR 1,786	BAWAG Group AG	71,726	0.33	EUR 254	AIXTRON SE	6,142	0.03
EUR 9,560	S Immo AG	217,490	1.00	EUR 743	Aurelius Equity Opportunities SE & Co KGaA	15,083	0.07
EUR 5,228	Strabag SE	211,995	0.98	EUR 3,255	Aurubis AG	210,794	0.97
EUR 12,331	Zumtobel Group AG	86,317	0.40	EUR 4,295	Bilfinger SE	119,745	0.55
<b>Total Austria</b>		<b>587,528</b>	<b>2.71</b>	EUR 3,590	Cliq Digital AG	97,289	0.45
<b>Belgium</b>				EUR 3,008	CropEnergies AG	38,202	0.18
EUR 6,826	Bekaert SA	212,016	0.98	EUR 3,574	Elmos Semiconductor SE	130,093	0.60
EUR 910	EVS Broadcast Equipment SA	19,701	0.09	EUR 798	Gerresheimer AG	49,476	0.23
EUR 100	Galapagos NV	5,304	0.02	EUR 2,323	GFT Technologies SE	87,925	0.40
EUR 4,932	Ion Beam Applications	76,742	0.35	EUR 1,566	Hornbach Holding AG & CO KGA	122,774	0.57
EUR 3,101	Retail Estates NV REIT	196,913	0.91	EUR 2,344	Hugo Boss AG	118,044	0.54
EUR 3,955	Van de Velde NV	136,250	0.63	EUR 211	Rheinmetall AG	46,483	0.21
EUR 6,228	X-Fab Silicon Foundries SE	38,707	0.18	EUR 7,693	Synlab AG	127,781	0.59
<b>Total Belgium</b>		<b>685,633</b>	<b>3.16</b>	EUR 28,444	Telefonica Deutschland Holding AG	77,936	0.36
<b>Cyprus</b>				EUR 680	Wacker Chemie AG	93,568	0.43
GBP 5,310	Atalaya Mining PLC	19,893	0.09	EUR 11,316	Wacker Neuson SE	186,601	0.86
<b>Total Cyprus</b>		<b>19,893</b>	<b>0.09</b>	EUR 9,218	Wuestenrot & Wuerttembergische AG	155,600	0.72
<b>Denmark</b>				<b>Total Germany</b>		<b>1,683,536</b>	<b>7.76</b>
DKK 4,060	D/S Norden A/S	134,302	0.62	<b>Guernsey</b>			
DKK 7,116	Matas A/S	70,857	0.33	GBP 178,596	BMO Commercial Property Trust Ltd	231,118	1.06
DKK 2,943	Scandinavian Tobacco Group A/S	54,929	0.25	GBP 145,914	UK Commercial Property REIT Ltd REIT	127,126	0.59
DKK 2,311	Solar A/S	188,320	0.87	<b>Total Guernsey</b>		<b>358,244</b>	<b>1.65</b>
DKK 7,964	Sydbank A/S	232,602	1.07	<b>Ireland</b>			
<b>Total Denmark</b>		<b>681,010</b>	<b>3.14</b>	GBP 14,126	Grafton Group PLC	127,469	0.59
<b>Finland</b>				<b>Total Ireland</b>		<b>127,469</b>	<b>0.59</b>
EUR 33,972	Citycon Oyj	220,138	1.02	<b>Isle Of Man</b>			
EUR 14,731	Oriola OYJ	27,930	0.13	GBP 6,825	Playtech Plc	42,932	0.20
EUR 18,203	Outokumpu Oyj	71,829	0.33	<b>Total Isle Of Man</b>		<b>42,932</b>	<b>0.20</b>
EUR 8,675	Taaleri Oyj	84,408	0.39	<b>Israel</b>			
EUR 4,341	Terveystalo Oyj	44,365	0.20	GBP 13,495	Plus500 Ltd	262,268	1.21
EUR 9,857	Uponor Oyj	129,817	0.60	<b>Total Israel</b>		<b>262,268</b>	<b>1.21</b>
<b>Total Finland</b>		<b>578,487</b>	<b>2.67</b>	<b>Italy</b>			
<b>France</b>				EUR 166,948	A2A SpA	202,341	0.93
EUR 9,252	ALD SA	102,882	0.47	EUR 3,701	ACEA SpA	52,221	0.24
EUR 606	Arkema SA	51,462	0.24	EUR 48,457	Arnoldo Mondadori Editore SpA	82,861	0.38
EUR 441	Boiron SA	18,169	0.08	EUR 2,268	Banca Farmafactoring SpA	14,549	0.07
EUR 8,097	Carmila SA REIT	109,309	0.50	EUR 1,475	Banca IFIS SpA	19,927	0.09
EUR 2,247	Cie des Alpes	32,087	0.15	EUR 42,942	Banco BPM SpA	116,630	0.54
EUR 21,026	Coface SA	209,524	0.97	EUR 107,448	Iren SpA	223,922	1.03
EUR 22,584	Derichebourg SA	124,212	0.57	EUR 149,637	Rizzoli Corriere Della Sera Mediagroup SpA	95,020	0.44
EUR 1,293	Ipsen SA	116,435	0.54	EUR 4,348	Sanlorenzo SpA/Ameglia	139,571	0.64
EUR 5,531	Ipsos	250,554	1.16	EUR 55,303	Unipol Gruppo SpA	239,794	1.11
EUR 5,056	Quadiant	82,312	0.38	<b>Total Italy</b>		<b>1,186,836</b>	<b>5.47</b>
EUR 18,280	Rexel SA	268,259	1.24	<b>Georgia</b>			
EUR 3,395	Rothschild & Co	109,489	0.50	GBP 14,307	TBC Bank Group PLC	210,074	0.97
EUR 192	Sopra Steria Group	27,379	0.13	<b>Total Georgia</b>		<b>210,074</b>	<b>0.97</b>
EUR 4,602	Television Francaise 1	31,087	0.14				
<b>Total France</b>		<b>1,533,160</b>	<b>7.07</b>				



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.53% (continued)				Common and Preferred Stocks - 98.53% (continued)			
Luxembourg				Spain (continued)			
EUR 4,376	APERAM SA	115,964	0.53	EUR 10,042	Fomento de Construcciones y Contratas SA	49,070	0.23
EUR 10,351	SES SA	86,348	0.40	EUR 626	Indra Sistemas SA	5,712	0.03
<b>Total Luxembourg</b>		<b>202,312</b>	<b>0.93</b>	EUR 695	Laboratorios Farmaceuticos Rovi SA	40,588	0.19
Mauritius				EUR 15,114	Lar Espana Real Estate Socimi SA	71,640	0.33
GBP 99,179	Capital Ltd	96,778	0.45	EUR 4,379	Neinor Homes SA	52,373	0.24
<b>Total Mauritius</b>		<b>96,778</b>	<b>0.45</b>	<b>Total Spain</b>		<b>467,530</b>	<b>2.16</b>
Netherlands				Sweden			
EUR 1,234	Aalberts NV	45,892	0.21	SEK 13,865	Arjo AB	83,735	0.39
EUR 8,294	ASR Nederland NV	319,900	1.47	SEK 23,727	Betsson AB	137,005	0.63
EUR 6,334	Brunel International NV	65,747	0.30	SEK 3,828	Bilia AB	52,633	0.24
EUR 5,447	Eurocommercial Properties NV REIT	111,881	0.52	SEK 17,662	Byggmax Group AB	87,542	0.40
EUR 5,890	Heijmans NV	62,670	0.29	SEK 16,755	Clas Ohlson AB	165,468	0.76
EUR 808	Nedap N.V.	48,318	0.22	SEK 32,344	Coor Service Management Holding AB	242,282	1.12
EUR 25,324	Ordina NV	120,542	0.56	SEK 8,398	Dios Fastigheter AB	55,696	0.26
EUR 5,678	Signify NV	179,595	0.83	SEK 3,760	HMS Networks AB	153,234	0.71
EUR 5,644	TKH Group NV	203,636	0.94	SEK 1,972	Investment AB Oresund	18,518	0.08
<b>Total Netherlands</b>		<b>1,158,181</b>	<b>5.34</b>	SEK 22,166	Inwido AB	233,388	1.08
Norway				SEK 10,847	Loomis AB	251,909	1.16
NOK 6,541	Aker Solutions ASA	16,947	0.08	SEK 4,140	Medicover AB	51,513	0.24
NOK 20,168	Austevoll Seafood ASA	225,135	1.04	SEK 7,716	Mekonomen AB	79,226	0.36
NOK 108,723	B2Holding ASA	79,052	0.36	SEK 10,831	NCC AB	104,032	0.48
NOK 17,240	DNO ASA	22,800	0.11	SEK 18,533	Net Insight AB	6,321	0.03
NOK 10,820	Golden Ocean Group Ltd	119,945	0.55	SEK 17,689	New Wave Group AB	224,721	1.04
NOK 10,799	Grieg Seafood ASA	146,269	0.67	SEK 4,140	Nordic Waterproofing Holding AB	54,179	0.25
NOK 19,500	Leroy Seafood Group ASA	132,061	0.61	SEK 29,305	Samhallsbyggnadsbolaget i Norden AB	46,598	0.21
NOK 5,636	MPC Container Ships A/S	10,632	0.05	SEK 63,521	SSAB AB	250,926	1.16
NOK 23,385	SpareBank 1 Nord Norge	198,105	0.91	SEK 13,051	Trelleborg AB	251,076	1.16
NOK 3,472	Sparebank 1 Oestlandet	39,397	0.18	SEK 9,436	Wihlborgs Fastigheter AB	63,020	0.29
NOK 4,178	SpareBank 1 SMN	46,841	0.22	<b>Total Sweden</b>		<b>2,613,022</b>	<b>12.05</b>
<b>Total Norway</b>		<b>1,037,184</b>	<b>4.78</b>	Switzerland			
Portugal				CHF 493	Baloise Holding AG	76,793	0.35
EUR 3,942	Navigator Co SA	15,122	0.07	CHF 449	Bell Food Group AG	113,275	0.52
EUR 19,750	NOS SGPS SA	75,761	0.35	CHF 3,265	Bellevue Group AG	105,532	0.49
EUR 207,587	Sonae SGPS SA	243,084	1.12	CHF 631	Coltene Holding AG	51,887	0.24
<b>Total Portugal</b>		<b>333,967</b>	<b>1.54</b>	CHF 4,087	EFG International AG	28,666	0.13
Singapore				CHF 3,969	Galenica AG	290,677	1.34
NOK 3,699	BW LPG Ltd	26,107	0.12	CHF 857	Huber + Suhner AG	65,247	0.30
<b>Total Singapore</b>		<b>26,107</b>	<b>0.12</b>	CHF 163	Leonteq AG	8,632	0.04
South Africa				CHF 119	Metall Zug AG	227,094	1.05
GBP 28,708	Investec PLC	148,335	0.68	CHF 14,070	Mobilezone Holdings AG	234,204	1.08
GBP 47,964	Mediclinic International PLC	255,075	1.18	CHF 16,033	OC Oerlikon Corp AG	106,448	0.49
<b>Total South Africa</b>		<b>403,410</b>	<b>1.86</b>	CHF 294	Sensirion Holdings AG	28,435	0.13
Spain				CHF 126	Sonova Holding AG	38,271	0.18
EUR 3,603	Acerinox SA	33,277	0.15	CHF 648	TX Group AG	74,456	0.34
EUR 1,948	Aedas Homes SA	41,492	0.19	CHF 150	u-blox Holdings AG	14,492	0.07
EUR 4,725	Ence Energia y Celulosa SA	15,413	0.07	CHF 500	Vontobel Holding AG	33,521	0.15
EUR 7,073	Ercros SA	26,595	0.12	CHF 3,057	Zehnder Group AG RG	172,572	0.80
EUR 16,796	Faes Farma SA	65,169	0.30	<b>Total Switzerland</b>		<b>1,670,202</b>	<b>7.70</b>
EUR 3,423	Fluidra SA	66,201	0.31				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.53% (continued)				Common and Preferred Stocks - 98.53% (continued)			
United Kingdom				United Kingdom (continued)			
GBP 84,135	AEW UK REIT PLC	112,005	0.52	GBP 58,456	Redde Northgate PLC	228,842	1.06
GBP 149,635	Airtel Africa PLC	235,010	1.08	GBP 39,741	Redrow PLC	226,117	1.04
GBP 47,666	Alliance Pharma PLC	63,234	0.29	GBP 14,813	Renewi PLC	124,411	0.57
GBP 7,700	Bakkavor Group PLC	8,337	0.04	GBP 25,489	Royal Mail PLC	79,857	0.37
GBP 25,227	Balfour Beatty PLC	74,493	0.34	GBP 12,566	Safestore Holdings PLC REIT	154,878	0.71
GBP 19,316	Card Factory PLC	10,355	0.05	GBP 174,878	Schroder Real Estate Investment Trust Ltd	105,637	0.49
GBP 15,432	Central Asia Metals PLC	39,707	0.18	GBP 8,414	Serica Energy PLC	27,856	0.13
GBP 87,617	Centrica PLC	81,424	0.38	GBP 7,470	Spectris PLC	235,248	1.09
GBP 32,791	Coats Group PLC	23,731	0.11	GBP 85,551	Spirent Communications PLC	247,060	1.14
GBP 8,446	Computacenter PLC	230,762	1.06	GBP 63,434	Standard Life Investment Property Income Trust Ltd REIT	56,150	0.26
GBP 218	Dechra Pharmaceuticals PLC	8,757	0.04	GBP 3,174	SThree PLC	13,144	0.06
GBP 13,595	Devro PLC	28,964	0.13	NOK 10,997	Stolt-Nielsen Ltd	221,457	1.02
GBP 26,115	Drax Group PLC	195,064	0.90	GBP 5,859	Tate & Lyle PLC	51,005	0.24
GBP 37,497	Firstgroup PLC	55,537	0.26	GBP 3,650	Vistry Group PLC	35,447	0.16
GBP 11,517	Frasers Group PLC	89,036	0.41	GBP 83,566	Watkin Jones PLC	213,564	0.99
GBP 669	Go-Ahead Group PLC	12,279	0.06				
GBP 42,470	Gulf Keystone Petroleum Ltd	128,272	0.59	Total United Kingdom		5,400,264	24.91
GBP 7,916	Harbour Energy PLC	33,454	0.15	Total Common and Preferred Stocks		21,366,027	98.53
GBP 29,742	Hollywood Bowl Group PLC	71,864	0.33	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		21,366,027	98.53
GBP 3,515	HomeServe PLC	47,855	0.22	Other transferable securities			
GBP 20,529	Howden Joinery Group PLC	143,706	0.66	Common and Preferred Stocks - 0.00%			
GBP 2,050	IMI PLC	27,934	0.13	Netherlands			
GBP 33,149	Inchcape PLC	267,821	1.24	EUR 1 Sns Reaal NV*		0	0.00
GBP 13,461	Indivior PLC	48,350	0.22	Total Netherlands		0	0.00
GBP 7,640	Keller Group PLC	64,255	0.30	Switzerland			
GBP 54,211	Lookers PLC	46,916	0.22	CHF 3,026 Petroplus Holdings AG*		0	0.00
GBP 10,426	Luceco PLC	12,572	0.06	Total Switzerland		0	0.00
GBP 98,929	Man Group PLC	287,073	1.32	Total Common and Preferred Stocks		0	0.00
GBP 16,205	Micro Focus International PLC	52,671	0.24	Total Other transferable securities		0	0.00
GBP 89,005	Mitie Group PLC	57,900	0.27	TOTAL INVESTMENTS		21,366,027	98.53
GBP 45,192	Morgan Advanced Materials PLC	144,368	0.67				
GBP 9,665	Morgan Sindall Group PLC	204,563	0.94				
GBP 47,242	OSB Group PLC	263,528	1.22				
GBP 17,544	Paragon Banking Group PLC	99,740	0.46				
GBP 30,445	Picton Property Income Ltd	31,335	0.14				
GBP 58,549	Premier Foods PLC	76,719	0.35				

### Derivatives

#### Futures Contracts – (0.05)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	16	233,040	(10,700)	(0.05)
Unrealised Loss on Futures Contracts			233,040	(10,700)	(0.05)
Total Futures Contracts			233,040	(10,700)	(0.05)
Other Net Assets/(Liabilities)				328,787	1.52
TOTAL NET ASSETS				21,684,114	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 14,169 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 2022 (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 - 98.54%				Common and Preferred Stocks - 98.54% <i>(continued)</i>			
Bermuda				China			
HKD 784,000	Yuexiu Transport Infrastructure Ltd	452,599	0.17	HKD 772,000	Anhui Expressway Co Ltd	623,743	0.23
<b>Total Bermuda</b>		<b>452,599</b>	<b>0.17</b>	HKD 920,500	BAIC Motor Corp Ltd	306,170	0.12
Brazil				HKD 788,000	BAIOO Family Interactive Ltd	65,274	0.02
BRL 190,300	Camil Alimentos SA	358,078	0.13	HKD 1,250,000	Beijing Jingneng Clean Energy Co Ltd	286,736	0.11
BRL 116,600	Cia Brasileira de Distribuicao	364,330	0.14	HKD 132,000	Chaowei Power Holdings Ltd	30,952	0.01
BRL 95,300	Cia de Saneamento de Minas Gerais-COPASA	209,937	0.08	HKD 2,870,000	China BlueChemical Ltd	826,589	0.31
BRL 40,500	Cia de Saneamento do Parana	141,262	0.05	HKD 2,967,096	China Datang Corp Renewable Power Co Ltd	1,009,583	0.38
BRL 354,400	Cia de Saneamento do Parana-Preferred Stock	254,138	0.10	HKD 1,233,000	China Harmony New Energy Auto Holding Ltd	559,387	0.21
BRL 878,300	Cia Paranaense de Energia-Preferred Stock	1,147,117	0.43	HKD 321,000	China Lilang Ltd	159,540	0.06
BRL 307,500	Cyrela Brazil Realty SA Empee	695,035	0.26	HKD 2,686,000	China Modern Dairy Holdings Ltd	403,912	0.15
BRL 368,500	EDP - Energias do Brasil SA	1,445,264	0.54	HKD 444,000	China Nonferrous Mining Corp Ltd	204,829	0.08
BRL 134,300	Fleury SA	418,608	0.16	HKD 803,000	China Resources Medical Holdings Co Ltd	519,850	0.20
BRL 320,000	Iguatemi SA	141,353	0.05	HKD 427,000	China Shineway Pharmaceutical Group Ltd	365,132	0.14
BRL 103,200	Instituto Hermes Pardini SA	394,490	0.15	HKD 152,000	China Yongda Automobiles Services Holdings Ltd	143,730	0.05
BRL 70,600	Iochepe Maxion SA	212,092	0.08	HKD 1,329,000	COFCO Joycome Foods Ltd	643,588	0.24
BRL 413,000	JHSF Participacoes SA	460,429	0.17	HKD 133,000	Dongyue Group Ltd	166,442	0.06
BRL 11,700	LOG Commercial Properties e Participacoes SA	40,876	0.02	HKD 1,695,000	Fufeng Group Ltd	1,086,518	0.41
BRL 148,700	Mahle-Metal Leve SA	659,410	0.25	HKD 180,000	Haichang Ocean Park Holdings Ltd	182,593	0.07
BRL 466,300	Marfrig Global Foods SA	1,079,825	0.41	HKD 1,032,000	Harbin Electric Co Ltd	299,857	0.11
BRL 386,800	Metalurgica Gerdau SA-Preferred Stock	706,373	0.27	HKD 1,672,000	Inke Ltd	298,307	0.11
BRL 92,700	Minerva SA	235,231	0.09	HKD 5,831,000	Lonking Holdings Ltd	1,411,873	0.53
BRL 287,950	Odontoprev SA	514,841	0.19	HKD 68,800	Midea Real Estate Holdings Ltd	111,175	0.04
BRL 128,100	Qualicorp Consultoria e Corretora de Seguros SA	273,129	0.10	HKD 336,000	Newborn Town Inc	123,319	0.05
BRL 406,800	Randon SA Implementos e Participacoes	729,672	0.27	HKD 257,000	Q Technology Group Co Ltd	176,858	0.07
BRL 352,000	Sao Martinho SA	2,445,412	0.92	HKD 175,000	Shandong Chenming Paper Holdings Ltd	66,682	0.03
BRL 147,330	SLC Agricola SA	1,243,280	0.47	HKD 3,272,000	Sihuan Pharmaceutical Holdings Group Ltd	533,731	0.20
BRL 81,300	Transmissora Alianca de Energia Eletrica SA	600,408	0.23	HKD 665,000	Sino-Ocean Group Holding Ltd	112,712	0.04
BRL 148,400	Tupy SA	630,837	0.24	HKD 1,269,000	Sinopec Engineering Group Co Ltd	582,188	0.22
BRL 70,710	Unipar Carbocloro SA-Preferred Stock	1,231,809	0.46	HKD 416,000	Tianneng Power International Ltd	450,091	0.17
<b>Total Brazil</b>		<b>16,633,236</b>	<b>6.26</b>	HKD 429,000	Tong Ren Tang Technologies Co Ltd	360,281	0.14
Cayman Islands				HKD 8,516,000	West China Cement Ltd	1,074,410	0.40
HKD 930,000	Asia Cement China Holdings Corp	509,625	0.19	HKD 833,400	Zhengzhou Coal Mining Machinery Group Co Ltd	977,103	0.37
TWD 50,000	Chlitina Holding Ltd	326,231	0.13	<b>Total China</b>		<b>14,163,155</b>	<b>5.33</b>
HKD 540,500	JNBY Design Ltd	617,856	0.23	Egypt			
HKD 966,000	Nexteer Automotive Group Ltd	694,313	0.26	EGP 718,374	Egyptian Financial Group-Hermes Holding Co	455,862	0.17
<b>Total Cayman Islands</b>		<b>2,148,025</b>	<b>0.81</b>	EGP 102,579	Gadwa for Industrial Development	3,198	0.00
Chile				EGP 616,894	Telecom Egypt Co	454,795	0.17
CLP 53,162	CAP SA	469,272	0.18	<b>Total Egypt</b>		<b>913,855</b>	<b>0.34</b>
CLP 116,310	Empresa Nacional de Telecomunicaciones SA	356,181	0.13				
CLP 309,837	Inversiones Aguas Metropolitanas SA	105,664	0.04				
CLP 35,461	Inversiones La Construccion SA	105,448	0.04				
<b>Total Chile</b>		<b>1,036,565</b>	<b>0.39</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.54% (continued)				Common and Preferred Stocks - 98.54% (continued)			
Greece				India (continued)			
USD 3,500	Danaos Corp	220,850	0.08	INR 220,398	Chambal Fertilizers and Chemicals Ltd	742,777	0.28
EUR 91,301	Mytilineos SA	1,336,309	0.51	INR 19,948	Cosmo Films Ltd	249,525	0.09
<b>Total Greece</b>		<b>1,557,159</b>	<b>0.59</b>	INR 118,892	Cyient Ltd Foreign	1,139,126	0.43
Hong Kong				INR 90,282	DCM Shriram Ltd	1,079,703	0.41
HKD 966,000	361 Degrees International Ltd	521,966	0.20	INR 25,570	Deepak Fertilisers & Petrochemicals Corp Ltd	192,506	0.07
HKD 134,000	BOE Varitronix Ltd	269,129	0.10	INR 87,413	Deepak Nitrite Ltd	1,921,985	0.72
HKD 237,000	C&D International Investment Group Ltd	640,300	0.24	INR 5,742	eClerx Services Ltd	139,619	0.05
HKD 1,249,000	China High Speed Transmission Equipment Group Co Ltd	740,141	0.28	INR 166,269	EID Parry India Ltd	1,117,127	0.42
HKD 1,269,000	China Overseas Grand Oceans Group Ltd	674,368	0.25	INR 223,427	Engineers India Ltd	161,263	0.06
HKD 1,918,000	China South City Holdings Ltd	161,321	0.06	INR 14,044	Eris Lifesciences Ltd	118,651	0.04
HKD 996,000	China Water Affairs Group Ltd	926,577	0.35	INR 211,020	Exide Industries Ltd	368,211	0.14
HKD 146,000	CIMC Enric Holdings Ltd	156,848	0.06	INR 66,749	Finolex Industries Ltd	115,119	0.04
HKD 476,000	CITIC Telecom International Holdings Ltd	157,717	0.06	INR 352,687	Firstsource Solutions Ltd	459,546	0.17
HKD 9,410,000	Concord New Energy Group Ltd	935,370	0.35	INR 355,944	Fortis Healthcare Ltd	1,081,725	0.41
HKD 452,000	Cosco Shipping Ports Ltd	319,115	0.12	INR 21,300	GHCL Ltd	152,294	0.06
HKD 2,466,000	CSSC Hong Kong Shipping Co Ltd	443,110	0.17	INR 270,294	Glenmark Pharmaceuticals Ltd	1,322,335	0.50
HKD 294,000	NetDragon Websoft Holdings Ltd	632,439	0.24	INR 3,051	Godfrey Phillips India Ltd	40,919	0.02
HKD 2,092,000	Poly Property Group Co Ltd	503,875	0.19	INR 302,583	Granules India Ltd	1,043,125	0.39
HKD 171,000	Road King Infrastructure Ltd	122,035	0.05	INR 29,762	Great Eastern Shipping Co Ltd	149,088	0.06
HKD 261,000	Shanghai Industrial Holdings Ltd	377,183	0.14	INR 201,842	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	1,461,436	0.55
HKD 2,733,852	Shougang Fushan Resources Group Ltd	1,135,773	0.43	INR 113,806	Gujarat Pipavav Port Ltd	111,108	0.04
HKD 2,524,000	Sinofert Holdings Ltd	369,902	0.14	INR 468,953	Gujarat State Fertilizers & Chemicals Ltd	783,840	0.30
HKD 2,254,000	Skyworth Digital Holdings Ltd	1,114,512	0.42	INR 361,060	Gujarat State Petronet Ltd	996,233	0.38
HKD 2,966,000	Truly International Holdings Ltd	907,155	0.34	INR 121,136	HeidelbergCement India Ltd	261,377	0.10
HKD 564,000	United Laboratories International Holdings Ltd	334,219	0.12	INR 17,274	ICICI Securities Ltd	93,815	0.04
HKD 528,500	Universal Medical Financial & Technical Advisory Services Co Ltd	322,611	0.12	INR 853,309	IDFC Ltd	531,073	0.20
HKD 968,000	Zhuguang Holdings Group Co Ltd	138,163	0.05	INR 7,918	IIFL Wealth Management Ltd	148,494	0.06
<b>Total Hong Kong</b>		<b>11,903,829</b>	<b>4.48</b>	INR 377,912	IRB Infrastructure Developers Ltd	967,839	0.36
Hungary				INR 34,804	J Kumar Infraprojects Ltd	125,845	0.05
HUF 397,299	Magyar Telekom Telecommunications PLC	334,973	0.13	INR 227,939	Jamna Auto Industries Ltd	352,563	0.13
<b>Total Hungary</b>		<b>334,973</b>	<b>0.13</b>	INR 34,257	JB Chemicals & Pharmaceuticals Ltd	682,190	0.26
India				INR 40,674	Jindal Stainless Hisar Ltd	105,068	0.04
INR 65,486	Aarti Drugs Ltd	334,883	0.13	INR 237,278	Jindal Steel & Power Ltd	989,253	0.37
INR 22,709	Affle India Ltd	304,895	0.11	INR 234,099	JK Tyre & Industries Ltd	301,470	0.11
INR 17,352	Alembic Pharmaceuticals Ltd	160,013	0.06	INR 66,970	Jubilant Life Sciences Ltd	291,463	0.11
INR 14,964	Apollo Hospitals Enterprise Ltd	697,963	0.26	INR 102,438	Kalpataru Power Transmission Ltd	462,688	0.17
INR 676,984	Apollo Tyres Ltd	1,586,752	0.60	INR 77,937	Kaveri Seed Co Ltd	501,931	0.19
INR 143,035	Aster DM Healthcare Ltd	322,394	0.12	INR 81,304	KPR Mill Ltd	530,873	0.20
INR 240,536	Balrampur Chini Mills Ltd	1,094,820	0.41	INR 1,139	Lakshmi Machine Works Ltd	129,543	0.05
INR 243,666	Birlasoft Ltd	1,089,937	0.41	INR 17,582	Laurus Labs Ltd	103,458	0.04
INR 297,431	Brightcom Group Ltd	118,072	0.04	INR 31,733	LG Balakrishnan & Bros Ltd	239,627	0.09
INR 30,528	Ceat Ltd	359,196	0.14	INR 498,881	LIC Housing Finance Ltd	2,067,918	0.78
INR 134,676	Century Textiles & Industries Ltd	1,374,003	0.52	INR 237,609	Manali Petrochemicals Ltd	293,955	0.11
				INR 64,302	Motilal Oswal Financial Services Ltd	624,109	0.24
				INR 58,291	Natco Pharma Ltd	479,629	0.18
				INR 1,285,396	National Aluminium Co Ltd	1,119,823	0.42
				INR 129,418	Nava Bharat Ventures Ltd	290,800	0.11
				INR 349,731	NCC Ltd/India	239,583	0.09

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.54% (continued)				Common and Preferred Stocks - 98.54% (continued)			
India (continued)				Korea			
INR 83,634	NIIT Ltd	438,014	0.17	KRW 17,410	Asiana Airlines Inc	209,177	0.08
INR 640,959	Oil India Ltd	2,041,232	0.77	KRW 147,177	BNK Financial Group Inc	760,596	0.29
INR 8,415	Oracle Financial Services Software Ltd	330,143	0.12	KRW 17,338	Boryung Pharmaceutical Co Ltd	135,536	0.05
INR 44,845	Persistent Systems Ltd	1,931,732	0.73	KRW 8,447	Chong Kun Dang Pharmaceutical Corp	569,249	0.21
INR 31,539	Polyplex Corp Ltd	879,526	0.33	KRW 2,228	Chongkundang Holdings Corp	97,295	0.04
INR 6,787	Procter & Gamble Company	360,167	0.14	KRW 8,091	Com2uSCorp	446,800	0.17
INR 418,041	PTC India Ltd	402,571	0.15	KRW 88,696	COWELL FASHION Co Ltd	420,117	0.16
INR 492,581	Rashtriya Chemicals & Fertilizers Ltd	487,451	0.18	KRW 7,825	Cuckoo Holdings Co Ltd	96,728	0.04
INR 17,647	Raymond Ltd	196,073	0.07	KRW 12,312	Daeduck Electronics Co Ltd	247,966	0.09
INR 603,742	REC Ltd	946,064	0.36	KRW 22,712	Daewoong Co Ltd	476,665	0.18
INR 655,907	Redington India Ltd	1,042,757	0.39	KRW 2,190	Daewoong Pharmaceutical Co Ltd	297,701	0.11
INR 449,712	Shipping Corp of India Ltd	556,072	0.21	KRW 91,609	Daishin Securities Co Ltd	1,068,913	0.40
INR 35,171	Sobha Ltd	256,994	0.10	KRW 34,145	Daishin Securities Co Ltd-Preferred Stock	361,594	0.14
INR 95,943	Sonata Software Ltd	813,309	0.31	KRW 9,687	Daou Technology Inc	130,190	0.05
INR 86,766	Sun TV Network Ltd	453,263	0.17	KRW 45,343	DB HiTek Co Ltd	1,744,364	0.66
INR 12,974	Sundram Fasteners Ltd	119,090	0.05	KRW 18,012	Dentium Co Ltd	1,187,482	0.45
INR 28,511	Suprajit Engineering Ltd	120,023	0.05	KRW 137,534	DGB Financial Group Inc	806,095	0.30
INR 232,734	Tata Chemicals Ltd	2,338,023	0.88	KRW 4,329	Dong A St Co Ltd	194,378	0.07
INR 181,399	Tata Teleservices Maharashtra Ltd	278,165	0.10	KRW 58,244	Dongkuk Steel Mill Co Ltd	576,429	0.22
INR 101,079	Thirumalai Chemicals Ltd	314,734	0.12	KRW 137,822	Dongwon Development Co Ltd	440,512	0.17
INR 400,754	Torrent Power Ltd	2,291,944	0.86	KRW 2,211	Dongwon Industries Co Ltd	381,442	0.14
INR 1,217,207	Trident Ltd	596,485	0.22	KRW 5,467	DoubleUGames Co Ltd	161,686	0.06
INR 128,017	Triveni Engineering & Industries Ltd	383,293	0.14	KRW 3,651	GOLFZON Co Ltd	377,922	0.14
INR 936,366	TV18 Broadcast Ltd	461,825	0.17	KRW 24,670	Handsome Co Ltd	583,309	0.22
INR 12,117	UTI Asset Management Co Ltd	99,102	0.04	KRW 55,528	Hanwha Aerospace Co Ltd	2,082,728	0.78
INR 78,206	Vardhman Textiles Ltd	262,477	0.10	KRW 14,580	Huons Co Ltd	394,145	0.15
INR 38,388	VRL Logistics Ltd	304,027	0.11	KRW 19,283	Huons Global Co Ltd	313,364	0.12
INR 102,279	Welspun Corp Ltd	283,437	0.11	KRW 5,640	Hyosung Corp	349,242	0.13
INR 718,503	Welspun India Ltd	631,866	0.24	KRW 599	Hyosung TNC Co Ltd	158,239	0.06
INR 25,916	Zensar Technologies Ltd	89,294	0.03	KRW 9,552	Hyundai Construction Equipment Co Ltd	330,686	0.12
<b>Total India</b>		<b>54,033,729</b>	<b>20.35</b>	KRW 22,362	Hyundai Marine & Fire Insurance Co Ltd	533,044	0.20
Indonesia				KRW 13,198	Il Dong Pharmaceutical Co Ltd	313,585	0.12
IDR 27,538,900	AKR Corporindo Tbk PT	1,904,015	0.72	KRW 67,187	Innox Advanced Materials Co	1,720,554	0.65
IDR 906,300	Astra Agro Lestari Tbk PT	596,190	0.23	KRW 7,523	INTOPS Co Ltd	150,935	0.06
IDR 6,117,900	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	564,666	0.21	KRW 234,906	JB Financial Group Co Ltd	1,329,759	0.50
IDR 13,033,000	Bank Pembangunan Daerah Jawa Timur Tbk PT	647,385	0.24	KRW 1,570	KCC Corp	347,639	0.13
IDR 10,863,320	Erajaya Swasembada Tbk PT	382,832	0.15	KRW 12,778	KCC Glass Corp	475,829	0.18
IDR 9,716,400	Global Mediacom Tbk PT	190,448	0.07	KRW 32,099	Kolon Industries Inc	1,290,487	0.49
IDR 2,234,100	Indosat Tbk PT	982,269	0.37	KRW 9,747	KoMiCo Ltd	352,450	0.13
IDR 6,777,000	Japfa Comfeed Indonesia Tbk PT	700,559	0.26	KRW 6,540	Korea Electric Terminal Co Ltd	271,493	0.10
IDR 1,931,700	Matahari Department Store Tbk PT	647,034	0.24	KRW 1,433	Korea Petrochemical Ind Co Ltd	135,199	0.05
IDR 4,728,900	Media Nusantara Citra Tbk PT	296,796	0.11	KRW 181,663	Korea Real Estate Investment & Trust Co Ltd	238,552	0.09
IDR 13,741,000	Panin Financial Tbk PT	394,774	0.15	KRW 4,727	Korea United Pharm Inc	80,458	0.03
IDR 13,291,100	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	1,034,917	0.39	KRW 89,250	Korean Reinsurance Co	577,403	0.22
<b>Total Indonesia</b>		<b>8,341,885</b>	<b>3.14</b>	KRW 37,930	KT Skylife Co Ltd	239,253	0.09
				KRW 38,119	LF Corp	455,056	0.17
				KRW 54,735	LG International Corp	1,372,169	0.52
				KRW 11,128	LOTTE Fine Chemical Co Ltd	561,371	0.21

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.54% (continued)				Common and Preferred Stocks - 98.54% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 18,647	LS Corp	913,393	0.34	MYR 225,400	TIME dotCom Bhd	223,994	0.08
KRW 21,264	LS Industrial Systems Co Ltd	943,320	0.35	MYR 967,100	TSH Resources Bhd	232,587	0.09
KRW 10,753	Megastudyedu Co Ltd	645,975	0.24				
KRW 1,959	Nong Shim Holdings Co Ltd	102,597	0.04	<b>Total Malaysia</b>		<b>6,705,562</b>	<b>2.53</b>
KRW 108,769	Partron Co Ltd	707,870	0.27	Mexico			
KRW 29,964	Posco International Corp	444,244	0.17	MXN 750,700	Alpek SAB de CV	1,034,011	0.39
KRW 17,413	S&T Motiv Co Ltd	576,008	0.22	MXN 278,800	Concentradora Fibra Danhos SA de CV REIT	310,089	0.12
KRW 33,125	Samjin Pharmaceutical Co Ltd	630,150	0.24	MXN 370,700	Controladora Vuela Cia de Aviacion SAB de CV	380,332	0.14
KRW 2,732	Samyang Holdings Corp	150,024	0.06	MXN 539,958	Corp Inmobiliaria Vesta SAB de CV	1,000,926	0.38
KRW 42,893	SFA Engineering Corp	1,306,545	0.49	MXN 240,800	Genomma Lab Internacional SAB de CV	240,254	0.09
KRW 1,840	Shinsegae Inc	308,934	0.12	MXN 140,900	Grupo Comercial Chedraui SA de CV	380,049	0.14
KRW 12,884	Silicon Works Co Ltd	950,622	0.36	MXN 89,200	Industrias Bachoco SAB de CV	320,224	0.12
KRW 8,398	SIMMTECH Co Ltd	238,991	0.09	MXN 562,179	Macquarie Mexico Real Estate Management SA de CV REIT	700,225	0.26
KRW 5,462	SK Gas Ltd	511,116	0.19	MXN 281,367	PLA Administradora Industrial S de RL de CV REIT	374,863	0.14
KRW 27,432	SL Corp	663,405	0.25	MXN 109,916	Prologis Property Mexico SA de CV REIT	287,324	0.11
KRW 6,102	Suheung Co Ltd	153,678	0.06	MXN 87,500	Regional SAB de CV	412,395	0.16
KRW 205	Taekwang Industrial Co Ltd	143,045	0.05	<b>Total Mexico</b>		<b>5,440,692</b>	<b>2.05</b>
KRW 148,058	Tongyang Life Insurance Co Ltd	651,118	0.24	Monaco			
KRW 7,832	Unid Co Ltd	581,489	0.22	USD 87,900	Costamare Inc	1,063,590	0.40
KRW 22,495	Value Added Technology Co Ltd	532,749	0.20	<b>Total Monaco</b>		<b>1,063,590</b>	<b>0.40</b>
KRW 10,300	Vieworks Co Ltd	278,839	0.10	Peru			
KRW 21,455	WONIK IPS Co Ltd	492,421	0.18	PEN 241,131	Ferreycorp SAA	133,865	0.05
KRW 258	Young Poong Corp	104,122	0.04	<b>Total Peru</b>		<b>133,865</b>	<b>0.05</b>
KRW 49,311	Youngone Corp	1,458,366	0.55	Philippines			
KRW 6,400	Youngone Holdings Co Ltd	230,930	0.09	PHP 1,481,200	Alliance Global Group Inc	237,057	0.09
<b>Total Korea</b>		<b>39,565,737</b>	<b>14.90</b>	PHP 777,600	Cosco Capital Inc	60,952	0.02
Kuwait				PHP 24,248,000	Filinvest Land Inc	388,074	0.15
KWD 147,512	Boubyan Petrochemicals Co KSCP	443,642	0.17	PHP 994,900	First Gen Corp	305,789	0.11
KWD 40,974	Humansoft Holdings Co KSC	413,211	0.15	PHP 1,196,300	Manila Water Co Inc	363,774	0.14
KWD 1,278,144	National Industries Group Holdings SAK	1,053,667	0.40	PHP 191,400	Robinsons Retail Holdings Inc	175,440	0.06
KWD 435,288	National Investments Co KSCP	425,501	0.16	PHP 2,803,400	Vista Land & Lifescapes Inc	100,950	0.04
<b>Total Kuwait</b>		<b>2,336,021</b>	<b>0.88</b>	<b>Total Philippines</b>		<b>1,632,036</b>	<b>0.61</b>
Malaysia				Poland			
MYR 536,700	Alliance Bank Malaysia Bhd	387,228	0.15	PLN 38,302	Asseco Poland SA	643,215	0.24
MYR 2,467,700	Astro Malaysia Holdings Bhd	506,697	0.19	PLN 475,861	Bank Millennium SA	411,312	0.16
MYR 309,363	Berjaya Sports Toto Bhd	128,448	0.05	PLN 2,635	Budimex SA	134,802	0.05
MYR 342,000	Bermaz Auto Bhd	131,911	0.05	PLN 9,894	Kruk SA	526,847	0.20
MYR 12,250,800	Bumi Armada Bhd	1,070,121	0.40	PLN 28,823	Warsaw Stock Exchange	240,798	0.09
MYR 722,800	IGB REIT	262,389	0.10	<b>Total Poland</b>		<b>1,956,974</b>	<b>0.74</b>
MYR 1,650,800	IJM Corp Bhd	647,960	0.24	Qatar			
MYR 304,900	Kossan Rubber Industries	91,314	0.04	QAR 62,820	Al Meera Consumer Goods Co QSC	300,839	0.11
MYR 1,580,300	KPJ Healthcare Bhd	299,387	0.11	QAR 334,252	Doha Bank QPSC	238,820	0.09
MYR 262,400	Lotte Chemical Titan Holdings Bhd	117,284	0.04	QAR 151,854	Qatar Navigation QSC	350,264	0.13
MYR 1,737,900	Mah Sing Group Bhd	236,583	0.09				
MYR 140,900	Malaysian Pacific Industries Bhd	895,111	0.34				
MYR 845,200	Scientex BHD	663,504	0.25				
MYR 1,019,200	Sunway REIT	344,551	0.13				
MYR 516,600	Ta Ann Holdings Bhd	466,493	0.18				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.54% (continued)				Common and Preferred Stocks - 98.54% (continued)			
Qatar (continued)				Taiwan (continued)			
QAR 444,665	United Development Co QSC	169,844	0.07	TWD 1,000	Bioteque Corp	3,632	0.00
QAR 1,282,462	Vodafone Qatar QSC	560,279	0.21	TWD 121,000	Brighton-Best International Taiwan Inc	143,042	0.05
<b>Total Qatar</b>		<b>1,620,046</b>	<b>0.61</b>	TWD 1,917,861	Capital Securities Corp	903,024	0.34
Russia				TWD 206,000	Chicony Electronics Co Ltd	513,380	0.19
USD 38,950	Globaltrans Investment PLC-GDR*	0	0.00	TWD 284,000	China Airlines Ltd	224,461	0.08
USD 1,604	Ros Agro PLC-GDR*	0	0.00	TWD 446,000	China Bills Finance Corp	251,249	0.10
USD 29,100	Rostelecom PJSC-ADR*	0	0.00	TWD 494,673	China General Plastics Corp	509,089	0.19
USD 37,981	Sistema PJSFC-GDR*	0	0.00	TWD 298,200	China Motor Corp	622,807	0.24
<b>Total Russia</b>		<b>0</b>	<b>0.00</b>	TWD 1,067,000	Chipbond Technology Corp	2,128,007	0.80
Saudi Arabia				TWD 1,446,000	ChipMOS Technologies Inc	1,796,953	0.68
SAR 118,225	Al Hammadi Co for Development and Investment	1,150,079	0.43	TWD 219,000	Chong Hong Construction Co Ltd	539,886	0.20
SAR 254,450	Arriyadh Development Co	1,527,202	0.57	TWD 1,657,000	Compeq Manufacturing Co Ltd	2,418,612	0.91
SAR 11,382	Herfy Food Services Co	129,075	0.05	TWD 748,000	Coretronic Corp	1,262,872	0.48
SAR 62,509	National Medical Care Co	899,626	0.34	TWD 78,880	Dimerco Express Corp	185,968	0.07
SAR 46,446	Saudi Ceramic Co	542,805	0.20	TWD 208,800	Elan Microelectronics Corp	979,622	0.37
SAR 6,131	Saudi Research & Media Group	307,195	0.12	TWD 77,000	Elite Semiconductor Microelectronics Technology Inc	229,963	0.09
SAR 9,037	Saudia Dairy & Foodstuff Co	393,070	0.15	TWD 873,000	Everlight Electronics Co Ltd	1,211,134	0.46
SAR 157,280	United International Transportation Co	1,886,304	0.71	TWD 886,000	Far Eastern Department Stores Ltd	595,961	0.22
<b>Total Saudi Arabia</b>		<b>6,835,356</b>	<b>2.57</b>	TWD 1,351,160	Far Eastern International Bank	511,226	0.19
Singapore				TWD 299,000	Farglory Land Development Co Ltd	629,505	0.24
USD 14,400	China Yuchai International Ltd	127,008	0.05	TWD 196,000	Feng Hsin Steel Co Ltd	450,885	0.17
<b>Total Singapore</b>		<b>127,008</b>	<b>0.05</b>	TWD 224,000	Formosa Advanced Technologies Co Ltd	298,330	0.11
South Africa				TWD 219,000	Gamania Digital Entertainment Co Ltd	469,178	0.18
ZAR 113,019	AECI Ltd	658,418	0.25	TWD 52,000	General Interface Solution Holding Ltd	133,788	0.05
ZAR 56,140	Astral Foods Ltd	645,580	0.24	TWD 354,000	Getac Technology Corp	480,398	0.18
ZAR 235,093	Barloworld Ltd	1,287,935	0.48	TWD 516,000	Gigabyte Technology Co Ltd	1,539,314	0.58
ZAR 89,800	Coronation Fund Managers Ltd	179,353	0.07	TWD 211,000	Global Mixed Mode Technology Inc	1,078,649	0.41
ZAR 147,352	DataTec Ltd	370,483	0.14	TWD 74,000	Grand Pacific Petrochemical	56,495	0.02
ZAR 235,890	Investec Ltd	1,265,232	0.48	TWD 652,596	Great Wall Enterprise Co Ltd	1,043,636	0.39
ZAR 399,380	KAP Industrial Holdings Ltd	107,265	0.04	TWD 469,000	Greatek Electronics Inc	984,264	0.37
ZAR 100,080	Life Healthcare Group Holdings Ltd	109,411	0.04	TWD 498,000	Holtek Semiconductor Inc	1,437,046	0.54
ZAR 214,403	Motus Holdings Ltd	1,400,343	0.53	TWD 255,000	Huaku Development Co Ltd	761,565	0.29
ZAR 27,609	Ninety One Ltd	64,951	0.02	TWD 1,836,167	IBF Financial Holdings Co Ltd	898,523	0.34
ZAR 67,524	Oceana Group Ltd	183,416	0.07	TWD 804,600	Kindom Development Co Ltd	882,169	0.33
ZAR 111,870	Omnia Holdings Ltd	496,236	0.19	TWD 1,324,000	King Yuan Electronics Co Ltd	1,781,156	0.67
ZAR 65,303	PSG Group Ltd	334,876	0.13	TWD 835,000	King's Town Bank Co Ltd	994,131	0.37
ZAR 329,002	Resilient REIT Ltd	1,072,809	0.40	TWD 244,000	Kinsus Interconnect Technology Corp	1,169,388	0.44
ZAR 140,511	Reunert Ltd	343,076	0.13	TWD 16,450	KMC Kuei Meng International Inc	91,563	0.03
ZAR 100,203	Royal Bafokeng Platinum Ltd	896,062	0.34	TWD 40,000	Kung Long Batteries Industrial Co Ltd	182,286	0.07
ZAR 41,441	Sappi Ltd	136,244	0.05	TWD 43,961	Lotes Co Ltd	987,638	0.37
ZAR 296,525	Super Group Ltd	532,324	0.20	TWD 414,000	Macronix International	494,291	0.19
ZAR 461,448	Truworths International Ltd	1,426,947	0.54	TWD 237,600	Mercuries & Associates Holding Ltd	156,224	0.06
ZAR 488,619	Vukile Property Fund Ltd REIT	378,786	0.14	TWD 51,000	Pegavision Corp	716,969	0.27
<b>Total South Africa</b>		<b>11,889,747</b>	<b>4.48</b>				
Taiwan							
TWD 961,000	Ardentec Corp	1,160,304	0.44				
TWD 350,000	Asia Vital Components Co Ltd	1,095,902	0.41				
TWD 121,000	Aten International Co Ltd	311,722	0.12				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 98.54% (continued)				Common and Preferred Stocks - 98.54% (continued)			
Taiwan (continued)				Thailand (continued)			
TWD 11,000	Phison Electronics Corp	100,257	0.04	THB 337,000	Thanachart Capital PCL	359,829	0.13
TWD 889,702	President Securities Corp	559,552	0.21	THB 349,359	Tisco Financial Group PCL	874,509	0.33
TWD 349,000	Primax Electronics Ltd	725,384	0.27				
TWD 395,000	Prince Housing & Development Corp	158,088	0.06	<b>Total Thailand</b>		<b>9,211,226</b>	<b>3.47</b>
TWD 338,000	Qisda Corp	325,683	0.12	Turkey			
TWD 469,000	Radiant Opto-Electronics Corp	1,369,136	0.52	TRY 303,422	Aksa Akrilik Kimya Sanayii AS	1,051,296	0.39
TWD 17,000	Raydium Semiconductor Corp	198,682	0.08	TRY 168,476	Coca-Cola Icecek AS	1,303,692	0.49
TWD 383,000	Sanyang Motor Co Ltd	454,059	0.17	TRY 462,594	Dogan Sirketler Grubu Holding AS	96,417	0.04
TWD 101,000	Shinkong Insurance Co Ltd	176,296	0.07	TRY 111,094	Dogus Otomotiv Servis ve Ticaret AS	501,359	0.19
TWD 1,574,000	Shinkong Synthetic Fibers Corp	960,805	0.36	TRY 128,057	Haci Omer Sabanci Holding AS	145,034	0.05
TWD 173,508	Sigurd Microelectronics Corp	302,859	0.11	TRY 58,438	Turk Traktor ve Ziraat Makineleri AS	762,303	0.29
TWD 84,000	Simplo Technology Co Ltd	718,987	0.27	TRY 106,504	Vestel Elektronik Sanayi ve Ticaret AS	151,561	0.06
TWD 274,000	Sino-American Silicon Products Inc	1,299,342	0.49	<b>Total Turkey</b>		<b>4,011,662</b>	<b>1.51</b>
TWD 213,000	Sinon Corp	219,924	0.08	United Arab Emirates			
TWD 172,000	Sitronix Technology Corp	1,156,944	0.44	AED 974,214	Air Arabia PJSC	551,677	0.21
TWD 1,177,393	Taichung Commercial Bank Co Ltd	536,556	0.20	AED 1,204,136	Dana Gas PJSC	357,330	0.13
TWD 114,000	TaiDoc Technology Corp	741,890	0.28	AED 488,656	Emaar Development PJSC	564,074	0.21
TWD 287,000	Taiwan Hon Chuan Enterprise Co Ltd	734,549	0.28	AED 409,583	National Central Cooling Co PJSC	305,534	0.12
TWD 366,000	Taiwan Paiho Ltd	846,883	0.32	<b>Total United Arab Emirates</b>		<b>1,778,615</b>	<b>0.67</b>
TWD 1,636,000	Teco Electric and Machinery Co Ltd	1,642,410	0.62	<b>Total Common and Preferred Stocks</b>		<b>261,659,520</b>	<b>98.54</b>
TWD 126,000	Test Research Inc	252,987	0.10	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
TWD 152,000	Test Rite International Co Ltd	110,676	0.04			<b>261,659,520</b>	<b>98.54</b>
TWD 724,000	Ton Yi Industrial Corp	355,505	0.13	Other transferable securities			
TWD 393,000	Tripod Technology Corp	1,473,742	0.56	Common and Preferred Stocks - 0.00%			
TWD 623,000	TSRC Corp	621,250	0.23	Russia			
TWD 202,860	Tung Ho Steel Enterprise Corp	354,093	0.13	USD 7,404	PhosAgro PJSC-GDR*	0	0.00
TWD 187,000	TXC Corp	570,431	0.22	USD 48	PHOSAGRO PJSC*	0	0.00
TWD 76,239	United Integrated Services Co Ltd	378,201	0.14	RUB 11,839,000	Unipro PJSC*	0	0.00
TWD 1,238,000	USI Corp	1,030,504	0.39	<b>Total Russia</b>		<b>0</b>	<b>0.00</b>
TWD 644,672	Wisdom Marine Lines Co Ltd	1,409,309	0.53	<b>Total Common and Preferred Stocks</b>		<b>0</b>	<b>0.00</b>
TWD 803,000	YFY Inc	687,317	0.26	<b>Total Other transferable securities</b>		<b>0</b>	<b>0.00</b>
TWD 2,000	Zeng Hsing Industrial Co Ltd	9,350	0.00	<b>TOTAL INVESTMENTS</b>		<b>261,659,520</b>	<b>98.54</b>
TWD 25,000	Zippy Technology Corp	34,515	0.01	<b>Other Net Assets/(Liabilities)</b>		<b>3,882,409</b>	<b>1.46</b>
<b>Total Taiwan</b>		<b>55,832,373</b>	<b>21.03</b>	<b>TOTAL NET ASSETS</b>		<b>265,541,929</b>	<b>100.00</b>
Thailand				* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.			
THB 5,651,600	AP Thailand PCL	1,598,529	0.60				
THB 1,135,000	Bangkok Chain Hospital PCL	600,325	0.23				
THB 10,306,500	Chularat Hospital PCL	1,078,604	0.41				
THB 2,901,400	Dynasty Ceramic PCL	231,423	0.09				
THB 455,600	Kiatnakin Bank PCL	798,959	0.30				
THB 212,700	Kiatnakin Bank PCL-NVDR	373,000	0.14				
THB 124,200	Mega Lifesciences PLC	177,403	0.07				
THB 2,029,700	Origin Property PCL	579,832	0.22				
THB 538,600	Precious Shipping PLC	280,307	0.11				
THB 318,000	Pruksa Holding PCL	117,828	0.04				
THB 883,400	Regional Container Lines PCL	961,983	0.36				
THB 357,132	Siamgas & Petrochemicals PLC	113,135	0.04				
THB 1,144,400	SPCG PCL	511,427	0.19				
THB 1,053,300	Supalai PCL	554,133	0.21				



## Schedule of Investments

as at 30 June 2022 (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 - 99.29%				Common and Preferred Stocks - 99.29% <i>(continued)</i>			
Austria				Germany <i>(continued)</i>			
EUR 4,641	voestalpine AG	94,119	0.18	EUR 8,517	Fuchs Petrolub Se	226,552	0.43
Total Austria		94,119	0.18	EUR 4,086	GEA Group AG	134,388	0.26
Belgium				EUR 7,024	Henkel AG & Co KGaA	410,202	0.78
EUR 6,551	Colruyt SA	169,999	0.32	EUR 2,252	Henkel AG & Co KGaA-Preferred Stock	132,373	0.25
EUR 1,599	Elia Group SA/NV	216,185	0.41	EUR 7,121	Knorr-Bremse AG	387,525	0.74
EUR 2,210	KBC Group NV	118,323	0.22	EUR 1,701	LEG Immobilien AG	134,583	0.26
EUR 18,641	Proximus SADP	262,186	0.50	EUR 2,188	Merck KGaA	352,268	0.67
EUR 1,750	Solvay SA	135,310	0.26	EUR 79	Rational AG	43,805	0.08
EUR 1,663	Ucb SA	134,104	0.26	EUR 8,207	Scout24 AG	402,061	0.76
Total Belgium		1,036,107	1.97	EUR 10,516	Siemens Healthineers AG	509,921	0.97
Denmark				EUR 5,283	Symrise AG	548,640	1.04
DKK 6,483	Chr Hansen Holding A/S	450,353	0.86	EUR 127,425	Telefonica Deutschland Holding AG	349,144	0.66
DKK 4,299	Coloplast A/S	467,322	0.89	EUR 11,212	Uniper SE	158,874	0.30
DKK 2,962	Dsv As	394,793	0.75	EUR 9,980	United Internet AG	271,755	0.52
DKK 209	Genmab A/S	64,555	0.12	Total Germany		5,445,863	10.35
DKK 5,601	Novo Nordisk A/S	592,889	1.13	Ireland			
DKK 7,035	Novozymes A/S	402,992	0.77	EUR 4,904	Kerry Group PLC	447,931	0.85
DKK 24,923	Tryg A/S	534,041	1.01	Total Ireland		447,931	0.85
Total Denmark		2,906,945	5.53	Italy			
Finland				EUR 1,094	DiaSorin SpA	136,969	0.26
EUR 11,572	Elisa OYJ	620,491	1.18	EUR 5,734	FinecoBank Banca Fineco SpA	65,482	0.12
EUR 18,591	Kesko OYJ	418,483	0.80	EUR 41,164	Infrastrutture Wireless Italiane SpA	398,632	0.76
EUR 7,007	Kone OYJ	317,838	0.60	EUR 12,814	Recordati SpA	531,909	1.01
EUR 13,017	Orion Oyj	554,524	1.06	EUR 83,637	Snam SpA	418,102	0.80
EUR 18,324	UPM-Kymmene OYJ	531,579	1.01	EUR 46,482	Terna Rete Elettrica Nazionale SpA	348,057	0.66
Total Finland		2,442,915	4.65	Total Italy		1,899,151	3.61
France				Jordan			
EUR 4,290	Air Liquide SA	549,635	1.05	GBP 11,526	Hikma Pharmaceuticals PLC	216,570	0.41
EUR 4,563	BioMerieux	425,272	0.81	Total Jordan		216,570	0.41
EUR 108,405	Bolloré SA	479,150	0.91	Luxembourg			
EUR 6,275	Bureau Veritas SA	153,424	0.29	EUR 6,182	Eurofins Scientific SE	464,145	0.88
EUR 29,443	Carrefour SA	497,145	0.95	Total Luxembourg		464,145	0.88
EUR 11,090	Danone SA	590,653	1.12	Netherlands			
EUR 11,484	Dassault Systemes SE	403,261	0.77	EUR 7,558	Heineken Holding NV	524,903	1.00
EUR 493	Euroapi SA	7,422	0.01	EUR 1,037	Heineken NV	90,219	0.17
EUR 378	Hermes International	403,326	0.77	EUR 12,305	JDE Peet's NV	334,204	0.64
EUR 1,705	L'Oreal SA	561,456	1.07	EUR 22,479	Koninklijke Ahold Delhaize NV	558,828	1.06
EUR 65,516	Orange SA	735,089	1.40	EUR 3,548	Koninklijke DSM NV	486,431	0.92
EUR 228	Pernod Ricard SA	39,968	0.08	EUR 181,964	Koninklijke KPN NV	618,859	1.18
EUR 2,787	Remy Cointreau SA	464,593	0.88	EUR 13,999	Qiagen Nv	625,755	1.19
EUR 6,556	Sanofi	631,605	1.20	EUR 3,550	Wolters Kluwer NV	328,588	0.62
EUR 1,429	Sartorius Stedim Biotech	427,700	0.81	Total Netherlands		3,567,787	6.78
EUR 3,347	SEB SA	306,418	0.58	Norway			
EUR 42,906	Vivendi SE	416,016	0.79	NOK 24,505	Gjensidige Forsikring ASA	473,313	0.90
Total France		7,092,133	13.49	NOK 2,072	Mowi ASA	44,956	0.09
Germany				NOK 73,858	Orkla ASA	562,903	1.07
EUR 6,517	Beiersdorf AG	635,277	1.21	NOK 45,747	Telenor ASA	580,209	1.10
EUR 12,155	Deutsche Telekom AG	230,289	0.44	Total Norway		1,661,381	3.16
EUR 5,441	Evonik Industries AG	110,779	0.21				
EUR 8,554	Fresenius Medical Care AG & Co KGaA	407,427	0.77				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.29% (continued)				Common and Preferred Stocks - 99.29% (continued)			
Portugal				United Kingdom (continued)			
EUR 60,511	EDP - Energias de Portugal SA	269,395	0.51	GBP 87,032	HSBC Holdings PLC	541,497	1.03
EUR 19,493	Galp Energia SGPS SA	218,029	0.41	GBP 13,362	Imperial Brands PLC	284,984	0.54
EUR 30,864	Jeronimo Martins SGPS SA	640,120	1.22	GBP 206,936	J Sainsbury PLC	490,391	0.93
<b>Total Portugal</b>		<b>1,127,544</b>	<b>2.14</b>	GBP 42,713	National Grid PLC	521,978	0.99
Spain				GBP 21,554	Ocado Group PLC	195,599	0.37
EUR 7,127	Cellnex Telecom SA	263,913	0.50	GBP 6,135	Pearson PLC	53,436	0.10
EUR 28,715	Enagas SA	605,025	1.15	GBP 8,334	Reckitt Benckiser Group PLC	597,331	1.14
EUR 23,404	Endesa SA	421,272	0.80	GBP 23,143	Rentokil Initial PLC	127,592	0.24
EUR 21,387	Grifols SA	385,715	0.73	GBP 8,194	Rio Tinto PLC	467,981	0.89
EUR 45,130	Iberdrola SA	446,606	0.85	GBP 20,499	Sage Group PLC	151,163	0.29
EUR 38,159	Red Electrica Corp SA	687,816	1.31	GBP 36,062	Segro PLC REIT	409,196	0.78
<b>Total Spain</b>		<b>2,810,347</b>	<b>5.34</b>	GBP 16,120	Severn Trent PLC	509,156	0.97
Sweden				GBP 31,036	Smith & Nephew PLC	413,709	0.79
SEK 21,875	Essity AB	545,387	1.04	GBP 3,666	Spirax-Sarco Engineering PLC	420,667	0.80
SEK 9,643	Svenska Cellulosa AB SCA	137,537	0.26	GBP 203,682	Tesco PLC	604,533	1.15
SEK 7,513	Svenska Handelsbanken AB	61,307	0.11	GBP 13,580	Unilever PLC	586,997	1.12
SEK 20,500	Swedbank AB	247,420	0.47	GBP 51,340	United Utilities Group PLC	608,321	1.16
SEK 179,321	Telia Co AB	655,811	1.25	<b>Total United Kingdom</b>		<b>10,334,848</b>	<b>19.65</b>
<b>Total Sweden</b>		<b>1,647,462</b>	<b>3.13</b>	United States			
Switzerland				EUR 20,259	Universal Music Group Inc	387,636	0.74
CHF 1,493	Baloise Holding AG	232,558	0.44	<b>Total United States</b>		<b>387,636</b>	<b>0.74</b>
CHF 296	Barry Callebaut AG	629,937	1.20	<b>Total Common and Preferred Stocks</b>		<b>52,221,814</b>	<b>99.29</b>
CHF 5	Chocoladefabriken Lindt & Spruengli AG	48,508	0.09	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>52,221,814</b>	<b>99.29</b>
CHF 6	Chocoladefabriken Lindt & Spruengli AG	600,083	1.14	<b>TOTAL INVESTMENTS</b>		<b>52,221,814</b>	<b>99.29</b>
CHF 733	EMS-Chemie Holding AG	520,348	0.99	<b>Other Net Assets/(Liabilities)</b>		<b>372,073</b>	<b>0.71</b>
CHF 742	Geberit AG	340,137	0.65	<b>TOTAL NET ASSETS</b>		<b>52,593,887</b>	<b>100.00</b>
CHF 157	Givaudan SA	526,595	1.00				
CHF 2,242	Kuehne Nagel International AG	506,256	0.96				
CHF 6,398	Logitech International SA	318,794	0.61				
CHF 1,036	Lonza Group AG	526,870	1.00				
CHF 5,628	Nestle SA	626,645	1.19				
CHF 8,198	Novartis AG	662,238	1.26				
CHF 1,816	Roche Holding AG	577,989	1.10				
CHF 138	Roche Holdings AG	50,795	0.10				
CHF 355	Schindler Holding AG	61,752	0.12				
CHF 2,445	Schindler Holding AG	419,201	0.80				
CHF 230	SGS SA	502,118	0.95				
CHF 1,301	Sika AG	285,974	0.54				
CHF 6,822	Swiss Prime Site AG	570,851	1.09				
CHF 1,198	Swisscom AG	631,281	1.20				
<b>Total Switzerland</b>		<b>8,638,930</b>	<b>16.43</b>				
United Kingdom							
GBP 15,820	Admiral Group PLC	412,388	0.78				
GBP 2,122	Associated British Foods PLC	38,898	0.07				
GBP 4,319	AstraZeneca PLC	541,855	1.03				
GBP 81,327	Auto Trader Group PLC	524,329	1.00				
GBP 11,792	British American Tobacco PLC	482,109	0.92				
GBP 5,873	Croda International PLC	441,545	0.84				
GBP 34,953	GlaxoSmithKline PLC	716,891	1.36				
GBP 8,240	Halma PLC	192,302	0.36				

## Schedule of Investments

as at 30 June 2022 (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 - 99.83%				Common and Preferred Stocks - 99.83% <i>(continued)</i>			
Australia				Hong Kong <i>(continued)</i>			
AUD 53,300	Coles Group Ltd	652,768	0.21	HKD 142,600	Link REIT	1,163,051	0.37
AUD 20,345	Woolworths Group Ltd	498,052	0.16	HKD 186,379	MTR Corp Ltd	973,823	0.31
<b>Total Australia</b>		<b>1,150,820</b>	<b>0.37</b>	HKD 41,000	New World Development Co Ltd	147,083	0.05
Belgium				HKD 167,000	Power Assets Holdings Ltd	1,050,274	0.33
EUR 52,262	Colruyt SA	1,417,838	0.45	HKD 150,000	SITC International Holdings Co Ltd	424,369	0.14
EUR 8,697	Proximus SADP	127,883	0.04	HKD 145,500	Sun Hung Kai Properties Ltd	1,718,865	0.55
<b>Total Belgium</b>		<b>1,545,721</b>	<b>0.49</b>	<b>Total Hong Kong</b>		<b>12,813,114</b>	<b>4.08</b>
Canada				Ireland			
CAD 60,503	BCE Inc	2,967,576	0.94	EUR 3,515	Kerry Group PLC	335,652	0.11
CAD 61,578	CCL Industries Inc	2,904,303	0.92	<b>Total Ireland</b>		<b>335,652</b>	<b>0.11</b>
CAD 37,802	Dollarama Inc	2,172,087	0.69	Israel			
CAD 10,690	Empire Co Ltd	328,585	0.11	ILS 145,447	Bank Leumi Le-Israel BM	1,289,530	0.41
CAD 15,027	Fortis Inc	708,859	0.23	ILS 1	Isracard Ltd	3	0.00
CAD 8,000	George Weston Ltd	932,563	0.30	<b>Total Israel</b>		<b>1,289,533</b>	<b>0.41</b>
CAD 11,100	Hydro One Ltd	297,819	0.10	Italy			
CAD 7,390	Loblaw Cos Ltd	665,068	0.21	EUR 62,470	Infrastrutture Wireless Italiane SpA	632,455	0.20
CAD 58,534	Metro Inc	3,135,094	1.00	EUR 39,427	Recordati SpA	1,710,998	0.55
CAD 10,713	Rogers Communications Inc	512,251	0.16	<b>Total Italy</b>		<b>2,343,453</b>	<b>0.75</b>
CAD 14,900	Shaw Communications Inc	438,123	0.14	Japan			
CAD 103,646	Telus Corp	2,303,602	0.73	JPY 75,100	Aeon Co Ltd	1,301,280	0.42
CAD 51,109	Telus Corp	1,135,932	0.36	JPY 51,300	Chubu Electric Power Co Inc	515,813	0.17
<b>Total Canada</b>		<b>18,501,862</b>	<b>5.89</b>	JPY 37,232	Chugai Pharmaceutical Co Ltd	950,978	0.30
Denmark				JPY 13,200	Fujifilm Holdings Corp	707,148	0.23
DKK 3,497	Coloplast A/S	397,418	0.13	JPY 33,600	Japan Post Bank Co Ltd	260,925	0.08
DKK 5,721	Novo Nordisk A/S	633,116	0.20	JPY 48,700	Japan Tobacco Inc	840,972	0.27
<b>Total Denmark</b>		<b>1,030,534</b>	<b>0.33</b>	JPY 26,700	Kansai Electric Power Co Inc	264,140	0.08
Finland				JPY 88,500	KDDI Corp	2,793,983	0.89
EUR 47,382	Elisa OYJ	2,656,094	0.84	JPY 1,200	Kobayashi Pharmaceutical Co Ltd	73,843	0.02
<b>Total Finland</b>		<b>2,656,094</b>	<b>0.84</b>	JPY 16,802	Lawson Inc	559,015	0.18
France				JPY 55,140	Lion Corp	607,187	0.19
EUR 106,912	Orange SA	1,254,072	0.40	JPY 17,452	McDonald's Holdings Co Japan Ltd	634,595	0.20
EUR 10,871	Vivendi SE	110,196	0.03	JPY 5,600	MEIJI Holdings Co Ltd	274,528	0.09
<b>Total France</b>		<b>1,364,268</b>	<b>0.43</b>	JPY 105,400	Nippon Telegraph & Telephone Corp	3,022,623	0.96
Germany				JPY 33,401	Nissin Foods Holdings Co Ltd	2,303,687	0.73
EUR 1,670	Beiersdorf AG	170,191	0.06	JPY 3,287	Nitori Holdings Co Ltd	311,993	0.10
EUR 2,674	Henkel AG & Co KGaA	163,259	0.05	JPY 1,500	Oracle Corp Japan	86,784	0.03
EUR 2,155	Henkel AG & Co KGaA—Preferred Stock	132,428	0.04	JPY 13,100	Osaka Gas Co Ltd	250,323	0.08
<b>Total Germany</b>		<b>465,878</b>	<b>0.15</b>	JPY 28,200	Pan Pacific International Holdings Corp	449,398	0.14
Hong Kong				JPY 94,690	SG Holdings Co Ltd	1,595,417	0.51
HKD 52,500	BOC Hong Kong Holdings Ltd	207,405	0.07	JPY 274,650	Softbank Corp	3,045,602	0.97
HKD 58,000	CK Hutchison Holdings Ltd	392,114	0.12	JPY 55,000	Takeda Pharmaceutical Co Ltd	1,545,692	0.49
HKD 74,000	CK Infrastructure Holdings Ltd	453,603	0.14	JPY 52,250	Toho Co Ltd	1,886,469	0.60
HKD 221,000	ESR Cayman Ltd	597,073	0.19	JPY 20,300	Tokyo Gas Co Ltd	419,433	0.13
HKD 85,400	Hang Seng Bank Ltd	1,507,325	0.48	JPY 20,600	Toyo Suisan Kaisha Ltd	802,135	0.26
HKD 40,000	Henderson Land Development Co Ltd	149,867	0.05	JPY 3,900	Tsuruha Holdings Inc	211,571	0.07
HKD 1,343,170	HKT Trust & HKT Ltd	1,804,142	0.57				
HKD 1,649,134	Hong Kong & China Gas Co Ltd	1,775,872	0.57				
USD 51,600	Hongkong Land Holdings Ltd	259,032	0.08				
USD 3,600	Jardine Matheson Holdings Ltd	189,216	0.06				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.83% (continued)				Common and Preferred Stocks - 99.83% (continued)			
Japan (continued)				United States (continued)			
JPY 44,300	Unicharm Corp	1,480,417	0.47	USD 38,807	Baxter International Inc	2,492,574	0.79
JPY 40,046	USS Co Ltd	692,415	0.22	USD 13,250	Becton Dickinson and Co	3,266,522	1.04
<b>Total Japan</b>		<b>27,888,366</b>	<b>8.88</b>	USD 8,600	BioGen Inc	1,753,884	0.56
Netherlands				USD 22,700	BioMarin Pharmaceutical Inc	1,881,149	0.60
EUR 8,226	Qiagen Nv	384,414	0.12	USD 1,800	Bio-Rad Laboratories Inc	891,000	0.28
<b>Total Netherlands</b>		<b>384,414</b>	<b>0.12</b>	USD 55,200	Bristol-Myers Squibb Co	4,250,400	1.35
New Zealand				USD 21,500	Campbell Soup Co	1,033,075	0.33
NZD 936,517	Spark New Zealand Ltd	2,794,942	0.89	USD 70,200	CenterPoint Energy Inc	2,076,516	0.66
<b>Total New Zealand</b>		<b>2,794,942</b>	<b>0.89</b>	USD 28,518	CH Robinson Worldwide Inc	2,890,870	0.92
Norway				USD 525	Charter Communications Operating LLC Via Charter Communications Operating Capital	245,978	0.08
NOK 42,256	Orkla ASA	336,688	0.11	USD 36,933	Church & Dwight Co Inc	3,422,212	1.09
<b>Total Norway</b>		<b>336,688</b>	<b>0.11</b>	USD 57,800	Cisco Systems Inc	2,464,592	0.78
Portugal				USD 15,070	Clorox Co	2,124,569	0.68
EUR 9,293	Jeronimo Martins SGPS SA	201,497	0.06	USD 46,899	CMS Energy Corp	3,165,682	1.01
<b>Total Portugal</b>		<b>201,497</b>	<b>0.06</b>	USD 9,998	Coca-Cola Co	628,974	0.20
Singapore				USD 43,899	Colgate-Palmolive Co	3,518,066	1.12
SGD 366,530	Oversea-Chinese Banking Corp Ltd	2,999,768	0.96	USD 19,500	Comcast Corp	765,180	0.24
SGD 389,783	Singapore Exchange Ltd	2,649,527	0.84	USD 35,721	Consolidated Edison Inc	3,397,067	1.08
SGD 174,600	Singapore Technologies Engineering Ltd	511,869	0.16	USD 27,000	Constellation Energy Corp	1,546,020	0.49
SGD 1,586,975	Singapore Telecommunications Ltd	2,884,994	0.92	USD 6,876	Costco Wholesale Corp	3,295,529	1.05
SGD 37,700	United Overseas Bank Ltd	711,091	0.23	USD 16,167	Dollar General Corp	3,968,028	1.26
SGD 196,800	Wilmar International Ltd	571,296	0.18	USD 7,400	Dollar Tree Inc	1,153,290	0.37
<b>Total Singapore</b>		<b>10,328,545</b>	<b>3.29</b>	USD 40,555	Dominion Energy Inc	3,236,695	1.03
Switzerland				USD 42,400	Edison International	2,681,376	0.85
CHF 540	Barry Callebaut AG	1,201,442	0.38	USD 23,121	Electronic Arts Inc	2,812,670	0.90
CHF 283	Chocoladefabriken Lindt & Spruengli AG	2,870,351	0.91	USD 14,335	Eli Lilly & Co	4,647,837	1.48
CHF 17,611	Nestle SA	2,050,002	0.65	USD 12,800	Entergy Corp	1,441,792	0.46
CHF 38,257	Novartis AG	3,230,875	1.03	USD 3,100	Erie Indemnity Co	595,789	0.19
CHF 8,443	Roche Holding AG	2,809,336	0.89	USD 10,600	Essential Utilities Inc	486,010	0.15
CHF 459	Roche Holdings AG	176,629	0.06	USD 38,210	Eversource Energy	3,227,599	1.03
CHF 20,156	Swiss Prime Site AG	1,763,268	0.56	USD 71,300	Exelon Corp	3,231,316	1.03
CHF 5,405	Swisscom AG	2,977,591	0.95	USD 28,266	Expeditors International of Washington Inc	2,754,804	0.88
<b>Total Switzerland</b>		<b>17,079,494</b>	<b>5.43</b>	USD 60,700	FirstEnergy Corp	2,330,273	0.74
United Kingdom				USD 53,502	General Mills Inc	4,036,726	1.28
GBP 83,081	GlaxoSmithKline PLC	1,781,450	0.57	USD 55,321	Gilead Sciences Inc	3,419,391	1.09
GBP 15,302	Reckitt Benckiser Group PLC	1,146,603	0.36	USD 15,524	Hershey Co	3,340,144	1.06
GBP 20,320	Severn Trent PLC	670,985	0.21	USD 5,300	Horizon Therapeutics Plc	422,728	0.13
<b>Total United Kingdom</b>		<b>3,599,038</b>	<b>1.14</b>	USD 71,639	Hormel Foods Corp	3,392,823	1.08
United States				USD 1,200	Illinois Tool Works Inc	218,700	0.07
USD 10,000	Abbott Laboratories	1,086,500	0.35	USD 26,900	Incyte Corp	2,043,593	0.65
USD 20,600	AbbVie Inc	3,155,096	1.00	USD 14,552	JM Smucker Co	1,862,802	0.59
USD 64,796	Altria Group Inc	2,706,529	0.86	USD 19,500	Johnson & Johnson	3,461,445	1.10
USD 20,472	American Water Works Co Inc	3,045,619	0.97	USD 36,703	Kellogg Co	2,618,392	0.83
USD 15,455	Amgen Inc	3,760,201	1.20	USD 9,700	Keurig Dr Pepper Inc	343,283	0.11
USD 21,885	Arthur J Gallagher & Co	3,568,130	1.14	USD 1,800	Keysight Technologies Inc	248,130	0.08
USD 147,400	AT&T Inc	3,089,504	0.98	USD 26,925	Kimberly-Clark Corp	3,638,914	1.16
USD 23,544	Atmos Energy Corp	2,639,282	0.84	USD 174,500	Kinder Morgan Inc	2,924,620	0.93
				USD 72,000	Kroger Co	3,407,760	1.08
				USD 36,236	McCormick & Co Inc	3,016,647	0.96

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.83% (continued)				Common and Preferred Stocks - 99.83% (continued)			
United States (continued)				United States (continued)			
USD 39,761	Merck & Co Inc	3,625,010	1.15	USD 350	Thermo Fisher Scientific Inc	190,148	0.06
USD 10,900	Microsoft Corp	2,799,447	0.89	USD 25,700	T-Mobile US Inc	3,457,678	1.10
USD 32,900	Mondelez International Inc	2,042,761	0.65	USD 4,700	Tyler Technologies Inc	1,562,656	0.50
USD 13,464	NextEra Energy Inc	1,042,921	0.33	USD 18,400	United Parcel Service Inc	3,358,736	1.07
USD 32,850	Oracle Corp	2,295,230	0.73	USD 64,896	Verizon Communications Inc	3,293,472	1.05
USD 21,115	PepsiCo Inc	3,519,026	1.12	USD 13,000	Vertex Pharmaceuticals Inc	3,663,270	1.17
USD 59,257	Pfizer Inc	3,106,845	0.99	USD 36,140	Warner Bros Discovery Inc	484,999	0.15
USD 17,100	Philip Morris International Inc	1,688,454	0.54	USD 25,082	Waste Management Inc	3,837,044	1.22
USD 25,025	Procter & Gamble Co	3,598,345	1.15	USD 100,200	Williams Cos Inc	3,127,242	1.00
USD 2,400	Progressive Corp	279,048	0.09	USD 9,000	WP Carey Inc REIT	745,740	0.24
USD 48,500	Public Service Enterprise Group Inc	3,069,080	0.98	USD 3,200	Zoetis Inc	550,048	0.18
USD 13,182	Quest Diagnostics Inc	1,752,942	0.56		<b>Total United States</b>	<b>207,554,836</b>	<b>66.06</b>
USD 4,875	Regeneron Pharmaceuticals Inc	2,881,759	0.92		<b>Total Common and Preferred Stocks</b>	<b>313,664,749</b>	<b>99.83</b>
USD 26,002	Republic Services Inc	3,402,882	1.08		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>313,664,749</b>	<b>99.83</b>
USD 52,650	Rollins Inc	1,838,538	0.59		<b>TOTAL INVESTMENTS</b>	<b>313,664,749</b>	<b>99.83</b>
USD 13,200	Seagen Inc	2,335,608	0.74				
USD 18,200	Semptra Energy	2,734,914	0.87				
USD 15,200	Target Corp	2,146,696	0.68				

### Derivatives

Forward Foreign Exchange Contracts – (0.18)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold GBP, due 28/07/22	HSBC BANK USA	1,163,850	999,942	3,741	0.00
Bought EUR / Sold ILS, due 28/07/22	Standard Chartered Bank	313,204	1,135,214	3,405	0.00
Bought EUR / Sold JPY, due 28/07/22	HSBC BANK USA	9,352,485	1,327,190,548	9,888	0.00
Bought EUR / Sold NZD, due 28/07/22	Standard Chartered Bank	916,078	1,534,843	5,038	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>22,072</b>	<b>0.00</b>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 28/07/22	Standard Chartered Bank	294,378	448,634	(330)	(0.00)
Bought EUR / Sold CAD, due 28/07/22	Standard Chartered Bank	6,416,169	8,751,085	(65,993)	(0.02)
Bought EUR / Sold CHF, due 28/07/22	Standard Chartered Bank	5,940,415	6,012,710	(69,621)	(0.02)
Bought EUR / Sold DKK, due 28/07/22	Standard Chartered Bank	239,062	1,778,358	(81)	(0.00)
Bought EUR / Sold HKD, due 28/07/22	Standard Chartered Bank	4,397,393	36,286,038	(23,228)	(0.01)
Bought EUR / Sold NOK, due 28/07/22	Standard Chartered Bank	29,067	305,382	(489)	(0.00)
Bought EUR / Sold SGD, due 28/07/22	Standard Chartered Bank	3,594,478	5,257,750	(14,459)	(0.01)
Bought EUR / Sold USD, due 28/07/22	Bank Of America, N.A.	23,321,551	24,552,929	(134,551)	(0.04)
Bought EUR / Sold USD, due 28/07/22	MORGAN STANLEY AND CO., LLC	23,327,859	24,552,926	(127,944)	(0.04)
Bought EUR / Sold USD, due 28/07/22	Toronto Dominion Bank	23,320,994	24,552,926	(135,131)	(0.04)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts</b>				<b>(571,827)</b>	<b>(0.18)</b>
<b>Total Forward Foreign Exchange Contracts</b>				<b>(549,755)</b>	<b>(0.18)</b>

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

### Derivatives *(continued)*

#### Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 16/09/22	USD	3	568,425	6,695	0.00
Unrealised Gain on Futures Contracts			568,425	6,695	0.00
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 16/09/22	USD	3	278,490	(3,234)	(0.00)
Unrealised Loss on Futures Contracts			278,490	(3,234)	(0.00)
Total Futures Contracts			846,915	3,461	0.00
Other Net Assets/(Liabilities)				1,088,016	0.35
<b>TOTAL NET ASSETS</b>				<b>314,206,471</b>	<b>100.00</b>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 37,012 held as cash at Goldman Sachs & Co.

## Schedule of Investments

as at 30 June 2022 (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>					
Australia				Japan <i>(continued)</i>					
AUD 126,499	Brambles Ltd	931,631	0.33	JPY 130,400	Mitsui & Co Ltd	2,874,262	1.02		
AUD 115,301	Coles Group Ltd	1,412,097	0.50	JPY 152,200	Nippon Telegraph & Telephone Corp	4,364,736	1.56		
AUD 96,787	Sonic Healthcare Ltd	2,197,000	0.78	JPY 130,200	Seiko Epson Corp	1,840,080	0.66		
AUD 728,875	Telstra Corp Ltd	1,929,662	0.69	JPY 160,400	Softbank Corp	1,778,680	0.63		
AUD 44,574	Wesfarmers Ltd	1,284,597	0.46	JPY 68,000	Tokyo Gas Co Ltd	1,404,998	0.50		
<b>Total Australia</b>		<b>7,754,987</b>	<b>2.76</b>	<b>Total Japan</b>		<b>34,073,394</b>	<b>12.14</b>		
Canada				Netherlands					
CAD 60,012	Empire Co Ltd	1,844,626	0.66	EUR 167,415	Koninklijke Ahold Delhaize NV	4,351,096	1.55		
CAD 54,991	Loblaw Cos Ltd	4,948,956	1.76	EUR 826,547	Koninklijke KPN NV	2,938,850	1.05		
CAD 35,743	Metro Inc	1,914,403	0.68	<b>Total Netherlands</b>		<b>7,289,946</b>	<b>2.60</b>		
<b>Total Canada</b>		<b>8,707,985</b>	<b>3.10</b>	New Zealand					
Denmark				NZD 259,059 Spark New Zealand Ltd				773,136	0.28
DKK 659	AP Moller - Maersk A/S	1,533,700	0.55	<b>Total New Zealand</b>		<b>773,136</b>	<b>0.28</b>		
<b>Total Denmark</b>		<b>1,533,700</b>	<b>0.55</b>	Singapore					
Finland				SGD 43,195 DBS Group Holdings Ltd				921,195	0.33
EUR 9,929	Elisa OYJ	556,590	0.20	SGD 177,804	Oversea-Chinese Banking Corp Ltd	1,455,190	0.52		
EUR 54,989	Kesko OYJ	1,294,060	0.46	SGD 530,800	Singapore Telecommunications Ltd	964,952	0.34		
SEK 145,041	Nordea Bank Abp	1,273,854	0.45	SGD 67,700	United Overseas Bank Ltd	1,276,946	0.45		
<b>Total Finland</b>		<b>3,124,504</b>	<b>1.11</b>	<b>Total Singapore</b>		<b>4,618,283</b>	<b>1.64</b>		
France				Spain					
EUR 16,562	Arkema SA	1,470,368	0.52	EUR 356,720	Telefonica SA	1,813,200	0.65		
EUR 148,431	Carrefour SA	2,620,167	0.93	<b>Total Spain</b>		<b>1,813,200</b>	<b>0.65</b>		
EUR 1,358	Euroapi SA	21,372	0.01	Switzerland					
EUR 39,240	Sanofi	3,952,199	1.41	CHF 27,839	Novartis AG	2,351,056	0.84		
EUR 105,819	Vivendi SE	1,072,654	0.38	CHF 9,238	Roche Holding AG	3,073,865	1.09		
<b>Total France</b>		<b>9,136,760</b>	<b>3.25</b>	CHF 5,373	Swisscom AG	2,959,962	1.05		
Germany				CHF 148,161	UBS Group AG	2,381,781	0.85		
EUR 25,202	Deutsche Post AG	941,657	0.34	<b>Total Switzerland</b>		<b>10,766,664</b>	<b>3.83</b>		
EUR 13,401	Merck KGaA	2,255,622	0.80	United Kingdom					
<b>Total Germany</b>		<b>3,197,279</b>	<b>1.14</b>	GBP 47,428	British American Tobacco PLC	2,027,194	0.72		
Hong Kong				GBP 125,562	GlaxoSmithKline PLC	2,692,342	0.96		
HKD 296,500	CK Asset Holdings Ltd	2,097,089	0.75	GBP 552,364	J Sainsbury PLC	1,368,470	0.49		
HKD 542,500	CK Hutchison Holdings Ltd	3,667,619	1.30	GBP 695,863	Tesco PLC	2,159,207	0.77		
HKD 664,800	HKT Trust & HKT Ltd	892,957	0.32	<b>Total United Kingdom</b>		<b>8,247,213</b>	<b>2.94</b>		
USD 16,200	Jardine Matheson Holdings Ltd	851,472	0.30	United States					
HKD 235,000	Power Assets Holdings Ltd	1,477,931	0.53	USD 18,726	Abbott Laboratories	2,034,580	0.72		
HKD 199,000	SITC International Holdings Co Ltd	562,996	0.20	USD 28,160	AbbVie Inc	4,312,986	1.54		
HKD 109,000	Sun Hung Kai Properties Ltd	1,287,672	0.46	USD 498	Alphabet Inc	1,089,350	0.39		
<b>Total Hong Kong</b>		<b>10,837,736</b>	<b>3.86</b>	USD 24,259	American Financial Group Inc	3,367,392	1.20		
Japan				USD 15,733	AmerisourceBergen Corp	2,225,905	0.79		
JPY 39,000	AGC Inc	1,369,328	0.49	USD 4,167	Anthem Inc	2,010,911	0.72		
JPY 171,100	Canon Inc	3,885,345	1.38	USD 18,030	Archer-Daniels-Midland Co	1,399,128	0.50		
JPY 39,200	Fujifilm Holdings Corp	2,100,015	0.75	USD 1,460	AutoZone Inc	3,137,715	1.12		
JPY 8,000	Fujitsu Ltd	999,006	0.36	USD 16,368	Blackstone Group Inc	1,493,253	0.53		
JPY 135,600	Idemitsu Kosan Co Ltd	3,263,862	1.16	USD 40,751	Bristol-Myers Squibb Co	3,137,827	1.12		
JPY 97,100	Itochu Corp	2,620,925	0.93	USD 36,563	Bunge Ltd	3,315,898	1.18		
JPY 96,000	Japan Tobacco Inc	1,657,767	0.59	USD 14,278	Cboe Global Markets Inc	1,616,127	0.57		
JPY 91,700	Kajima Corp	1,050,951	0.38	USD 64,980	Cisco Systems Inc	2,770,747	0.99		
JPY 106,800	KDDI Corp	3,371,721	1.20						
JPY 50,200	Mitsubishi Corp	1,491,718	0.53						

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 99.21% <i>(continued)</i>				Common and Preferred Stocks - 99.21% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,719	CMS Energy Corp	4,773,532	1.70	USD 31,464	Waste Management Inc	4,813,363	1.71
USD 20,739	Coca-Cola Co	1,304,690	0.46	USD 15,677	Weyerhaeuser Co REIT	519,222	0.18
USD 46,739	Consolidated Edison Inc	4,444,879	1.58	<b>Total United States</b>		<b>166,667,063</b>	<b>59.36</b>
USD 10,831	Costco Wholesale Corp	5,191,082	1.85	<b>Total Common and Preferred Stocks</b>		<b>278,541,850</b>	<b>99.21</b>
USD 45,641	CVS Health Corp	4,229,095	1.51	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>278,541,850</b>	<b>99.21</b>
USD 35,028	Dell Technologies	1,618,644	0.58	<b>TOTAL INVESTMENTS</b>		<b>278,541,850</b>	<b>99.21</b>
USD 23,506	Electronic Arts Inc	2,859,505	1.02	<b>Other Net Assets/(Liabilities)</b>		<b>2,217,540</b>	<b>0.79</b>
USD 14,364	Eli Lilly & Co	4,657,240	1.66	<b>TOTAL NET ASSETS</b>		<b>280,759,390</b>	<b>100.00</b>
USD 430	Entergy Corp	48,435	0.02				
USD 16,982	Equity LifeStyle Properties Inc REIT	1,196,721	0.43				
USD 32,216	Eversource Energy	2,721,285	0.97				
USD 24,073	Exxon Mobil Corp	2,061,612	0.73				
USD 2,968	FactSet Research Systems Inc	1,141,404	0.41				
USD 40,482	Fox Corp	1,202,315	0.43				
USD 32,193	General Mills Inc	2,428,962	0.86				
USD 59,258	Gilead Sciences Inc	3,662,737	1.30				
USD 17,835	Hershey Co	3,837,379	1.37				
USD 14,836	Home Depot Inc	4,069,070	1.45				
USD 16,943	Johnson & Johnson	3,007,552	1.07				
USD 11,372	Keysight Technologies Inc	1,567,630	0.56				
USD 17,279	Kimberly-Clark Corp	2,335,257	0.83				
USD 81,267	Kroger Co	3,846,367	1.37				
USD 5,999	L3Harris Technologies Inc	1,449,958	0.52				
USD 13,586	Laboratory Corp of America Holdings	3,184,015	1.13				
USD 53,617	Merck & Co Inc	4,888,262	1.74				
USD 25,671	Mondelez International Inc	1,593,912	0.57				
USD 18,475	NetApp Inc	1,205,309	0.43				
USD 28,648	Oracle Corp	2,001,636	0.71				
USD 26,648	PepsiCo Inc	4,441,156	1.58				
USD 82,253	Pfizer Inc	4,312,525	1.54				
USD 28,583	Procter & Gamble Co	4,109,949	1.46				
USD 34,183	Public Service Enterprise Group Inc	2,163,100	0.77				
USD 12,149	Public Storage REIT	3,798,628	1.35				
USD 21,889	Qualcomm Inc	2,796,101	1.00				
USD 29,256	Quest Diagnostics Inc	3,890,463	1.38				
USD 17,274	Raymond James Financial Inc	1,544,468	0.55				
USD 1,959	Regeneron Pharmaceuticals Inc	1,158,024	0.41				
USD 31,797	Republic Services Inc	4,161,273	1.48				
USD 34,205	Sealed Air Corp	1,974,313	0.70				
USD 12,695	Sempra Energy	1,907,678	0.68				
USD 9,070	Target Corp	1,280,956	0.46				
USD 51,432	Tyson Foods Inc	4,426,238	1.58				
USD 19,661	United Parcel Service Inc	3,588,919	1.28				
USD 7,427	UnitedHealth Group Inc	3,814,730	1.36				
USD 69,471	Verizon Communications Inc	3,525,653	1.26				



## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61%				Government Bonds - 97.61% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 195,000	Australia Government Bond, 2.750%, 21/04/24	134,322	0.01	EUR 1,191,000	Republic of Austria Government Bond, 6.250%, 15/07/27	1,548,930	0.06
AUD 9,350,000	Australia Government Bond, 0.250%, 21/11/24	5,935,262	0.23	EUR 1,169,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,175,519	0.04
AUD 4,370,000	Australia Government Bond, 3.250%, 21/04/25	3,014,827	0.12	EUR 1,378,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,344,439	0.05
AUD 4,704,000	Australia Government Bond, 4.250%, 21/04/26	3,346,530	0.13	<b>Total Austria</b>		<b>19,862,547</b>	<b>0.76</b>
AUD 3,700,000	Australia Government Bond, 0.500%, 21/09/26	2,264,915	0.09	Belgium			
AUD 3,845,000	Australia Government Bond, 4.750%, 21/04/27	2,806,674	0.11	EUR 1,028,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/23	1,093,197	0.04
AUD 3,933,000	Australia Government Bond, 2.750%, 21/11/27	2,617,361	0.10	EUR 1,209,000	Kingdom of Belgium Government Bond, 0.200%, 22/10/23	1,259,171	0.05
AUD 3,359,000	Australia Government Bond, 2.250%, 21/05/28	2,163,028	0.08	EUR 1,526,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,654,145	0.06
AUD 3,991,000	Australia Government Bond, 2.750%, 21/11/28	2,629,969	0.10	EUR 1,598,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,658,032	0.06
AUD 3,855,000	Australia Government Bond, 3.250%, 21/04/29	2,608,265	0.10	EUR 2,635,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	2,734,816	0.11
AUD 4,000,000	Australia Government Bond, 2.750%, 21/11/29	2,607,349	0.10	EUR 1,452,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,704,630	0.07
AUD 4,650,000	Australia Government Bond, 2.500%, 21/05/30	2,960,409	0.11	EUR 1,816,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,884,811	0.07
AUD 9,250,000	Australia Government Bond, 1.000%, 21/12/30	5,086,316	0.19	EUR 1,637,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,667,179	0.06
AUD 4,550,000	Australia Government Bond, 1.500%, 21/06/31	2,619,344	0.10	EUR 2,700,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/27	2,459,477	0.10
AUD 4,000,000	Australia Government Bond, 1.250%, 21/05/32	2,204,771	0.08	EUR 2,298,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	2,952,243	0.11
<b>Total Australia</b>		<b>42,999,342</b>	<b>1.65</b>	EUR 1,866,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,878,883	0.07
Austria				EUR 2,003,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,996,977	0.08
EUR 500,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	473,720	0.02	EUR 1,450,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	1,330,644	0.05
EUR 800,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	761,280	0.03	EUR 2,250,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	2,184,005	0.08
EUR 1,099,000	Republic of Austria Government Bond, zero coupon, 15/07/23	1,142,894	0.04	EUR 1,000,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,237,238	0.05
EUR 1,137,000	Republic of Austria Government Bond, 1.750%, 20/10/23	1,210,120	0.05	<b>Total Belgium</b>		<b>27,695,448</b>	<b>1.06</b>
EUR 1,176,000	Republic of Austria Government Bond, zero coupon, 15/07/24	1,213,602	0.05	Canada			
EUR 1,024,000	Republic of Austria Government Bond, 1.650%, 21/10/24	1,093,086	0.04	CAD 671,000	Canadian Government Bond, 1.500%, 01/06/23	513,012	0.02
EUR 3,900,000	Republic of Austria Government Bond, zero coupon, 20/04/25	3,642,272	0.14	CAD 49,000	Canadian Government Bond, 8.000%, 01/06/23	39,654	0.00
EUR 1,599,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,681,253	0.06	CAD 6,450,000	Canadian Government Bond, 0.250%, 01/08/23	4,793,129	0.18
EUR 1,017,000	Republic of Austria Government Bond, 4.850%, 15/03/26	1,210,160	0.05	CAD 5,024,000	Canadian Government Bond, 2.000%, 01/09/23	3,847,014	0.15
EUR 1,751,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,795,948	0.07	CAD 2,000,000	Canadian Government Bond, 0.500%, 01/11/23	1,499,391	0.06
EUR 1,559,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,569,324	0.06	CAD 3,900,000	Canadian Government Bond, 0.750%, 01/02/24	2,897,966	0.12
				CAD 1,166,000	Canadian Government Bond, 2.250%, 01/03/24	892,458	0.03
				CAD 1,193,000	Canadian Government Bond, 2.500%, 01/06/24	915,150	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
Canada <i>(continued)</i>				China			
CAD 1,508,000	Canadian Government Bond, 1.500%, 01/09/24	1,130,798	0.04	CNY 40,000,000	China Government Bond, 2.360%, 02/07/23	5,994,772	0.23
CAD 1,800,000	Canadian Government Bond, 1.250%, 01/03/25	1,330,279	0.05	CNY 10,000,000	China Government Bond, 3.300%, 12/07/23	1,514,064	0.06
CAD 1,514,000	Canadian Government Bond, 2.250%, 01/06/25	1,146,600	0.04	CNY 20,000,000	China Government Bond, 3.290%, 18/10/23	3,034,372	0.12
CAD 47,000	Canadian Government Bond, 9.000%, 01/06/25	42,373	0.00	CNY 50,000,000	China Government Bond, 2.560%, 21/10/23	7,508,701	0.29
CAD 1,687,000	Canadian Government Bond, 1.500%, 01/06/26	1,233,062	0.05	CNY 50,000,000	China Government Bond, 2.880%, 05/11/23	7,541,192	0.29
CAD 2,600,000	Canadian Government Bond, 1.000%, 01/09/26	1,852,401	0.07	CNY 12,000,000	China Government Bond, 3.200%, 16/03/24	1,822,058	0.07
CAD 2,500,000	Canadian Government Bond, 1.250%, 01/03/27	1,783,519	0.07	CNY 20,000,000	China Government Bond, 2.280%, 17/03/24	2,989,200	0.11
CAD 1,782,000	Canadian Government Bond, 1.000%, 01/06/27	1,251,703	0.05	CNY 45,000,000	China Government Bond, 2.840%, 08/04/24	6,791,173	0.26
CAD 93,000	Canadian Government Bond, 8.000%, 01/06/27	88,108	0.00	CNY 50,000,000	China Government Bond, 3.190%, 11/04/24	7,595,268	0.29
CAD 1,734,000	Canadian Government Bond, 2.000%, 01/06/28	1,264,081	0.05	CNY 15,000,000	China Government Bond, 3.570%, 22/06/24	2,300,248	0.09
CAD 1,481,000	Canadian Government Bond, 2.250%, 01/06/29	1,084,938	0.04	CNY 45,000,000	China Government Bond, 2.470%, 02/09/24	6,743,580	0.26
CAD 1,185,000	Canadian Government Bond, 5.750%, 01/06/29	1,066,018	0.04	CNY 10,000,000	China Government Bond, 3.690%, 21/09/24	1,541,117	0.06
CAD 5,050,000	Canadian Government Bond, 1.250%, 01/06/30	3,385,119	0.13	CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,543,134	0.17
CAD 8,700,000	Canadian Government Bond, 1.500%, 01/06/31	5,832,240	0.23	CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	3,102,938	0.12
CAD 3,000,000	Canadian Government Bond, 1.500%, 01/05/24	2,244,146	0.08	CNY 40,000,000	China Government Bond, 1.990%, 09/04/25	5,902,156	0.23
CAD 800,000	Canadian Government Bond, 2.750%, 01/08/24	615,763	0.02	CNY 10,000,000	China Government Bond, 3.640%, 09/04/25	1,547,555	0.06
CAD 600,000	Canadian Government Bond, 2.250%, 01/12/29	438,096	0.02	CNY 10,000,000	China Government Bond, 3.610%, 07/06/25	1,547,690	0.06
CAD 9,950,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	6,675,262	0.25	CNY 10,000,000	China Government Bond, 3.600%, 06/09/25	1,551,843	0.06
CAD 4,050,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	2,834,859	0.11	CNY 20,000,000	China Government Bond, 2.990%, 15/10/25	3,032,819	0.12
<b>Total Canada</b>		<b>50,697,139</b>	<b>1.94</b>	CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	3,059,379	0.12
Chile				CNY 20,000,000	China Government Bond, 2.900%, 05/05/26	3,022,332	0.12
CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	250,925	0.01	CNY 50,000,000	China Government Bond, 3.250%, 06/06/26	7,665,626	0.29
CLP 1,200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	1,186,788	0.04	CNY 10,000,000	China Government Bond, 2.740%, 04/08/26	1,502,816	0.06
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	477,865	0.02	CNY 40,000,000	China Government Bond, 2.690%, 12/08/26	5,993,696	0.23
<b>Total Chile</b>		<b>1,915,578</b>	<b>0.07</b>	CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,579,254	0.18
				CNY 20,000,000	China Government Bond, 2.370%, 20/01/27	2,953,289	0.11
				CNY 30,000,000	China Government Bond, 2.480%, 15/04/27	4,451,354	0.17
				CNY 5,000,000	China Government Bond, 3.520%, 04/05/27	779,447	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
China (continued)				Czech Republic			
CNY 55,000,000	China Government Bond, 2.850%, 04/06/27	8,290,546	0.32	CZK 4,100,000	Czech Republic Government Bond, 0.450%, 25/10/23	160,008	0.01
CNY 15,000,000	China Government Bond, 3.590%, 03/08/27	2,351,695	0.09	CZK 7,020,000	Czech Republic Government Bond, 5.700%, 25/05/24	293,909	0.01
CNY 43,000,000	China Government Bond, 3.280%, 03/12/27	6,624,555	0.25	CZK 5,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	182,237	0.01
CNY 10,000,000	China Government Bond, 3.850%, 01/02/28	1,593,923	0.06	CZK 14,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	521,754	0.02
CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,582,720	0.06	CZK 7,620,000	Czech Republic Government Bond, 2.400%, 17/09/25	291,436	0.01
CNY 10,000,000	China Government Bond, 3.540%, 16/08/28	1,567,303	0.06	CZK 9,980,000	Czech Republic Government Bond, 1.000%, 26/06/26	353,356	0.01
CNY 30,000,000	China Government Bond, 2.910%, 14/10/28	4,509,389	0.17	CZK 17,140,000	Czech Republic Government Bond, 0.250%, 10/02/27	572,419	0.02
CNY 21,000,000	China Government Bond, 3.250%, 22/11/28	3,222,731	0.12	CZK 3,780,000	Czech Republic Government Bond, 2.500%, 25/08/28	137,252	0.00
CNY 35,000,000	China Government Bond, 2.800%, 24/03/29	5,221,009	0.20	CZK 22,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	813,710	0.03
CNY 35,000,000	China Government Bond, 3.290%, 23/05/29	5,395,687	0.21	CZK 15,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	442,535	0.02
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,559,760	0.17	CZK 14,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	439,264	0.02
CNY 45,000,000	China Government Bond, 2.680%, 21/05/30	6,620,901	0.25	CZK 23,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	720,704	0.03
CNY 53,000,000	China Government Bond, 3.270%, 19/11/30	8,152,482	0.31	<b>Total Czech Republic</b>		<b>4,928,584</b>	<b>0.19</b>
CNY 30,000,000	China Government Bond, 2.750%, 17/02/32	4,439,075	0.17	Denmark			
CNY 10,000,000	China Government Bond, 2.260%, perpetual	1,488,042	0.06	DKK 3,000,000	Denmark Government Bond, 1.500%, 15/11/23	427,098	0.02
CNY 50,000,000	China Government Bond, 3.030%, perpetual	7,598,703	0.29	DKK 270,000	Denmark Government Bond, 7.000%, 10/11/24	43,222	0.00
CNY 40,000,000	China Government Bond, 3.010%, perpetual	6,053,329	0.23	DKK 5,920,000	Denmark Government Bond, 1.750%, 15/11/25	848,425	0.03
CNY 43,000,000	China Government Bond, 3.020%, perpetual	6,490,435	0.25	DKK 9,940,000	Denmark Government Bond, 0.500%, 15/11/27	1,331,193	0.05
CNY 25,000,000	China Government Bond, 2.890%, perpetual	3,736,649	0.14	DKK 9,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,234,218	0.05
<b>Total China</b>		<b>205,425,021</b>	<b>7.87</b>	DKK 7,000,000	Denmark Government Bond, zero coupon, 15/11/31	837,302	0.03
Colombia				<b>Total Denmark</b>		<b>4,721,458</b>	<b>0.18</b>
COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	842,806	0.03	Finland			
COP 11,000,000,000	Colombian TES, 5.750%, 03/11/27	2,090,584	0.08	EUR 636,000	Finland Government Bond, zero coupon, 15/09/23	661,641	0.03
COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	727,173	0.03	EUR 710,000	Finland Government Bond, 2.000%, 15/04/24	760,997	0.03
<b>Total Colombia</b>		<b>3,660,563</b>	<b>0.14</b>	EUR 800,000	Finland Government Bond, zero coupon, 15/09/24	822,710	0.03
Cyprus				EUR 1,014,000	Finland Government Bond, 4.000%, 04/07/25	1,157,031	0.04
EUR 300,000	Cyprus Government International Bond, 0.625%, 03/12/24	288,075	0.01	EUR 318,000	Finland Government Bond, 0.875%, 15/09/25	330,851	0.01
EUR 147,000	Cyprus Government International Bond, 2.375%, 25/09/28	147,569	0.00	EUR 599,000	Finland Government Bond, 0.500%, 15/04/26	610,951	0.02
EUR 150,000	Cyprus Government International Bond, 1.500%, perpetual	148,586	0.01	EUR 1,000,000	Finland Government Bond, zero coupon, 15/09/26	941,208	0.04
<b>Total Cyprus</b>		<b>584,230</b>	<b>0.02</b>	EUR 636,000	Finland Government Bond, 0.500%, 15/09/27	637,459	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
Finland (continued)				Germany			
EUR 589,000	Finland Government Bond, 2.750%, 04/07/28	663,178	0.03	EUR 2,163,000	Bundesobligation, zero coupon, 13/10/23	2,251,449	0.09
EUR 468,000	Finland Government Bond, 0.500%, 15/09/28	460,878	0.02	EUR 2,607,000	Bundesobligation, zero coupon, 05/04/24	2,700,986	0.10
EUR 800,000	Finland Government Bond, 0.500%, 15/09/29	774,879	0.03	EUR 2,500,000	Bundesobligation, zero coupon, 18/10/24	2,570,787	0.10
EUR 750,000	Finland Government Bond, 0.750%, 15/04/31	721,102	0.03	EUR 14,650,000	Bundesobligation, zero coupon, 11/04/25	14,797,919	0.56
EUR 700,000	Finland Government Bond, 0.125%, 15/09/31	627,934	0.02	EUR 2,534,000	Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	2,697,358	0.10
<b>Total Finland</b>		<b>9,170,819</b>	<b>0.35</b>	EUR 1,110,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	1,262,952	0.05
France				EUR 2,660,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	2,837,655	0.11
EUR 4,887,000	French Republic Government Bond OAT, 4.250%, 25/10/23	5,363,650	0.20	EUR 2,618,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	2,783,653	0.11
EUR 30,250,000	French Republic Government Bond OAT, zero coupon, 25/02/24	28,629,909	1.09	EUR 2,668,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	2,807,390	0.11
EUR 4,623,000	French Republic Government Bond OAT, zero coupon, 25/03/24	4,782,657	0.18	EUR 3,410,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	3,541,812	0.13
EUR 4,574,000	French Republic Government Bond OAT, 2.250%, 25/05/24	4,917,789	0.19	EUR 3,090,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	3,245,429	0.12
EUR 4,537,000	French Republic Government Bond OAT, 1.750%, 25/11/24	4,837,454	0.19	EUR 3,920,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	4,043,002	0.15
EUR 5,353,000	French Republic Government Bond OAT, zero coupon, 25/03/25	5,441,108	0.21	EUR 3,656,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	3,678,643	0.14
EUR 5,600,000	French Republic Government Bond OAT, 0.500%, 25/05/25	5,761,550	0.22	EUR 3,351,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	3,388,079	0.13
EUR 3,608,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,374,444	0.17	EUR 1,942,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,568,588	0.10
EUR 4,123,000	French Republic Government Bond OAT, 1.000%, 25/11/25	4,290,734	0.16	EUR 3,549,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	3,608,676	0.14
EUR 5,109,000	French Republic Government Bond OAT, 3.500%, 25/04/26	5,801,562	0.22	EUR 21,900,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	20,727,785	0.81
EUR 5,629,000	French Republic Government Bond OAT, 0.500%, 25/05/26	5,722,298	0.22	EUR 1,676,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,179,231	0.08
EUR 4,424,000	French Republic Government Bond OAT, 0.250%, 25/11/26	4,418,330	0.17	EUR 3,323,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	3,360,881	0.13
EUR 4,255,000	French Republic Government Bond OAT, 1.000%, 25/05/27	4,375,035	0.17	EUR 1,277,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,618,322	0.06
EUR 6,198,000	French Republic Government Bond OAT, 2.750%, 25/10/27	6,928,029	0.27	EUR 2,778,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	2,754,110	0.10
EUR 1,000,000	French Republic Government Bond OAT, 0.750%, 25/02/28	1,002,806	0.04	EUR 2,860,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	2,819,587	0.11
EUR 5,968,000	French Republic Government Bond OAT, 0.750%, 25/05/28	5,984,933	0.23	EUR 3,073,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	2,955,140	0.11
EUR 5,976,000	French Republic Government Bond OAT, 0.750%, 25/11/28	5,948,161	0.23	EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,278,044	0.09
EUR 4,469,000	French Republic Government Bond OAT, 5.500%, 25/04/29	5,857,618	0.22	EUR 2,800,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	3,925,894	0.15
EUR 5,625,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,469,892	0.21	EUR 7,650,000	Bundesschatzanweisungen, zero coupon, 16/06/23	7,952,501	0.31
EUR 5,100,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,723,330	0.18	EUR 600,000	Bundesschatzanweisungen, 0.200%, 14/06/24	621,806	0.02
EUR 6,550,000	French Republic Government Bond OAT, 2.500%, 25/05/30	7,279,307	0.28				
EUR 6,100,000	French Republic Government Bond OAT, 1.500%, 25/05/31	6,229,292	0.24				
<b>Total France</b>		<b>138,139,888</b>	<b>5.29</b>	<b>Total Germany</b>		<b>109,977,679</b>	<b>4.21</b>

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
Hong Kong				Indonesia <i>(continued)</i>			
HKD 50,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	6,319	0.00	IDR 15,000,000,000	Perusahaan Penerbit SBSN Indonesia, 5.875%, perpetual	976,553	0.04
HKD 200,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	23,683	0.00	IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, perpetual	750,381	0.03
<b>Total Hong Kong</b>		<b>30,002</b>	<b>0.00</b>	<b>Total Indonesia</b>		<b>14,748,287</b>	<b>0.57</b>
Hungary				Ireland			
HUF 21,000,000	Hungary Government Bond, 6.000%, 24/11/23	54,046	0.00	EUR 913,000	Ireland Government Bond, 3.400%, 18/03/24	998,889	0.04
HUF 142,000,000	Hungary Government Bond, 3.000%, 26/06/24	339,320	0.01	EUR 1,246,000	Ireland Government Bond, 5.400%, 13/03/25	1,455,690	0.06
HUF 100,000,000	Hungary Government Bond, 2.500%, 24/10/24	232,039	0.01	EUR 1,519,000	Ireland Government Bond, 1.000%, 15/05/26	1,579,304	0.06
HUF 48,000,000	Hungary Government Bond, 5.500%, 24/06/25	117,113	0.01	EUR 1,900,000	Ireland Government Bond, 0.200%, 15/05/27	1,800,706	0.07
HUF 200,000,000	Hungary Government Bond, 1.000%, 26/11/25	415,498	0.02	EUR 999,000	Ireland Government Bond, 0.900%, 15/05/28	1,009,051	0.04
HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	102,946	0.00	EUR 1,394,000	Ireland Government Bond, 1.100%, 15/05/29	1,412,252	0.05
HUF 156,500,000	Hungary Government Bond, 2.750%, 22/12/26	328,005	0.01	EUR 800,000	Ireland Government Bond, 2.400%, 15/05/30	882,853	0.03
HUF 156,500,000	Hungary Government Bond, 3.000%, 27/10/27	320,958	0.01	EUR 500,000	Ireland Government Bond, 1.350%, 18/03/31	504,268	0.02
HUF 12,500,000	Hungary Government Bond, 6.750%, 22/10/28	30,533	0.00	EUR 1,100,000	Ireland Government Bond, zero coupon, 18/10/31	962,546	0.04
HUF 130,000,000	Hungary Government Bond, 2.000%, 23/05/29	235,472	0.01	<b>Total Ireland</b>		<b>10,605,559</b>	<b>0.41</b>
HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	186,078	0.01	Israel			
HUF 200,000,000	Hungary Government Bond, 3.250%, 22/10/31	367,224	0.01	ILS 1,000,000	Israel Government Bond - Fixed, 0.150%, 31/07/23	281,176	0.01
HUF 100,000,000	Hungary Government Bond, 1.500%, perpetual	201,341	0.01	ILS 630,000	Israel Government Bond - Fixed, 1.500%, 30/11/23	179,485	0.01
<b>Total Hungary</b>		<b>2,930,573</b>	<b>0.11</b>	ILS 2,860,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	840,855	0.03
Indonesia				ILS 500,000	Israel Government Bond - Fixed, 0.400%, 31/10/24	137,150	0.00
IDR 25,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	1,767,327	0.07	ILS 3,800,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	1,024,454	0.04
IDR 20,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,376,969	0.05	ILS 2,755,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	775,033	0.03
IDR 20,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,321,134	0.05	ILS 2,165,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	715,921	0.03
IDR 15,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	967,058	0.04	ILS 2,645,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	742,532	0.03
IDR 15,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,034,257	0.04	ILS 1,760,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	496,473	0.02
IDR 6,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	392,136	0.02	ILS 2,400,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	610,034	0.02
IDR 20,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,427,005	0.05	<b>Total Israel</b>		<b>5,803,113</b>	<b>0.22</b>
IDR 20,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,328,639	0.05	Italy			
IDR 37,000,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	2,368,795	0.09	EUR 4,200,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 15/06/23	3,902,054	0.15
IDR 15,000,000,000	Indonesia Treasury Bond, 7.250%, perpetual	1,038,033	0.04	EUR 2,655,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	2,893,108	0.11
				EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.300%, 15/08/23	1,716,022	0.07
				EUR 2,042,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	2,174,473	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
Italy <i>(continued)</i>				Italy <i>(continued)</i>			
EUR 1,782,000	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	1,856,043	0.07	EUR 2,565,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	2,604,939	0.10
EUR 953,000	Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	1,100,996	0.04	EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,919,609	0.07
EUR 15,300,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 29/11/23	15,355,073	0.60	EUR 2,710,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	3,157,425	0.12
EUR 2,393,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	2,637,933	0.10	EUR 2,684,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	2,821,336	0.11
EUR 1,508,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	1,589,435	0.06	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	1,702,981	0.07
EUR 2,003,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	2,107,606	0.08	EUR 600,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	622,760	0.02
EUR 2,428,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	2,660,346	0.10	EUR 2,568,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,708,233	0.10
EUR 2,055,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	2,139,978	0.08	EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	4,248,478	0.16
EUR 2,328,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	2,482,289	0.10	EUR 3,100,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	3,377,369	0.13
EUR 2,400,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,424,072	0.09	EUR 2,750,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	2,553,564	0.10
EUR 2,706,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	3,071,997	0.12	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,800,321	0.11
EUR 1,758,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,815,956	0.07	EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	2,250,373	0.09
EUR 2,321,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,402,564	0.09	EUR 3,200,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	4,092,209	0.16
EUR 2,350,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	2,451,058	0.09	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	2,735,148	0.10
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	917,853	0.04	<b>Total Italy</b>		<b>131,742,036</b>	<b>5.05</b>
EUR 2,018,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	2,145,013	0.08	Japan			
EUR 2,234,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	2,336,820	0.09	JPY 842,000,000	Japan Government Five Year Bond, 0.100%, 20/06/23	6,211,605	0.24
EUR 4,050,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	3,873,140	0.15	JPY 794,500,000	Japan Government Five Year Bond, 0.100%, 20/09/23	5,862,475	0.23
EUR 3,089,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	3,509,739	0.13	JPY 806,600,000	Japan Government Five Year Bond, 0.100%, 20/12/23	5,953,184	0.23
EUR 2,480,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	2,542,080	0.10	JPY 710,600,000	Japan Government Five Year Bond, 0.100%, 20/03/24	5,245,955	0.20
EUR 2,040,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	2,125,552	0.08	JPY 800,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	5,908,417	0.23
EUR 1,262,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,597,465	0.06	JPY 700,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	5,171,823	0.20
EUR 2,324,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	2,326,755	0.09	JPY 4,250,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	31,428,733	1.20
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	2,252,183	0.09	JPY 4,350,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	32,044,187	1.23
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	1,671,873	0.06	JPY 1,035,200,000	Japan Government Ten Year Bond, 0.800%, 20/06/23	7,687,782	0.30
EUR 2,070,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	2,143,328	0.08	JPY 288,100,000	Japan Government Ten Year Bond, 0.600%, 20/09/23	2,138,775	0.08
EUR 2,097,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	2,149,186	0.08	JPY 773,700,000	Japan Government Ten Year Bond, 0.800%, 20/09/23	5,758,770	0.22
EUR 7,100,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	6,427,109	0.25	JPY 1,129,600,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	8,398,477	0.32
EUR 2,659,000	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	3,348,192	0.13	JPY 965,300,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	7,187,295	0.28

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 990,800,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	7,389,557	0.28	JPY 152,100,000	Japan Government Twenty Year Bond, 0.800%, 20/06/23	1,129,641	0.04
JPY 946,400,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	7,054,513	0.27	JPY 12,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/23	94,477	0.00
JPY 662,200,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	4,918,281	0.19	JPY 206,300,000	Japan Government Twenty Year Bond, 1.900%, 20/09/23	1,555,674	0.06
JPY 359,600,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,684,103	0.10	JPY 14,700,000	Japan Government Twenty Year Bond, 1.800%, 20/12/23	111,204	0.00
JPY 955,100,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	7,117,184	0.27	JPY 12,600,000	Japan Government Twenty Year Bond, 1.900%, 20/12/23	95,478	0.00
JPY 1,066,600,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	7,958,341	0.31	JPY 108,400,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	825,070	0.03
JPY 975,900,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	7,287,410	0.28	JPY 114,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	875,935	0.03
JPY 967,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	7,199,810	0.28	JPY 4,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	32,118	0.00
JPY 1,061,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	7,849,737	0.30	JPY 8,400,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	64,606	0.00
JPY 1,023,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	7,570,881	0.29	JPY 212,600,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	1,641,255	0.06
JPY 981,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	7,258,409	0.28	JPY 335,700,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	2,590,169	0.10
JPY 1,081,600,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	7,996,778	0.31	JPY 134,600,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	1,041,370	0.04
JPY 946,400,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	6,995,230	0.27	JPY 108,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	840,662	0.03
JPY 930,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	6,876,073	0.26	JPY 100,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	775,422	0.03
JPY 945,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	6,976,914	0.27	JPY 118,900,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	924,358	0.04
JPY 900,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	6,635,376	0.25	JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	943,106	0.04
JPY 1,192,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	8,785,183	0.34	JPY 114,700,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	893,318	0.03
JPY 934,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	6,874,778	0.26	JPY 75,200,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	588,974	0.02
JPY 873,300,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	6,420,913	0.25	JPY 110,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	867,074	0.03
JPY 853,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	6,269,492	0.24	JPY 241,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	1,903,897	0.07
JPY 830,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	6,091,615	0.23	JPY 168,700,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,329,632	0.05
JPY 791,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	5,804,236	0.22	JPY 141,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	1,121,945	0.04
JPY 800,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	5,855,007	0.22	JPY 163,900,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,301,742	0.05
JPY 8,295,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	60,360,214	2.33	JPY 141,900,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	1,131,085	0.04
JPY 700,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	5,141,320	0.20	JPY 141,900,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,134,438	0.04
JPY 30,000,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	262,314	0.01	JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	801,008	0.03
JPY 70,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	629,261	0.02	JPY 234,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,882,271	0.07
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	440,639	0.02	JPY 225,200,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,812,308	0.07
JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	879,526	0.03	JPY 248,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	2,004,098	0.08

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
Japan (continued)				Japan (continued)			
JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,610,173	0.06	JPY 220,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	1,839,139	0.07
JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,617,092	0.06	JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,267,042	0.05
JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,084,426	0.04	JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,977,815	0.11
JPY 208,700,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,709,311	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,681,793	0.07
JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,088,399	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,694,336	0.07
JPY 221,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,809,091	0.07	JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,289,643	0.05
JPY 335,200,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,740,594	0.11	JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	1,674,005	0.06
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,649,376	0.06	JPY 300,000,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,530,772	0.10
JPY 121,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	1,007,955	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,664,201	0.06
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	823,400	0.03	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,516,462	0.10
JPY 150,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,248,184	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,668,043	0.06
JPY 107,300,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	897,519	0.03	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,522,866	0.10
JPY 208,800,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,725,422	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,672,165	0.06
JPY 71,900,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	597,412	0.02	JPY 400,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	3,372,360	0.13
JPY 252,100,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	2,066,921	0.08	JPY 4,250,000,000	Japan Government Two Year Bond, 0.005%, 01/07/23	31,323,344	1.19
JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	1,003,502	0.04	Total Japan		491,949,831	18.85
JPY 222,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	1,831,695	0.07	Korea			
JPY 183,400,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	1,526,423	0.06	KRW 5,000,000,000	Korea Treasury Bond, 2.250%, 10/09/23	3,807,879	0.15
JPY 331,300,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	2,766,357	0.11	KRW 6,500,000,000	Korea Treasury Bond, 1.875%, 10/03/24	4,882,059	0.19
JPY 107,100,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	899,694	0.04	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/09/24	1,103,096	0.04
JPY 550,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	4,604,244	0.18	KRW 3,000,000,000	Korea Treasury Bond, 1.500%, 10/03/25	2,187,731	0.08
JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	2,518,030	0.10	KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	294,501	0.01
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,689,360	0.07	KRW 1,000,000,000	Korea Treasury Bond, 1.875%, 10/06/26	721,472	0.03
JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	2,946,848	0.11	KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/12/26	703,050	0.03
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,695,234	0.07	KRW 5,500,000,000	Korea Treasury Bond, 2.375%, 10/03/27	3,953,993	0.15
JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,631,902	0.06	KRW 2,000,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,436,352	0.06
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,655,486	0.06	KRW 1,200,000,000	Korea Treasury Bond, 2.375%, 10/12/27	866,562	0.03
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	1,258,838	0.05	KRW 3,000,000,000	Korea Treasury Bond, 2.625%, 10/06/28	2,185,097	0.08
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,660,049	0.06	KRW 1,500,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,069,420	0.04



## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 1,650,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,132,151	0.04	MYR 630,000	Malaysia Government Bond, 4.059%, 30/09/24	145,041	0.01
KRW 2,300,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,511,864	0.06	MYR 1,595,000	Malaysia Government Bond, 3.955%, 15/09/25	364,641	0.01
KRW 3,000,000,000	Korea Treasury Bond, 1.375%, 10/06/30	1,954,020	0.08	MYR 145,000	Malaysia Government Bond, 4.392%, 15/04/26	33,521	0.00
KRW 1,000,000,000	Korea Treasury Bond, 0.875%, perpetual	743,030	0.03	MYR 3,000,000	Malaysia Government Bond, 3.906%, 15/07/26	679,691	0.03
KRW 500,000,000	Korea Treasury Bond, 1.125%, perpetual	367,984	0.01	MYR 420,000	Malaysia Government Bond, 3.900%, 30/11/26	95,130	0.00
KRW 3,000,000,000	Korea Treasury Bond, 1.125%, perpetual	2,137,870	0.08	MYR 1,750,000	Malaysia Government Bond, 3.899%, 16/11/27	393,235	0.02
KRW 2,500,000,000	Korea Treasury Bond, 1.250%, perpetual	1,774,954	0.07	MYR 1,270,000	Malaysia Government Bond, 3.733%, 15/06/28	280,933	0.01
KRW 1,500,000,000	Korea Treasury Bond, 1.750%, perpetual	1,070,945	0.04	MYR 40,000	Malaysia Government Bond, 5.248%, 15/09/28	9,584	0.00
KRW 3,600,000,000	Korea Treasury Bond, 1.500%, perpetual	2,345,490	0.09	MYR 2,720,000	Malaysia Government Bond, 3.885%, 15/08/29	602,522	0.02
KRW 4,100,000,000	Korea Treasury Bond, 2.000%, perpetual	2,765,574	0.11	MYR 7,500,000	Malaysia Government Bond, 2.632%, 15/04/31	1,495,014	0.06
<b>Total Korea</b>		<b>39,015,094</b>	<b>1.50</b>	MYR 1,320,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	303,047	0.01
Latvia				MYR 840,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	194,234	0.01
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	97,192	0.00	MYR 1,155,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	265,324	0.01
<b>Total Latvia</b>		<b>97,192</b>	<b>0.00</b>	MYR 4,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	911,256	0.03
Lithuania				MYR 1,680,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	387,313	0.01
EUR 127,000	Lithuania Government International Bond, 2.125%, 29/10/26	130,640	0.00	MYR 2,000,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	450,645	0.02
EUR 42,000	Lithuania Government International Bond, 0.950%, 26/05/27	40,448	0.00	MYR 840,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	191,808	0.01
EUR 150,000	Lithuania Government International Bond, 0.750%, perpetual	134,749	0.01	MYR 840,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	192,092	0.01
<b>Total Lithuania</b>		<b>305,837</b>	<b>0.01</b>	MYR 2,650,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	596,245	0.02
Luxembourg				MYR 7,000,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,487,176	0.06
EUR 41,000	Luxembourg Government Bond, 2.125%, 10/07/23	43,507	0.00	MYR 4,000,000	Malaysia Government Investment Issue, 3.422%, perpetual	879,483	0.03
EUR 500,000	Luxembourg Government Bond, zero coupon, 28/04/25	487,422	0.02	<b>Total Malaysia</b>		<b>12,304,513</b>	<b>0.47</b>
EUR 384,000	Luxembourg Government Bond, 0.625%, 01/02/27	384,455	0.02	Mexico			
EUR 42,000	Luxembourg Government Bond, 2.250%, 19/03/28	45,182	0.00	MXN 11,750,000	Mexican Bonos, 8.000%, 07/12/23	571,725	0.02
EUR 300,000	State of the Grand-Duchy of Luxembourg, zero coupon, 24/03/31	265,047	0.01	MXN 33,350,000	Mexican Bonos, 8.000%, 05/09/24	1,608,427	0.06
<b>Total Luxembourg</b>		<b>1,225,613</b>	<b>0.05</b>	MXN 28,100,000	Mexican Bonos, 10.000%, 05/12/24	1,412,343	0.05
Malaysia				MXN 52,225,000	Mexican Bonos, 5.750%, 05/03/26	2,300,921	0.09
MYR 2,420,000	Malaysia Government Bond, 3.800%, 17/08/23	553,253	0.02	MXN 16,500,000	Mexican Bonos, 5.500%, 04/03/27	702,027	0.03
MYR 6,500,000	Malaysia Government Bond, 3.478%, 14/06/24	1,480,717	0.06	MXN 49,575,000	Mexican Bonos, 7.500%, 03/06/27	2,296,656	0.09
MYR 1,355,000	Malaysia Government Bond, 4.181%, 15/07/24	312,608	0.01	MXN 31,650,000	Mexican Bonos, 8.500%, 31/05/29	1,524,336	0.06
				MXN 32,500,000	Mexican Bonos, 7.750%, 29/05/31	1,486,133	0.06
				<b>Total Mexico</b>		<b>11,902,568</b>	<b>0.46</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
Netherlands				Norway (continued)			
EUR 1,801,000	Netherlands Government Bond, 1.750%, 15/07/23	1,907,615	0.07	NOK 5,000,000	Norway Government Bond, 1.250%, 17/09/31	433,918	0.02
EUR 1,942,000	Netherlands Government Bond, zero coupon, 15/01/24	2,014,854	0.08	NOK 2,000,000	Norway Government Bond, 2.125%, 18/05/32	186,800	0.01
EUR 1,905,000	Netherlands Government Bond, 2.000%, 15/07/24	2,043,443	0.08	<b>Total Norway</b>		<b>4,152,198</b>	<b>0.16</b>
EUR 2,308,000	Netherlands Government Bond, 0.250%, 15/07/25	2,360,780	0.09	Peru			
EUR 6,600,000	Netherlands Government Bond, zero coupon, 15/01/26	6,265,076	0.24	PEN 2,500,000	Peru Government Bond, 6.350%, 12/08/28	620,266	0.03
EUR 2,109,000	Netherlands Government Bond, 0.500%, 15/07/26	2,151,210	0.08	PEN 3,400,000	Peru Government Bond, 5.940%, 12/02/29	817,270	0.03
EUR 1,921,000	Netherlands Government Bond, 0.750%, 15/07/27	1,959,889	0.08	<b>Total Peru</b>		<b>1,437,536</b>	<b>0.06</b>
EUR 1,397,000	Netherlands Government Bond, 5.500%, 15/01/28	1,785,964	0.07	Poland			
EUR 2,224,000	Netherlands Government Bond, 0.750%, 15/07/28	2,244,331	0.09	PLN 4,340,000	Republic of Poland Government Bond, 4.000%, 25/10/23	925,351	0.04
EUR 1,486,000	Netherlands Government Bond, 0.250%, 15/07/29	1,428,261	0.05	PLN 3,470,000	Republic of Poland Government Bond, 2.500%, 25/04/24	707,962	0.03
<b>Total Netherlands</b>		<b>24,161,423</b>	<b>0.93</b>	PLN 4,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	793,372	0.03
New Zealand				PLN 3,475,000	Republic of Poland Government Bond, 3.250%, 25/07/25	687,564	0.03
NZD 1,045,000	New Zealand Government Bond, 2.750%, 15/04/25	635,500	0.03	PLN 4,540,000	Republic of Poland Government Bond, 2.500%, 25/07/26	840,726	0.03
NZD 1,110,000	New Zealand Government Bond, 4.500%, 15/04/27	714,974	0.03	PLN 3,710,000	Republic of Poland Government Bond, 2.500%, 25/07/27	661,642	0.03
NZD 1,100,000	New Zealand Government Bond, 0.250%, 15/05/28	559,204	0.02	PLN 3,075,000	Republic of Poland Government Bond, 2.750%, 25/04/28	548,498	0.02
NZD 1,804,000	New Zealand Government Bond, 3.000%, 20/04/29	1,069,100	0.04	PLN 150,000	Republic of Poland Government Bond, 5.750%, 25/04/29	31,511	0.00
NZD 1,500,000	New Zealand Government Bond, 1.500%, 15/05/31	769,640	0.03	PLN 6,000,000	Republic of Poland Government Bond, 2.750%, 25/10/29	1,024,411	0.04
NZD 600,000	New Zealand Government Bond, 2.000%, 15/05/32	315,873	0.01	PLN 4,400,000	Republic of Poland Government Bond, 1.250%, 25/10/30	642,288	0.02
NZD 800,000	New Zealand Government Bond, 0.500%, perpetual	470,849	0.02	PLN 3,000,000	Republic of Poland Government Bond, 0.750%, perpetual	562,405	0.02
NZD 1,100,000	New Zealand Government Bond, 0.500%, perpetual	607,154	0.02	PLN 3,700,000	Republic of Poland Government Bond, 0.250%, perpetual	615,615	0.02
<b>Total New Zealand</b>		<b>5,142,294</b>	<b>0.20</b>	PLN 4,000,000	Republic of Poland Government Bond, 1.750%, perpetual	570,188	0.02
Norway				<b>Total Poland</b>		<b>8,611,533</b>	<b>0.33</b>
NOK 4,780,000	Norway Government Bond, 3.000%, 14/03/24	485,545	0.02	Portugal			
NOK 6,440,000	Norway Government Bond, 1.750%, 13/03/25	631,931	0.02	EUR 1,187,000	Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	1,307,911	0.05
NOK 8,140,000	Norway Government Bond, 1.500%, 19/02/26	782,465	0.03	EUR 942,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	1,058,537	0.04
NOK 3,360,000	Norway Government Bond, 1.750%, 17/02/27	322,147	0.01	EUR 1,561,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,717,641	0.07
NOK 4,680,000	Norway Government Bond, 2.000%, 26/04/28	448,429	0.02	EUR 1,515,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,672,283	0.06
NOK 3,500,000	Norway Government Bond, 1.750%, 06/09/29	325,455	0.01	EUR 1,073,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,251,994	0.05
NOK 6,000,000	Norway Government Bond, 1.375%, 19/08/30	535,508	0.02	EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	695,802	0.03
				EUR 1,653,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,761,084	0.07
				EUR 1,368,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,434,509	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
Portugal (continued)				Slovakia (continued)			
EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	1,299,816	0.05	EUR 300,000	Slovakia Government Bond, 0.250%, 14/05/25	303,909	0.01
EUR 1,400,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	1,277,149	0.05	EUR 188,000	Slovakia Government Bond, 4.350%, 14/10/25	216,728	0.01
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	870,734	0.03	EUR 242,000	Slovakia Government Bond, 0.625%, 22/05/26	245,282	0.01
<b>Total Portugal</b>		<b>14,347,460</b>	<b>0.55</b>	EUR 335,000	Slovakia Government Bond, 1.375%, 21/01/27	347,525	0.01
Romania				EUR 326,000	Slovakia Government Bond, 1.000%, 12/06/28	325,183	0.01
RON 2,000,000	Romania Government Bond, 4.400%, 25/09/23	402,097	0.02	EUR 283,000	Slovakia Government Bond, 3.625%, 16/01/29	330,029	0.01
RON 2,000,000	Romania Government Bond, 4.000%, 25/10/23	398,711	0.01	EUR 400,000	Slovakia Government Bond, 0.750%, 09/04/30	374,986	0.02
RON 1,000,000	Romania Government Bond, 3.700%, 25/11/24	189,008	0.01	EUR 300,000	Slovakia Government Bond, 1.000%, 09/10/30	283,570	0.01
RON 3,500,000	Romania Government Bond, 3.650%, 28/07/25	583,215	0.02	EUR 700,000	Slovakia Government Bond, 1.625%, 21/01/31	690,746	0.03
RON 2,000,000	Romania Government Bond, 4.850%, 22/04/26	371,108	0.01	<b>Total Slovakia</b>		<b>3,930,975</b>	<b>0.15</b>
RON 3,850,000	Romania Government Bond, 4.150%, 26/01/28	610,689	0.03	Slovenia			
RON 2,000,000	Romania Government Bond, 5.000%, 12/02/29	344,592	0.01	EUR 30,000	Slovenia Government Bond, 4.625%, 09/09/24	34,217	0.00
<b>Total Romania</b>		<b>2,899,420</b>	<b>0.11</b>	EUR 384,000	Slovenia Government Bond, 2.125%, 28/07/25	417,892	0.02
Singapore				EUR 30,000	Slovenia Government Bond, 5.125%, 30/03/26	36,077	0.00
SGD 341,000	Singapore Government Bond, 2.750%, 01/07/23	245,945	0.01	EUR 389,000	Slovenia Government Bond, 1.250%, 22/03/27	404,179	0.01
SGD 439,000	Singapore Government Bond, 2.000%, 01/02/24	313,177	0.01	EUR 326,000	Slovenia Government Bond, 1.000%, 06/03/28	329,467	0.01
SGD 710,000	Singapore Government Bond, 3.000%, 01/09/24	513,616	0.02	EUR 268,000	Slovenia Government Bond, 1.188%, 14/03/29	266,695	0.01
SGD 439,000	Singapore Government Bond, 2.375%, 01/06/25	312,129	0.01	EUR 200,000	Slovenia Government Bond, 0.275%, 14/01/30	181,873	0.01
SGD 1,300,000	Singapore Government Bond, 0.500%, 01/11/25	867,050	0.03	EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	94,121	0.00
SGD 1,210,000	Singapore Government Bond, 2.125%, 01/06/26	848,122	0.03	EUR 200,000	Slovenia Government Bond, zero coupon, 12/02/31	171,893	0.01
SGD 1,000,000	Singapore Government Bond, zero coupon, 01/11/26	673,565	0.03	EUR 200,000	Slovenia Government Bond, 0.125%, 01/07/31	173,227	0.01
SGD 419,000	Singapore Government Bond, 3.500%, 01/03/27	310,241	0.01	EUR 500,000	Slovenia Government Bond, 2.250%, 03/03/32	518,010	0.02
SGD 631,000	Singapore Government Bond, 2.625%, 01/05/28	448,551	0.02	<b>Total Slovenia</b>		<b>2,627,651</b>	<b>0.10</b>
SGD 1,047,000	Singapore Government Bond, 2.875%, 01/07/29	751,791	0.03	Spain			
SGD 700,000	Singapore Government Bond, 2.875%, 01/09/30	500,502	0.02	EUR 2,400,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	2,128,327	0.08
SGD 700,000	Singapore Government Bond, 0.000%, 01/07/31	450,224	0.02	EUR 2,302,000	Spain Government Bond, 0.350%, 30/07/23	2,398,275	0.09
<b>Total Singapore</b>		<b>6,234,913</b>	<b>0.24</b>	EUR 2,322,000	Spain Government Bond, 4.400%, 31/10/23	2,541,653	0.10
Slovakia				EUR 2,571,000	Spain Government Bond, 4.800%, 31/01/24	2,852,321	0.11
EUR 284,000	Slovakia Government Bond, zero coupon, 13/11/23	294,037	0.01	EUR 2,260,000	Spain Government Bond, 3.800%, 30/04/24	2,483,310	0.10
EUR 200,000	Slovakia Government Bond, zero coupon, 17/06/24	204,601	0.01	EUR 12,550,000	Spain Government Bond, zero coupon, 31/05/24	12,457,197	0.47
EUR 285,000	Slovakia Government Bond, 3.375%, 15/11/24	314,379	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
Spain <i>(continued)</i>				Sweden <i>(continued)</i>			
EUR 2,010,000	Spain Government Bond, 0.250%, 30/07/24	2,067,901	0.08	SEK 6,500,000	Sweden Government Bond, 0.125%, 12/05/31	551,365	0.02
EUR 2,551,000	Spain Government Bond, 2.750%, 31/10/24	2,770,847	0.11	SEK 2,000,000	Sweden Government International Bond, 0.125%, perpetual	171,470	0.01
EUR 2,218,000	Spain Government Bond, 1.600%, 30/04/25	2,339,190	0.09	<b>Total Sweden</b>		<b>4,128,873</b>	<b>0.16</b>
EUR 2,556,000	Spain Government Bond, 4.650%, 30/07/25	2,939,975	0.11	Switzerland			
EUR 2,681,000	Spain Government Bond, 2.150%, 31/10/25	2,875,557	0.11	CHF 53,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	56,635	0.00
EUR 2,370,000	Spain Government Bond, 1.950%, 30/04/26	2,515,600	0.10	CHF 142,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	153,888	0.01
EUR 2,660,000	Spain Government Bond, 5.900%, 30/07/26	3,259,851	0.13	CHF 463,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	499,973	0.02
EUR 2,717,000	Spain Government Bond, 1.300%, 31/10/26	2,808,049	0.11	CHF 627,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	742,295	0.03
EUR 2,874,000	Spain Government Bond, 1.500%, 30/04/27	2,977,131	0.11	CHF 116,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	143,986	0.01
EUR 3,700,000	Spain Government Bond, 0.800%, 30/07/27	3,656,365	0.14	CHF 391,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	387,937	0.01
EUR 2,602,000	Spain Government Bond, 1.450%, 31/10/27	2,672,438	0.10	CHF 550,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	559,744	0.02
EUR 2,660,000	Spain Government Bond, 1.400%, 30/04/28	2,711,625	0.10	CHF 300,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	347,716	0.01
EUR 2,675,000	Spain Government Bond, 1.400%, 30/07/28	2,718,246	0.10	<b>Total Switzerland</b>		<b>2,892,174</b>	<b>0.11</b>
EUR 2,194,000	Spain Government Bond, 5.150%, 31/10/28	2,731,312	0.11	Thailand			
EUR 2,873,000	Spain Government Bond, 6.000%, 31/01/29	3,762,431	0.14	THB 20,500,000	Thailand Government Bond, 2.400%, 17/12/23	588,270	0.02
EUR 2,452,000	Spain Government Bond, 1.450%, 30/04/29	2,475,158	0.10	THB 60,000,000	Thailand Government Bond, 0.750%, 17/06/24	1,662,656	0.06
EUR 2,700,000	Spain Government Bond, 0.600%, 31/10/29	2,546,851	0.10	THB 40,000,000	Thailand Government Bond, 1.450%, 17/12/24	1,119,627	0.05
EUR 5,250,000	Spain Government Bond, 0.500%, 30/04/30	4,744,557	0.18	THB 35,000,000	Thailand Government Bond, 0.950%, 17/06/25	958,746	0.04
EUR 2,800,000	Spain Government Bond, 1.950%, 30/07/30	2,880,863	0.11	THB 25,300,000	Thailand Government Bond, 3.850%, 12/12/25	755,350	0.03
EUR 2,950,000	Spain Government Bond, 1.250%, 31/10/30	2,861,684	0.11	THB 26,900,000	Thailand Government Bond, 2.125%, 17/12/26	752,142	0.03
EUR 2,500,000	Spain Government Bond, 0.100%, 30/04/31	2,159,246	0.08	THB 41,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,080,125	0.04
<b>Total Spain</b>		<b>85,335,960</b>	<b>3.27</b>	THB 39,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,118,754	0.04
Sweden				THB 18,400,000	Thailand Government Bond, 4.875%, 22/06/29	589,149	0.02
SEK 6,560,000	Sweden Government Bond, 1.500%, 13/11/23	639,209	0.03	THB 45,000,000	Thailand Government Bond, 1.600%, 17/12/29	1,173,907	0.05
SEK 5,630,000	Sweden Government Bond, 2.500%, 12/05/25	558,786	0.02	THB 40,000,000	Thailand Government Bond, 2.000%, perpetual	1,054,425	0.04
SEK 8,620,000	Sweden Government Bond, 1.000%, 12/11/26	812,496	0.03	<b>Total Thailand</b>		<b>10,853,151</b>	<b>0.42</b>
SEK 6,780,000	Sweden Government Bond, 0.750%, 12/05/28	623,991	0.02	United Kingdom			
SEK 8,500,000	Sweden Government Bond, 0.750%, 12/11/29	771,556	0.03	GBP 3,321,000	United Kingdom Gilt, 0.750%, 22/07/23	3,987,009	0.15
				GBP 3,744,000	United Kingdom Gilt, 2.250%, 07/09/23	4,562,315	0.17
				GBP 11,400,000	United Kingdom Gilt, 0.125%, 31/01/24	13,013,382	0.50
				GBP 4,116,000	United Kingdom Gilt, 1.000%, 22/04/24	4,922,746	0.19

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
GBP 4,228,000	United Kingdom Gilt, 2.750%, 07/09/24	5,224,244	0.20	USD 3,468,000	United States Treasury Note/Bond, 2.875%, 31/10/23	3,463,665	0.13
GBP 6,700,000	United Kingdom Gilt, 0.250%, 31/01/25	7,120,928	0.27	USD 50,100,000	United States Treasury Note/Bond, 0.250%, 15/11/23	46,865,559	1.80
GBP 3,691,000	United Kingdom Gilt, 5.000%, 07/03/25	4,838,672	0.19	USD 6,427,000	United States Treasury Note/Bond, 2.750%, 15/11/23	6,406,916	0.25
GBP 4,800,000	United Kingdom Gilt, 0.625%, 07/06/25	5,625,041	0.22	USD 3,386,000	United States Treasury Note/Bond, 2.125%, 30/11/23	3,346,585	0.13
GBP 4,516,000	United Kingdom Gilt, 2.000%, 07/09/25	5,498,935	0.21	USD 2,831,000	United States Treasury Note/Bond, 2.875%, 30/11/23	2,827,240	0.11
GBP 4,785,000	United Kingdom Gilt, 1.500%, 22/07/26	5,719,792	0.22	USD 2,707,000	United States Treasury Note/Bond, 2.250%, 31/12/23	2,677,815	0.10
GBP 8,250,000	United Kingdom Gilt, 0.375%, 22/10/26	9,005,424	0.35	USD 3,367,000	United States Treasury Note/Bond, 2.625%, 31/12/23	3,349,639	0.13
GBP 4,651,000	United Kingdom Gilt, 1.250%, 22/07/27	5,468,618	0.21	USD 3,191,000	United States Treasury Note/Bond, 2.250%, 31/01/24	3,154,603	0.12
GBP 3,472,000	United Kingdom Gilt, 4.250%, 07/12/27	4,699,621	0.18	USD 4,001,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,970,836	0.15
GBP 4,206,000	United Kingdom Gilt, 1.625%, 22/10/28	5,012,202	0.19	USD 5,828,000	United States Treasury Note/Bond, 2.750%, 15/02/24	5,807,056	0.22
GBP 2,302,000	United Kingdom Gilt, 6.000%, 07/12/28	3,469,587	0.13	USD 2,633,000	United States Treasury Note/Bond, 2.125%, 29/02/24	2,597,002	0.10
GBP 1,900,000	United Kingdom Gilt, 0.500%, 31/01/29	2,085,570	0.08	USD 3,115,000	United States Treasury Note/Bond, 2.375%, 29/02/24	3,085,310	0.12
GBP 4,650,000	United Kingdom Gilt, 0.875%, 22/10/29	5,201,911	0.20	USD 5,146,000	United States Treasury Note/Bond, 2.125%, 31/03/24	5,070,418	0.19
GBP 4,650,000	United Kingdom Gilt, 4.750%, 07/12/30	6,801,874	0.26	USD 50,400,000	United States Treasury Note/Bond, 0.375%, 15/04/24	46,418,342	1.78
GBP 900,000	United Kingdom Gilt, 1.000%, 31/01/32	971,102	0.04	USD 2,986,000	United States Treasury Note/Bond, 2.000%, 30/04/24	2,933,745	0.11
<b>Total United Kingdom</b>		<b>103,228,973</b>	<b>3.96</b>	USD 4,783,000	United States Treasury Note/Bond, 2.250%, 30/04/24	4,720,970	0.18
United States				USD 6,748,000	United States Treasury Note/Bond, 2.500%, 15/05/24	6,687,110	0.26
USD 2,512,000	United States Treasury Note/Bond, 1.375%, 30/06/23	2,473,928	0.09	USD 4,814,000	United States Treasury Note/Bond, 2.000%, 31/05/24	4,726,558	0.18
USD 1,500,000	United States Treasury Note/Bond, 2.625%, 30/06/23	1,495,957	0.06	USD 5,600,000	United States Treasury Note/Bond, 2.500%, 31/05/24	5,550,344	0.21
USD 35,600,000	United States Treasury Note/Bond, 0.125%, 15/07/23	34,264,422	1.31	USD 3,978,000	United States Treasury Note/Bond, 1.750%, 30/06/24	3,882,435	0.15
USD 2,570,000	United States Treasury Note/Bond, 1.250%, 31/07/23	2,523,921	0.10	USD 2,907,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,851,699	0.11
USD 3,278,000	United States Treasury Note/Bond, 2.750%, 31/07/23	3,270,445	0.13	USD 3,900,000	United States Treasury Note/Bond, 1.750%, 31/07/24	3,801,891	0.15
USD 4,951,000	United States Treasury Note/Bond, 2.500%, 15/08/23	4,926,245	0.19	USD 3,026,000	United States Treasury Note/Bond, 2.125%, 31/07/24	2,972,809	0.11
USD 139,000	United States Treasury Note/Bond, 6.250%, 15/08/23	144,223	0.01	USD 7,052,000	United States Treasury Note/Bond, 2.375%, 15/08/24	6,958,341	0.27
USD 3,528,000	United States Treasury Note/Bond, 1.375%, 31/08/23	3,463,504	0.13	USD 3,600,000	United States Treasury Note/Bond, 1.250%, 31/08/24	3,468,094	0.13
USD 2,573,000	United States Treasury Note/Bond, 2.750%, 31/08/23	2,567,070	0.10	USD 3,237,000	United States Treasury Note/Bond, 1.875%, 31/08/24	3,160,121	0.12
USD 3,374,000	United States Treasury Note/Bond, 1.375%, 30/09/23	3,308,233	0.13	USD 3,450,000	United States Treasury Note/Bond, 1.500%, 30/09/24	3,336,797	0.13
USD 3,468,000	United States Treasury Note/Bond, 2.875%, 30/09/23	3,464,207	0.13	USD 2,742,000	United States Treasury Note/Bond, 2.125%, 30/09/24	2,690,802	0.10
USD 2,986,000	United States Treasury Note/Bond, 1.625%, 31/10/23	2,933,862	0.11	USD 15,300,000	United States Treasury Note/Bond, 0.625%, 15/10/24	13,926,461	0.54

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% <i>(continued)</i>				Government Bonds - 97.61% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 3,500,000	United States Treasury Note/Bond, 1.500%, 31/10/24	3,381,055	0.13	USD 2,742,000	United States Treasury Note/Bond, 2.750%, 31/08/25	2,717,151	0.10
USD 2,949,000	United States Treasury Note/Bond, 2.250%, 31/10/24	2,898,544	0.11	USD 2,568,000	United States Treasury Note/Bond, 3.000%, 30/09/25	2,563,787	0.10
USD 27,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	24,634,851	0.95	USD 27,950,000	United States Treasury Note/Bond, zero coupon, 31/10/25	23,735,118	0.91
USD 6,565,000	United States Treasury Note/Bond, 2.250%, 15/11/24	6,455,241	0.25	USD 2,216,000	United States Treasury Note/Bond, 3.000%, 31/10/25	2,212,191	0.08
USD 88,000	United States Treasury Note/Bond, 7.500%, 15/11/24	96,979	0.00	USD 6,441,000	United States Treasury Note/Bond, 2.250%, 15/11/25	6,272,930	0.24
USD 4,400,000	United States Treasury Note/Bond, 1.500%, 30/11/24	4,243,938	0.16	USD 3,158,000	United States Treasury Note/Bond, 2.875%, 30/11/25	3,138,756	0.12
USD 2,749,000	United States Treasury Note/Bond, 2.125%, 30/11/24	2,691,658	0.10	USD 2,100,000	United States Treasury Note/Bond, 2.625%, 31/12/25	2,070,633	0.08
USD 6,000,000	United States Treasury Note/Bond, 1.000%, 15/12/24	5,713,125	0.22	USD 2,705,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,665,904	0.10
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,907,188	0.11	USD 5,573,000	United States Treasury Note/Bond, 1.625%, 15/02/26	5,297,833	0.20
USD 2,996,000	United States Treasury Note/Bond, 2.250%, 31/12/24	2,940,059	0.11	USD 165,000	United States Treasury Note/Bond, 6.000%, 15/02/26	181,268	0.01
USD 25,000,000	United States Treasury Note/Bond, 1.125%, 15/01/25	23,149,328	0.89	USD 2,805,000	United States Treasury Note/Bond, 2.500%, 28/02/26	2,751,091	0.11
USD 22,150,000	United States Treasury Note/Bond, 1.375%, 31/01/25	19,700,352	0.75	USD 2,658,000	United States Treasury Note/Bond, 2.250%, 31/03/26	2,582,413	0.10
USD 2,779,000	United States Treasury Note/Bond, 2.500%, 31/01/25	2,741,874	0.11	USD 2,673,000	United States Treasury Note/Bond, 2.375%, 30/04/26	2,608,681	0.10
USD 28,150,000	United States Treasury Note/Bond, 1.500%, 15/02/25	26,016,883	1.00	USD 5,801,000	United States Treasury Note/Bond, 1.625%, 15/05/26	5,497,354	0.21
USD 6,280,000	United States Treasury Note/Bond, 2.000%, 15/02/25	6,118,584	0.23	USD 2,778,000	United States Treasury Note/Bond, 2.125%, 31/05/26	2,683,591	0.10
USD 78,000	United States Treasury Note/Bond, 7.625%, 15/02/25	86,933	0.00	USD 3,058,000	United States Treasury Note/Bond, 1.875%, 30/06/26	2,924,451	0.11
USD 2,733,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,712,930	0.10	USD 3,178,000	United States Treasury Note/Bond, 1.875%, 31/07/26	3,035,487	0.12
USD 8,300,000	United States Treasury Note/Bond, 1.750%, 15/03/25	7,964,477	0.30	USD 6,422,000	United States Treasury Note/Bond, 1.500%, 15/08/26	6,030,659	0.23
USD 23,700,000	United States Treasury Note/Bond, 0.500%, 31/03/25	21,334,640	0.82	USD 80,000	United States Treasury Note/Bond, 6.750%, 15/08/26	91,200	0.00
USD 1,658,000	United States Treasury Note/Bond, 2.625%, 31/03/25	1,640,902	0.06	USD 2,758,000	United States Treasury Note/Bond, 1.375%, 31/08/26	2,577,653	0.10
USD 10,500,000	United States Treasury Note/Bond, 2.625%, 15/04/25	10,341,719	0.40	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 30/09/26	2,358,008	0.09
USD 2,768,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,755,890	0.11	USD 2,800,000	United States Treasury Note/Bond, 1.625%, 31/10/26	2,636,813	0.10
USD 5,853,000	United States Treasury Note/Bond, 2.125%, 15/05/25	5,708,961	0.22	USD 6,020,000	United States Treasury Note/Bond, 2.000%, 15/11/26	5,755,684	0.22
USD 10,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	9,864,844	0.38	USD 104,000	United States Treasury Note/Bond, 6.500%, 15/11/26	118,324	0.00
USD 2,010,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,001,206	0.08	USD 2,000,000	United States Treasury Note/Bond, 1.625%, 30/11/26	1,881,875	0.07
USD 1,775,000	United States Treasury Note/Bond, 2.750%, 30/06/25	1,760,855	0.07	USD 5,419,000	United States Treasury Note/Bond, 2.250%, 15/02/27	5,224,678	0.20
USD 1,960,000	United States Treasury Note/Bond, 2.875%, 31/07/25	1,950,659	0.07	USD 73,000	United States Treasury Note/Bond, 6.625%, 15/02/27	83,927	0.00
USD 6,694,000	United States Treasury Note/Bond, 2.000%, 15/08/25	6,485,335	0.25	USD 6,222,000	United States Treasury Note/Bond, 2.375%, 15/05/27	6,022,702	0.23
USD 82,000	United States Treasury Note/Bond, 6.875%, 15/08/25	91,219	0.00	USD 4,827,000	United States Treasury Note/Bond, 2.250%, 15/08/27	4,635,051	0.18

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.61% (continued)				Government Bonds - 97.61% (continued)			
United States (continued)				United States (continued)			
USD 292,000	United States Treasury Note/Bond, 6.375%, 15/08/27	336,941	0.01	USD 103,000	United States Treasury Note/Bond, 6.125%, 15/08/29	123,214	0.00
USD 5,060,000	United States Treasury Note/Bond, 2.250%, 15/11/27	4,850,484	0.19	USD 3,800,000	United States Treasury Note/Bond, 1.750%, 15/11/29	3,487,094	0.13
USD 695,000	United States Treasury Note/Bond, 6.125%, 15/11/27	798,001	0.03	USD 700,000	United States Treasury Note/Bond, 6.250%, 15/05/30	856,953	0.03
USD 6,667,000	United States Treasury Note/Bond, 2.750%, 15/02/28	6,549,286	0.25	USD 12,350,000	United States Treasury Note/Bond, 0.875%, 15/11/30	10,426,102	0.40
USD 25,900,000	United States Treasury Note/Bond, 1.250%, 31/03/28	22,814,843	0.87	USD 800,000	United States Treasury Note/Bond, 5.375%, 15/02/31	939,875	0.04
USD 7,428,000	United States Treasury Note/Bond, 2.875%, 15/05/28	7,340,953	0.28	USD 11,950,000	United States Treasury Note/Bond, 1.625%, 15/05/31	10,676,578	0.41
USD 7,570,000	United States Treasury Note/Bond, 2.875%, 15/08/28	7,477,149	0.29	USD 12,100,000	United States Treasury Note/Bond, 1.875%, 15/02/32	10,961,844	0.42
USD 137,000	United States Treasury Note/Bond, 5.500%, 15/08/28	155,217	0.01	USD 4,200,000	United States Treasury Note/Bond, 2.875%, 15/05/32	4,153,406	0.16
USD 7,166,000	United States Treasury Note/Bond, 3.125%, 15/11/28	7,179,996	0.28	USD 6,100,000	United States Treasury Note/Bond, 0.625%, perpetual	5,344,648	0.20
USD 774,000	United States Treasury Note/Bond, 5.250%, 15/11/28	870,085	0.03	USD 155,200,000	United States Treasury Note/Bond - When Issued, zero coupon, 31/07/23	146,036,656	5.60
USD 6,693,000	United States Treasury Note/Bond, 2.625%, 15/02/29	6,515,217	0.25	USD 57,700,000	United States Treasury Note/Bond - When Issued, 3.000%, 30/06/29	52,800,103	2.03
USD 628,000	United States Treasury Note/Bond, 5.250%, 15/02/29	709,346	0.03				
USD 5,865,000	United States Treasury Note/Bond, 2.375%, 15/05/29	5,618,487	0.22	<b>Total United States</b>		<b>924,488,564</b>	<b>35.43</b>
USD 9,800,000	United States Treasury Note/Bond, 3.000%, 30/06/29	8,592,164	0.33	<b>Total Government Bonds</b>		<b>2,546,911,612</b>	<b>97.61</b>
USD 5,034,000	United States Treasury Note/Bond, 1.625%, 15/08/29	4,583,300	0.18	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>2,546,911,612</b>	<b>97.61</b>
				<b>TOTAL INVESTMENTS</b>		<b>2,546,911,612</b>	<b>97.61</b>

### Derivatives

Forward Foreign Exchange Contracts Hedge – 0.67%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/07/22	BNP Paribas SA	10,065,000	6,585,814	41,616	0.00
Bought AUD / Sold EUR, due 06/07/22	Barclays Bank PLC	610,000	398,771	2,546	0.00
Bought AUD / Sold EUR, due 06/07/22	Royal Bank of Canada	35,088,000	22,942,330	141,757	0.01
Bought AUD / Sold GBP, due 06/07/22	Royal Bank of Canada	1,437,000	811,085	3,122	0.00
Bought CAD / Sold CHF, due 06/07/22	BNP Paribas SA	10,627,000	7,858,397	29,399	0.00
Bought CAD / Sold EUR, due 06/07/22	BNP Paribas SA	36,094,000	26,640,116	128,419	0.01
Bought CAD / Sold EUR, due 06/07/22	Standard Chartered Bank	1,513,000	1,117,763	4,281	0.00
Bought CAD / Sold EUR, due 06/07/22	UBS AG	675,000	498,358	2,238	0.00
Bought CAD / Sold GBP, due 06/07/22	BNP Paribas SA	1,518,000	968,418	688	0.00
Bought CAD / Sold GBP, due 06/07/22	UBS AG	72,000	45,740	267	0.00
Bought CHF / Sold AUD, due 06/07/22	Royal Bank of Canada	6,923,522	10,065,000	311,156	0.01
Bought CHF / Sold CAD, due 06/07/22	BNP Paribas SA	8,402,017	11,137,000	143,105	0.01
Bought CHF / Sold CLP, due 06/07/22	Royal Bank of Canada	286,089	248,931,000	33,199	0.00
Bought CHF / Sold CLP, due 03/08/22	UBS AG	263,825	248,931,000	12,096	0.00
Bought CHF / Sold CNY, due 06/07/22	HSBC Bank PLC	31,612,749	220,718,000	51,891	0.00
Bought CHF / Sold COP, due 06/07/22	UBS AG	465,637	1,938,061,000	20,730	0.00
Bought CHF / Sold COP, due 03/08/22	Royal Bank of Canada	456,849	1,938,061,000	14,794	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold CZK, due 07/07/22	BNP Paribas SA	1,033,052	24,855,000	28,694	0.00
Bought CHF / Sold DKK, due 06/07/22	BNP Paribas SA	967,586	6,967,000	31,260	0.00
Bought CHF / Sold EUR, due 06/07/22	BNP Paribas SA	2,173,000	2,171,083	34	0.00
Bought CHF / Sold EUR, due 06/07/22	Goldman Sachs International	46,246,555	44,876,999	1,389,944	0.05
Bought CHF / Sold EUR, due 06/07/22	Westpac Banking Corporation	46,246,692	44,877,001	1,390,085	0.05
Bought CHF / Sold EUR, due 03/08/22	Barclays Bank PLC	44,501,366	44,428,499	30,367	0.00
Bought CHF / Sold EUR, due 03/08/22	UBS AG	44,503,541	44,428,501	32,641	0.00
Bought CHF / Sold EUR, due 03/08/22	Westpac Banking Corporation	584,562	575,000	9,412	0.00
Bought CHF / Sold GBP, due 06/07/22	UBS AG	16,572,467	13,685,000	691,817	0.03
Bought CHF / Sold HUF, due 06/07/22	Royal Bank of Canada	665,809	254,156,000	25,974	0.00
Bought CHF / Sold HUF, due 03/08/22	Royal Bank of Canada	639,267	254,156,000	2,403	0.00
Bought CHF / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	2,809,468	43,001,710,000	48,309	0.00
Bought CHF / Sold IDR, due 03/08/22	BNP Paribas SA	2,787,215	43,001,710,000	31,166	0.00
Bought CHF / Sold ILS, due 06/07/22	BNP Paribas SA	1,220,113	4,227,000	67,521	0.00
Bought CHF / Sold ILS, due 03/08/22	BNP Paribas SA	1,164,303	4,227,000	9,544	0.00
Bought CHF / Sold JPY, due 06/07/22	Barclays Bank PLC	39,354,715	5,232,878,000	2,590,081	0.10
Bought CHF / Sold JPY, due 06/07/22	BNP Paribas SA	39,342,374	5,232,878,000	2,577,190	0.10
Bought CHF / Sold JPY, due 06/07/22	UBS AG	693,895	93,823,000	34,200	0.00
Bought CHF / Sold JPY, due 03/08/22	Westpac Banking Corporation	504,295	71,431,000	1,006	0.00
Bought CHF / Sold KRW, due 06/07/22	UBS AG	6,922,060	9,104,240,000	218,921	0.01
Bought CHF / Sold KRW, due 03/08/22	Royal Bank of Canada	6,733,724	9,104,240,000	31,414	0.00
Bought CHF / Sold MXN, due 06/07/22	BNP Paribas SA	2,075,520	42,484,000	62,779	0.00
Bought CHF / Sold MYR, due 06/07/22	Barclays Bank PLC	2,258,841	10,329,000	16,118	0.00
Bought CHF / Sold MYR, due 03/08/22	Goldman Sachs International	2,258,692	10,329,000	20,361	0.00
Bought CHF / Sold NOK, due 06/07/22	BNP Paribas SA	788,577	7,765,000	37,793	0.00
Bought CHF / Sold NOK, due 03/08/22	BNP Paribas SA	752,153	7,765,000	694	0.00
Bought CHF / Sold NZD, due 06/07/22	BNP Paribas SA	857,754	1,370,000	44,222	0.00
Bought CHF / Sold PEN, due 06/07/22	Merrill Lynch International	36,999	145,000	504	0.00
Bought CHF / Sold PEN, due 03/08/22	UBS AG	36,936	145,000	622	0.00
Bought CHF / Sold PLN, due 06/07/22	Royal Bank of Canada	1,608,699	7,184,000	82,755	0.00
Bought CHF / Sold PLN, due 03/08/22	BNP Paribas SA	1,524,106	7,184,000	3,563	0.00
Bought CHF / Sold RON, due 06/07/22	BNP Paribas SA	691,588	3,334,000	17,912	0.00
Bought CHF / Sold RON, due 03/08/22	BNP Paribas SA	670,609	3,334,000	160	0.00
Bought CHF / Sold SEK, due 06/07/22	BNP Paribas SA	883,084	8,995,000	44,665	0.00
Bought CHF / Sold SEK, due 03/08/22	BNP Paribas SA	840,857	8,995,000	1,225	0.00
Bought CHF / Sold SGD, due 06/07/22	Royal Bank of Canada	1,254,054	1,790,000	23,800	0.00
Bought CHF / Sold THB, due 06/07/22	UBS AG	1,716,552	60,871,000	71,417	0.00
Bought CHF / Sold THB, due 03/08/22	Citibank NA	1,654,883	60,871,000	8,057	0.00
Bought CHF / Sold USD, due 03/08/22	Westpac Banking Corporation	899,408	940,000	1,157	0.00
Bought CNY / Sold CHF, due 06/07/22	JPMorgan Chase Bank NA London	220,718,000	31,316,713	257,351	0.01
Bought CNY / Sold EUR, due 06/07/22	HSBC Bank PLC	7,872,000	1,098,853	27,058	0.00
Bought CNY / Sold EUR, due 06/07/22	JPMorgan Chase Bank NA London	782,848,000	111,002,907	887,280	0.04



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
	JPMorgan Chase Bank NA				
Bought CNY / Sold GBP, due 06/07/22	London	31,548,000	3,855,027	30,882	0.00
Bought CNY / Sold GBP, due 06/07/22	UBS AG	275,000	32,962	1,048	0.00
Bought CNY / Sold USD, due 06/07/22	BNP Paribas SA	363,680,000	54,262,618	64,233	0.00
Bought CZK / Sold CHF, due 07/07/22	BNP Paribas SA	24,855,000	1,004,684	940	0.00
Bought CZK / Sold EUR, due 07/07/22	BNP Paribas SA	66,332,000	2,678,736	2,697	0.00
Bought DKK / Sold CHF, due 06/07/22	BNP Paribas SA	6,967,000	937,055	632	0.00
Bought DKK / Sold EUR, due 06/07/22	BNP Paribas SA	19,055,000	2,561,388	965	0.00
Bought EUR / Sold AUD, due 06/07/22	BNP Paribas SA	21,816,487	32,758,000	283,384	0.01
Bought EUR / Sold AUD, due 06/07/22	Merrill Lynch International	406,544	610,000	5,581	0.00
Bought EUR / Sold AUD, due 06/07/22	Standard Chartered Bank	1,570,962	2,330,000	40,237	0.00
Bought EUR / Sold CLP, due 06/07/22	Royal Bank of Canada	287,765	257,420,000	26,152	0.00
Bought EUR / Sold CLP, due 03/08/22	Standard Chartered Bank	270,900	257,420,000	10,777	0.00
Bought EUR / Sold COP, due 06/07/22	Royal Bank of Canada	1,242,743	5,314,659,000	22,299	0.00
Bought EUR / Sold COP, due 03/08/22	Royal Bank of Canada	1,238,262	5,314,659,000	26,639	0.00
Bought EUR / Sold GBP, due 06/07/22	UBS AG	60,239,365	51,401,356	556,164	0.02
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 06/07/22	Corporation	1,450,394	1,240,000	10,476	0.00
Bought EUR / Sold HUF, due 06/07/22	Royal Bank of Canada	1,518,772	599,183,000	9,441	0.00
Bought EUR / Sold HUF, due 03/08/22	BNP Paribas SA	1,507,110	599,183,000	7,235	0.00
Bought EUR / Sold ILS, due 06/07/22	BNP Paribas SA	3,640,972	13,031,000	85,691	0.00
Bought EUR / Sold ILS, due 03/08/22	BNP Paribas SA	3,585,249	13,031,000	28,871	0.00
Bought EUR / Sold JPY, due 06/07/22	BNP Paribas SA	128,544,762	17,602,315,500	4,821,629	0.19
Bought EUR / Sold JPY, due 06/07/22	HSBC Bank PLC	128,546,545	17,602,315,500	4,823,495	0.19
	Westpac Banking Corporation				
Bought EUR / Sold JPY, due 06/07/22	Corporation	7,535,791	1,046,947,000	172,016	0.01
Bought EUR / Sold NOK, due 06/07/22	BNP Paribas SA	2,689,423	27,362,000	42,295	0.00
Bought EUR / Sold NOK, due 03/08/22	BNP Paribas SA	2,647,203	27,362,000	1,830	0.00
Bought EUR / Sold NZD, due 06/07/22	BNP Paribas SA	3,328,951	5,494,000	64,587	0.00
Bought EUR / Sold PEN, due 03/08/22	Royal Bank of Canada	490,609	1,946,000	3,520	0.00
Bought EUR / Sold PLN, due 06/07/22	BNP Paribas SA	5,217,548	24,075,000	100,802	0.01
Bought EUR / Sold PLN, due 03/08/22	BNP Paribas SA	5,102,228	24,075,000	11,612	0.00
Bought EUR / Sold SEK, due 06/07/22	BNP Paribas SA	2,291,113	24,109,000	42,626	0.00
Bought EUR / Sold SEK, due 03/08/22	BNP Paribas SA	2,251,436	24,109,000	3,218	0.00
Bought EUR / Sold THB, due 06/07/22	UBS AG	5,654,205	206,975,000	57,366	0.00
Bought GBP / Sold AUD, due 06/07/22	Royal Bank of Canada	817,185	1,437,000	4,286	0.00
Bought GBP / Sold CHF, due 06/07/22	Merrill Lynch International	13,685,000	15,809,801	104,869	0.01
Bought GBP / Sold CHF, due 03/08/22	BNP Paribas SA	61,480	71,000	407	0.00
Bought GBP / Sold CLP, due 06/07/22	Royal Bank of Canada	14,356	14,955,000	1,476	0.00
Bought GBP / Sold CLP, due 03/08/22	Standard Chartered Bank	13,535	14,955,000	587	0.00
Bought GBP / Sold COP, due 06/07/22	Royal Bank of Canada	80,058	399,148,000	1,320	0.00
Bought GBP / Sold COP, due 03/08/22	Royal Bank of Canada	80,006	399,148,000	1,802	0.00
Bought GBP / Sold CZK, due 03/08/22	BNP Paribas SA	114,424	3,287,000	635	0.00
Bought GBP / Sold DKK, due 03/08/22	BNP Paribas SA	123,062	1,056,000	785	0.00
Bought GBP / Sold EUR, due 06/07/22	HSBC Bank PLC	47,901,000	55,505,857	141,740	0.01
Bought GBP / Sold EUR, due 03/08/22	Barclays Bank PLC	5,482,691	6,346,000	14,659	0.00
Bought GBP / Sold EUR, due 03/08/22	UBS AG	5,483,027	6,346,000	15,067	0.00
Bought GBP / Sold HUF, due 03/08/22	BNP Paribas SA	81,445	37,353,000	1,001	0.00
Bought GBP / Sold ILS, due 06/07/22	BNP Paribas SA	145,612	611,000	2,369	0.00
Bought GBP / Sold ILS, due 03/08/22	BNP Paribas SA	145,716	611,000	2,324	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold JPY, due 06/07/22	HSBC Bank PLC	4,715,421	757,141,000	153,247	0.01
	JPMorgan Chase Bank NA				
Bought GBP / Sold JPY, due 06/07/22	London	4,715,627	757,141,000	153,497	0.01
Bought GBP / Sold NOK, due 06/07/22	BNP Paribas SA	108,159	1,290,000	783	0.00
Bought GBP / Sold NOK, due 03/08/22	BNP Paribas SA	108,229	1,290,000	865	0.00
Bought GBP / Sold NZD, due 06/07/22	BNP Paribas SA	101,303	196,000	1,166	0.00
Bought GBP / Sold NZD, due 03/08/22	BNP Paribas SA	100,328	196,000	70	0.00
Bought GBP / Sold PEN, due 03/08/22	BNP Paribas SA	18,054	83,000	169	0.00
Bought GBP / Sold PLN, due 06/07/22	BNP Paribas SA	201,526	1,090,000	2,333	0.00
Bought GBP / Sold PLN, due 03/08/22	BNP Paribas SA	200,274	1,090,000	1,904	0.00
Bought GBP / Sold RON, due 03/08/22	BNP Paribas SA	87,033	500,000	534	0.00
Bought GBP / Sold SEK, due 06/07/22	BNP Paribas SA	109,924	1,356,000	1,169	0.00
Bought GBP / Sold SEK, due 03/08/22	BNP Paribas SA	109,781	1,356,000	931	0.00
Bought GBP / Sold SGD, due 03/08/22	Royal Bank of Canada	149,666	253,000	57	0.00
Bought GBP / Sold THB, due 06/07/22	UBS AG	213,483	9,159,000	210	0.00
Bought IDR / Sold EUR, due 06/07/22	BNP Paribas SA	145,877,441,000	9,329,588	37,775	0.00
Bought IDR / Sold GBP, due 06/07/22	BNP Paribas SA	6,419,966,000	354,542	361	0.00
Bought JPY / Sold CHF, due 06/07/22	BNP Paribas SA	5,279,789,500	36,844,181	377,769	0.02
	JPMorgan Chase Bank NA				
Bought JPY / Sold CHF, due 06/07/22	London	5,279,789,500	36,836,597	385,690	0.02
Bought JPY / Sold EUR, due 06/07/22	BNP Paribas SA	18,698,321,000	130,605,786	1,091,438	0.04
	Westpac Banking				
Bought JPY / Sold EUR, due 06/07/22	Corporation	18,810,010,000	131,318,326	1,168,630	0.05
Bought JPY / Sold GBP, due 06/07/22	HSBC Bank PLC	753,493,000	4,544,425	27,567	0.00
	JPMorgan Chase Bank NA				
Bought JPY / Sold GBP, due 06/07/22	London	753,493,000	4,543,548	28,632	0.00
Bought JPY / Sold USD, due 06/07/22	HSBC Bank PLC	8,656,056,000	63,460,821	258,018	0.01
	Westpac Banking				
Bought JPY / Sold USD, due 06/07/22	Corporation	8,920,105,000	65,442,276	220,278	0.01
Bought KRW / Sold EUR, due 06/07/22	Royal Bank of Canada	29,711,453,000	21,703,033	192,369	0.01
Bought KRW / Sold GBP, due 06/07/22	Royal Bank of Canada	1,261,366,000	792,689	8,791	0.00
Bought KRW / Sold USD, due 06/07/22	Barclays Bank PLC	14,381,201,000	11,031,997	44,146	0.00
Bought MXN / Sold CHF, due 06/07/22	BNP Paribas SA	42,484,000	2,002,586	13,409	0.00
Bought MXN / Sold EUR, due 06/07/22	Royal Bank of Canada	146,457,000	6,897,888	45,937	0.00
Bought MXN / Sold GBP, due 06/07/22	Royal Bank of Canada	5,865,000	239,108	256	0.00
	Goldman Sachs				
Bought MYR / Sold EUR, due 06/07/22	International	32,501,000	7,016,624	37,973	0.00
	Goldman Sachs				
Bought MYR / Sold GBP, due 06/07/22	International	1,424,000	265,424	735	0.00
Bought NZD / Sold CHF, due 06/07/22	BNP Paribas SA	1,370,000	811,202	4,406	0.00
Bought NZD / Sold EUR, due 06/07/22	BNP Paribas SA	5,494,000	3,250,507	17,427	0.00
Bought RON / Sold EUR, due 06/07/22	BNP Paribas SA	10,487,000	2,119,330	274	0.00
Bought SGD / Sold CHF, due 06/07/22	Royal Bank of Canada	1,790,000	1,224,552	7,018	0.00
Bought SGD / Sold EUR, due 06/07/22	BNP Paribas SA	5,567,000	3,804,838	22,123	0.00
Bought THB / Sold EUR, due 06/07/22	Barclays Bank PLC	206,975,000	5,551,904	49,591	0.00
Bought THB / Sold GBP, due 06/07/22	Barclays Bank PLC	9,159,000	211,622	2,051	0.00
Bought THB / Sold USD, due 06/07/22	Royal Bank of Canada	91,305,000	2,573,422	9,099	0.00
Bought USD / Sold AUD, due 06/07/22	Barclays Bank PLC	286,209	396,000	13,899	0.00
Bought USD / Sold AUD, due 06/07/22	BNP Paribas SA	2,186,149	3,042,000	94,312	0.01
Bought USD / Sold AUD, due 06/07/22	UBS AG	9,793,820	13,627,000	423,191	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold AUD, due 03/08/22	Merrill Lynch International	9,660,024	14,023,000	15,012	0.00
Bought USD / Sold AUD, due 03/08/22	Royal Bank of Canada	2,095,238	3,042,000	2,952	0.00
Bought USD / Sold AUD, due 03/08/22	Westpac Banking Corporation	70,157	101,000	689	0.00
Bought USD / Sold CAD, due 06/07/22	HSBC Bank PLC	2,692,345	3,415,000	44,942	0.00
Bought USD / Sold CAD, due 06/07/22	JPMorgan Chase Bank NA London	11,966,021	15,178,000	199,612	0.01
Bought USD / Sold CAD, due 03/08/22	Merrill Lynch International	11,215,375	14,426,000	32,446	0.00
Bought USD / Sold CAD, due 03/08/22	Westpac Banking Corporation	2,576,304	3,315,000	6,541	0.00
Bought USD / Sold CHF, due 06/07/22	Barclays Bank PLC	49,054,999	46,724,887	245,785	0.01
Bought USD / Sold CHF, due 06/07/22	BNP Paribas SA	949,552	909,000	3	0.00
Bought USD / Sold CHF, due 06/07/22	Merrill Lynch International	49,055,002	46,749,417	220,163	0.01
Bought USD / Sold CHF, due 06/07/22	UBS AG	49,054,999	46,735,188	235,024	0.01
Bought USD / Sold CHF, due 03/08/22	BNP Paribas SA	958,479	909,000	7,285	0.00
Bought USD / Sold CLP, due 06/07/22	Royal Bank of Canada	411,673	343,135,000	45,489	0.00
Bought USD / Sold CLP, due 03/08/22	Royal Bank of Canada	380,694	343,135,000	16,821	0.00
Bought USD / Sold CNY, due 06/07/22	Royal Bank of Canada	55,516,828	370,808,000	125,191	0.01
Bought USD / Sold COP, due 06/07/22	Royal Bank of Canada	1,155,103	4,599,208,000	50,003	0.00
Bought USD / Sold COP, due 03/08/22	BNP Paribas SA	1,130,088	4,599,208,000	30,724	0.00
Bought USD / Sold CZK, due 07/07/22	BNP Paribas SA	1,694,938	39,030,000	45,328	0.00
Bought USD / Sold CZK, due 03/08/22	BNP Paribas SA	1,653,901	39,030,000	10,578	0.00
Bought USD / Sold DKK, due 06/07/22	BNP Paribas SA	1,430,187	9,857,000	44,395	0.00
Bought USD / Sold DKK, due 03/08/22	BNP Paribas SA	1,398,209	9,857,000	9,812	0.00
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	173,778,000	165,144,258	1,117,105	0.04
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	255,098,310	240,646,315	3,498,839	0.14
Bought USD / Sold EUR, due 06/07/22	UBS AG	173,777,999	165,296,629	957,798	0.04
Bought USD / Sold EUR, due 06/07/22	Westpac Banking Corporation	84,879,955	78,896,567	2,392,365	0.10
Bought USD / Sold EUR, due 03/08/22	Barclays Bank PLC	77,304,267	73,327,500	497,266	0.03
Bought USD / Sold EUR, due 03/08/22	UBS AG	76,771,806	72,891,500	421,494	0.01
Bought USD / Sold EUR, due 03/08/22	Westpac Banking Corporation	2,687,496	2,530,000	37,444	0.00
Bought USD / Sold GBP, due 06/07/22	Barclays Bank PLC	31,001,427	24,715,888	984,902	0.04
Bought USD / Sold GBP, due 06/07/22	HSBC Bank PLC	7,006,334	5,745,926	28,121	0.00
Bought USD / Sold GBP, due 06/07/22	UBS AG	12,340,784	9,967,968	235,059	0.01
Bought USD / Sold GBP, due 03/08/22	HSBC Bank PLC	5,021,359	4,116,000	20,181	0.00
Bought USD / Sold GBP, due 03/08/22	Westpac Banking Corporation	22,619,150	18,564,000	62,816	0.00
Bought USD / Sold HUF, due 06/07/22	BNP Paribas SA	974,327	355,983,000	36,543	0.00
Bought USD / Sold HUF, due 03/08/22	BNP Paribas SA	943,847	355,983,000	10,262	0.00
Bought USD / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	4,803,142	70,562,958,000	66,612	0.00
Bought USD / Sold IDR, due 03/08/22	BNP Paribas SA	4,741,528	70,562,958,000	6,733	0.00
Bought USD / Sold ILS, due 06/07/22	BNP Paribas SA	1,796,407	5,956,000	95,671	0.00
Bought USD / Sold ILS, due 03/08/22	BNP Paribas SA	1,730,693	5,956,000	27,443	0.00
Bought USD / Sold JPY, due 06/07/22	Barclays Bank PLC	70,055,701	8,909,377,000	4,472,118	0.17
Bought USD / Sold JPY, due 06/07/22	UBS AG	69,362,295	8,820,373,000	4,433,888	0.17
Bought USD / Sold JPY, due 06/07/22	Westpac Banking Corporation	1,041,546	140,797,000	5,113	0.00

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 03/08/22	Barclays Bank PLC	395,270	53,339,000	1,974	0.00
	Goldman Sachs International				
Bought USD / Sold KRW, due 06/07/22	International	11,365,843	14,381,201,000	289,700	0.01
Bought USD / Sold MXN, due 06/07/22	BNP Paribas SA	3,614,627	70,820,000	105,089	0.01
Bought USD / Sold MXN, due 03/08/22	BNP Paribas SA	3,492,043	70,820,000	251	0.00
Bought USD / Sold MYR, due 06/07/22	Barclays Bank PLC	3,290,727	14,469,000	7,941	0.00
	Goldman Sachs International				
Bought USD / Sold MYR, due 03/08/22	International	3,285,796	14,469,000	3,441	0.00
Bought USD / Sold NOK, due 06/07/22	BNP Paribas SA	1,299,724	12,251,000	59,698	0.00
Bought USD / Sold NOK, due 03/08/22	BNP Paribas SA	1,250,328	12,251,000	9,653	0.00
Bought USD / Sold NZD, due 06/07/22	BNP Paribas SA	1,767,755	2,703,000	87,170	0.00
Bought USD / Sold NZD, due 03/08/22	BNP Paribas SA	1,684,011	2,703,000	3,803	0.00
Bought USD / Sold PEN, due 06/07/22	Merrill Lynch International	497,068	1,865,000	6,433	0.00
Bought USD / Sold PEN, due 03/08/22	BNP Paribas SA	499,480	1,865,000	10,354	0.00
Bought USD / Sold PLN, due 06/07/22	BNP Paribas SA	2,562,252	10,953,000	126,329	0.01
Bought USD / Sold PLN, due 03/08/22	BNP Paribas SA	2,449,257	10,953,000	23,116	0.00
Bought USD / Sold RON, due 06/07/22	BNP Paribas SA	888,773	4,100,000	22,379	0.00
Bought USD / Sold RON, due 03/08/22	BNP Paribas SA	868,473	4,100,000	5,705	0.00
Bought USD / Sold SEK, due 06/07/22	BNP Paribas SA	1,293,985	12,616,000	62,805	0.00
Bought USD / Sold SEK, due 03/08/22	BNP Paribas SA	1,242,963	12,616,000	10,587	0.00
Bought USD / Sold SGD, due 06/07/22	Royal Bank of Canada	1,773,996	2,424,000	32,243	0.00
Bought USD / Sold SGD, due 03/08/22	Royal Bank of Canada	1,745,383	2,424,000	3,589	0.00
Bought USD / Sold THB, due 06/07/22	UBS AG	2,683,390	91,305,000	100,869	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				50,115,244	1.92

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold USD, due 06/07/22	Merrill Lynch International	14,023,000	9,657,640	(14,701)	(0.00)
Bought AUD / Sold USD, due 06/07/22	Royal Bank of Canada	3,042,000	2,094,721	(2,885)	(0.00)
Bought CAD / Sold CHF, due 06/07/22	Barclays Bank PLC	510,000	386,377	(8,247)	(0.00)
Bought CAD / Sold USD, due 06/07/22	Merrill Lynch International	14,426,000	11,215,985	(32,548)	(0.00)
Bought CAD / Sold USD, due 06/07/22	Standard Chartered Bank	752,000	594,934	(11,962)	(0.00)
Bought CAD / Sold USD, due 06/07/22	UBS AG	204,000	162,620	(4,474)	(0.00)
	Westpac Banking Corporation				
Bought CAD / Sold USD, due 06/07/22	Corporation	3,211,000	2,496,113	(6,856)	(0.00)
Bought CHF / Sold AUD, due 03/08/22	BNP Paribas SA	6,576,401	10,065,000	(41,033)	(0.00)
Bought CHF / Sold CAD, due 03/08/22	BNP Paribas SA	7,844,672	10,627,000	(29,160)	(0.00)
	JPMorgan Chase Bank NA				
Bought CHF / Sold CNY, due 03/08/22	London	31,255,071	220,718,000	(263,348)	(0.01)
	Westpac Banking Corporation				
Bought CHF / Sold CNY, due 03/08/22	Corporation	201,469	1,413,000	(243)	(0.00)
Bought CHF / Sold CZK, due 03/08/22	BNP Paribas SA	999,153	24,855,000	(965)	(0.00)
Bought CHF / Sold DKK, due 03/08/22	BNP Paribas SA	937,233	6,967,000	(591)	(0.00)
Bought CHF / Sold GBP, due 06/07/22	BNP Paribas SA	71,000	61,407	(410)	(0.00)
Bought CHF / Sold GBP, due 03/08/22	Merrill Lynch International	15,790,944	13,685,000	(104,126)	(0.01)
Bought CHF / Sold JPY, due 03/08/22	BNP Paribas SA	36,842,252	5,279,789,500	(378,149)	(0.02)
	JPMorgan Chase Bank NA				
Bought CHF / Sold JPY, due 03/08/22	London	36,834,541	5,279,789,500	(386,218)	(0.02)
Bought CHF / Sold MXN, due 03/08/22	BNP Paribas SA	1,988,746	42,484,000	(13,619)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold NZD, due 03/08/22	BNP Paribas SA	809,601	1,370,000	(4,422)	(0.00)
Bought CHF / Sold SGD, due 03/08/22	Royal Bank of Canada	1,222,479	1,790,000	(7,001)	(0.00)
Bought CHF / Sold USD, due 06/07/22	Barclays Bank PLC	215,271	225,000	(126)	(0.00)
Bought CHF / Sold USD, due 06/07/22	BNP Paribas SA	909,000	956,875	(7,326)	(0.00)
Bought CHF / Sold USD, due 06/07/22	Merrill Lynch International	46,360,891	48,515,666	(86,684)	(0.01)
Bought CHF / Sold USD, due 06/07/22	UBS AG	47,712,930	49,908,668	(67,335)	(0.00)
	Westpac Banking Corporation				
Bought CHF / Sold USD, due 06/07/22	Corporation	46,363,123	48,515,666	(84,353)	(0.00)
Bought CHF / Sold USD, due 03/08/22	Barclays Bank PLC	46,646,006	49,054,999	(243,742)	(0.01)
Bought CHF / Sold USD, due 03/08/22	Merrill Lynch International	46,670,929	49,055,002	(217,665)	(0.01)
Bought CHF / Sold USD, due 03/08/22	UBS AG	46,656,847	49,054,999	(232,397)	(0.01)
Bought CLP / Sold CHF, due 06/07/22	UBS AG	248,931,000	265,904	(12,113)	(0.00)
Bought CLP / Sold EUR, due 06/07/22	Standard Chartered Bank	257,420,000	272,971	(10,684)	(0.00)
Bought CLP / Sold GBP, due 06/07/22	Standard Chartered Bank	14,955,000	13,621	(582)	(0.00)
Bought CLP / Sold USD, due 06/07/22	Royal Bank of Canada	343,135,000	382,866	(16,681)	(0.00)
Bought CNY / Sold USD, due 06/07/22	Barclays Bank PLC	4,545,000	679,322	(387)	(0.00)
	Westpac Banking Corporation				
Bought CNY / Sold USD, due 06/07/22	Corporation	5,158,000	771,970	(1,464)	(0.00)
Bought COP / Sold CHF, due 06/07/22	Royal Bank of Canada	1,938,061,000	459,869	(14,705)	(0.00)
Bought COP / Sold EUR, due 06/07/22	Royal Bank of Canada	5,314,659,000	1,246,660	(26,393)	(0.00)
Bought COP / Sold GBP, due 06/07/22	Royal Bank of Canada	399,148,000	80,442	(1,786)	(0.00)
Bought COP / Sold USD, due 06/07/22	BNP Paribas SA	4,599,208,000	1,135,685	(30,586)	(0.00)
Bought CZK / Sold GBP, due 07/07/22	BNP Paribas SA	3,287,000	114,920	(642)	(0.00)
Bought CZK / Sold USD, due 07/07/22	BNP Paribas SA	39,030,000	1,660,280	(10,672)	(0.00)
Bought DKK / Sold GBP, due 06/07/22	BNP Paribas SA	1,056,000	122,892	(784)	(0.00)
Bought DKK / Sold USD, due 06/07/22	BNP Paribas SA	9,857,000	1,395,588	(9,796)	(0.00)
Bought EUR / Sold AUD, due 03/08/22	Barclays Bank PLC	398,144	610,000	(2,521)	(0.00)
Bought EUR / Sold AUD, due 03/08/22	Royal Bank of Canada	22,906,086	35,088,000	(140,495)	(0.01)
Bought EUR / Sold CAD, due 06/07/22	BNP Paribas SA	26,776,124	36,619,000	(393,215)	(0.02)
Bought EUR / Sold CAD, due 06/07/22	Citibank NA	493,439	675,000	(7,381)	(0.00)
	Westpac Banking Corporation				
Bought EUR / Sold CAD, due 06/07/22	Corporation	730,958	988,000	(1,697)	(0.00)
Bought EUR / Sold CAD, due 03/08/22	BNP Paribas SA	26,589,287	36,094,000	(128,813)	(0.01)
Bought EUR / Sold CAD, due 03/08/22	UBS AG	497,416	675,000	(2,235)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	Barclays Bank PLC	45,325,499	45,415,720	(53,132)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	BNP Paribas SA	2,103,039	2,173,000	(71,175)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	UBS AG	44,428,501	44,496,921	(31,172)	(0.00)
Bought EUR / Sold CHF, due 03/08/22	BNP Paribas SA	2,170,760	2,173,000	(103)	(0.00)
Bought EUR / Sold CNY, due 06/07/22	Barclays Bank PLC	106,944,112	770,455,000	(3,279,537)	(0.12)
	Westpac Banking Corporation				
Bought EUR / Sold CNY, due 06/07/22	Corporation	2,831,324	20,265,000	(67,011)	(0.00)
	JPMorgan Chase Bank NA				
Bought EUR / Sold CNY, due 03/08/22	London	110,770,450	782,848,000	(909,437)	(0.04)
Bought EUR / Sold CZK, due 07/07/22	BNP Paribas SA	2,668,664	66,332,000	(13,227)	(0.00)
Bought EUR / Sold CZK, due 03/08/22	BNP Paribas SA	2,663,729	66,332,000	(2,723)	(0.00)
Bought EUR / Sold DKK, due 06/07/22	BNP Paribas SA	2,561,416	19,055,000	(935)	(0.00)
Bought EUR / Sold DKK, due 03/08/22	BNP Paribas SA	2,561,495	19,055,000	(928)	(0.00)
Bought EUR / Sold GBP, due 06/07/22	Barclays Bank PLC	7,420,744	6,395,102	(8,110)	(0.00)
Bought EUR / Sold GBP, due 03/08/22	HSBC Bank PLC	55,431,541	47,901,000	(140,633)	(0.01)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	9,241,523	145,877,441,000	(129,848)	(0.01)
Bought EUR / Sold IDR, due 03/08/22	BNP Paribas SA	9,299,257	145,877,441,000	(47,899)	(0.00)
Bought EUR / Sold JPY, due 06/07/22	Barclays Bank PLC	8,839,976	1,256,753,000	(8,860)	(0.00)
Bought EUR / Sold JPY, due 03/08/22	BNP Paribas SA	130,579,609	18,698,321,000	(1,096,425)	(0.04)
Bought EUR / Sold JPY, due 03/08/22	Westpac Banking Corporation	130,492,107	18,698,321,000	(1,188,080)	(0.05)
Bought EUR / Sold KRW, due 06/07/22	BNP Paribas SA	21,869,008	29,711,453,000	(18,840)	(0.00)
Bought EUR / Sold KRW, due 03/08/22	Royal Bank of Canada	21,672,322	29,711,453,000	(192,178)	(0.01)
Bought EUR / Sold MXN, due 06/07/22	Royal Bank of Canada	6,926,006	146,457,000	(16,539)	(0.00)
Bought EUR / Sold MXN, due 03/08/22	Royal Bank of Canada	6,848,842	146,457,000	(47,254)	(0.00)
Bought EUR / Sold MYR, due 06/07/22	Barclays Bank PLC	6,883,472	32,501,000	(177,185)	(0.01)
Bought EUR / Sold MYR, due 03/08/22	Goldman Sachs International	7,000,754	32,501,000	(40,039)	(0.00)
Bought EUR / Sold NZD, due 03/08/22	BNP Paribas SA	3,243,614	5,494,000	(17,589)	(0.00)
Bought EUR / Sold PEN, due 06/07/22	Merrill Lynch International	481,683	1,946,000	(8,338)	(0.00)
Bought EUR / Sold RON, due 06/07/22	BNP Paribas SA	2,106,149	10,487,000	(14,055)	(0.00)
Bought EUR / Sold RON, due 03/08/22	BNP Paribas SA	2,105,609	10,487,000	(1,270)	(0.00)
Bought EUR / Sold SGD, due 06/07/22	Royal Bank of Canada	3,773,989	5,567,000	(54,376)	(0.00)
Bought EUR / Sold SGD, due 03/08/22	BNP Paribas SA	3,797,849	5,567,000	(22,171)	(0.00)
Bought EUR / Sold THB, due 03/08/22	Barclays Bank PLC	5,543,725	206,975,000	(53,990)	(0.00)
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	91,356,702	96,482,488	(967,633)	(0.05)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	151,467,261	163,164,726	(4,803,345)	(0.19)
Bought EUR / Sold USD, due 06/07/22	Standard Chartered Bank	1,307,000	1,400,284	(33,795)	(0.00)
Bought EUR / Sold USD, due 06/07/22	UBS AG	224,053,599	239,357,563	(5,106,035)	(0.19)
Bought EUR / Sold USD, due 06/07/22	Westpac Banking Corporation	170,494,370	183,442,773	(5,188,255)	(0.21)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	165,574,372	174,551,000	(1,119,873)	(0.04)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	164,854,430	173,778,001	(1,100,978)	(0.04)
Bought EUR / Sold USD, due 03/08/22	UBS AG	164,994,673	173,777,999	(954,080)	(0.04)
Bought EUR / Sold USD, due 03/08/22	Westpac Banking Corporation	397,000	421,791	(5,953)	(0.00)
Bought GBP / Sold AUD, due 03/08/22	Royal Bank of Canada	810,886	1,437,000	(3,094)	(0.00)
Bought GBP / Sold CAD, due 06/07/22	BNP Paribas SA	990,974	1,590,000	(29,111)	(0.00)
Bought GBP / Sold CAD, due 03/08/22	BNP Paribas SA	967,865	1,518,000	(730)	(0.00)
Bought GBP / Sold CHF, due 06/07/22	Royal Bank of Canada	58,617	71,000	(2,979)	(0.00)
Bought GBP / Sold CNY, due 06/07/22	HSBC Bank PLC	3,777,883	31,823,000	(165,650)	(0.01)
Bought GBP / Sold CNY, due 03/08/22	JPMorgan Chase Bank NA London	3,852,109	31,548,000	(31,875)	(0.00)
Bought GBP / Sold CZK, due 07/07/22	BNP Paribas SA	112,869	3,287,000	(1,849)	(0.00)
Bought GBP / Sold DKK, due 06/07/22	BNP Paribas SA	121,069	1,056,000	(1,429)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	Merrill Lynch International	5,501,661	6,454,000	(66,196)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	Westpac Banking Corporation	5,498,802	6,454,000	(69,668)	(0.00)
Bought GBP / Sold HUF, due 06/07/22	BNP Paribas SA	80,802	37,353,000	(270)	(0.00)
Bought GBP / Sold IDR, due 06/07/22	JPMorgan Chase Bank NA London	347,119	6,419,966,000	(9,376)	(0.00)
Bought GBP / Sold IDR, due 03/08/22	BNP Paribas SA	353,859	6,419,966,000	(823)	(0.00)
Bought GBP / Sold JPY, due 03/08/22	HSBC Bank PLC	4,549,570	753,493,000	(27,896)	(0.00)
Bought GBP / Sold JPY, due 03/08/22	JPMorgan Chase Bank NA London	4,548,691	753,493,000	(28,964)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold KRW, due 06/07/22	UBS AG	798,869	1,261,366,000	(1,285)	(0.00)
Bought GBP / Sold KRW, due 03/08/22	Royal Bank of Canada	792,699	1,261,366,000	(8,717)	(0.00)
Bought GBP / Sold MXN, due 06/07/22	BNP Paribas SA	236,560	5,865,000	(3,352)	(0.00)
Bought GBP / Sold MXN, due 03/08/22	Royal Bank of Canada	237,728	5,865,000	(322)	(0.00)
Bought GBP / Sold MYR, due 06/07/22	Barclays Bank PLC	257,082	1,424,000	(10,867)	(0.00)
	Goldman Sachs International				
Bought GBP / Sold MYR, due 03/08/22	International	265,177	1,424,000	(835)	(0.00)
Bought GBP / Sold PEN, due 06/07/22	Merrill Lynch International	17,669	83,000	(377)	(0.00)
Bought GBP / Sold RON, due 06/07/22	BNP Paribas SA	85,657	500,000	(1,631)	(0.00)
Bought GBP / Sold SGD, due 06/07/22	Royal Bank of Canada	146,322	253,000	(4,089)	(0.00)
Bought GBP / Sold THB, due 03/08/22	Barclays Bank PLC	211,573	9,159,000	(2,276)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Barclays Bank PLC	266,385	334,266	(10,751)	(0.00)
Bought GBP / Sold USD, due 06/07/22	HSBC Bank PLC	4,508,000	5,510,977	(36,178)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Merrill Lynch International	5,519,752	6,973,666	(270,133)	(0.01)
Bought GBP / Sold USD, due 06/07/22	UBS AG	5,520,680	6,973,668	(269,008)	(0.01)
	Westpac Banking Corporation				
Bought GBP / Sold USD, due 06/07/22	Corporation	24,013,810	29,503,329	(339,452)	(0.01)
Bought GBP / Sold USD, due 03/08/22	Barclays Bank PLC	5,747,141	7,006,333	(23,224)	(0.00)
Bought GBP / Sold USD, due 03/08/22	HSBC Bank PLC	5,743,081	7,006,334	(28,158)	(0.00)
Bought GBP / Sold USD, due 03/08/22	UBS AG	5,742,152	7,006,333	(29,286)	(0.00)
Bought HUF / Sold CHF, due 06/07/22	Royal Bank of Canada	254,156,000	643,457	(2,624)	(0.00)
Bought HUF / Sold EUR, due 06/07/22	BNP Paribas SA	599,183,000	1,516,951	(7,537)	(0.00)
Bought HUF / Sold GBP, due 06/07/22	BNP Paribas SA	37,353,000	81,872	(1,029)	(0.00)
Bought HUF / Sold USD, due 06/07/22	BNP Paribas SA	355,983,000	948,318	(10,534)	(0.00)
Bought IDR / Sold CHF, due 06/07/22	BNP Paribas SA	43,001,710,000	2,796,184	(34,434)	(0.00)
Bought IDR / Sold USD, due 06/07/22	BNP Paribas SA	70,562,958,000	4,747,909	(11,380)	(0.00)
Bought ILS / Sold CHF, due 06/07/22	BNP Paribas SA	4,227,000	1,164,873	(9,817)	(0.00)
Bought ILS / Sold EUR, due 06/07/22	BNP Paribas SA	13,031,000	3,587,003	(29,265)	(0.00)
Bought ILS / Sold GBP, due 06/07/22	BNP Paribas SA	611,000	145,613	(2,371)	(0.00)
Bought ILS / Sold USD, due 06/07/22	BNP Paribas SA	5,956,000	1,728,601	(27,866)	(0.00)
Bought JPY / Sold GBP, due 06/07/22	Barclays Bank PLC	7,296,000	45,047	(1,001)	(0.00)
Bought JPY / Sold USD, due 06/07/22	Barclays Bank PLC	294,386,000	2,269,307	(102,276)	(0.00)
	Westpac Banking Corporation				
Bought JPY / Sold USD, due 03/08/22	Corporation	49,250,000	363,400	(255)	(0.00)
Bought KRW / Sold CHF, due 06/07/22	Royal Bank of Canada	9,104,240,000	6,741,592	(30,402)	(0.00)
Bought MXN / Sold USD, due 06/07/22	BNP Paribas SA	70,820,000	3,510,553	(1,014)	(0.00)
	Goldman Sachs International				
Bought MYR / Sold CHF, due 06/07/22	International	10,329,000	2,264,139	(21,652)	(0.00)
	Goldman Sachs International				
Bought MYR / Sold USD, due 06/07/22	International	14,469,000	3,286,915	(4,129)	(0.00)
Bought NOK / Sold CHF, due 06/07/22	BNP Paribas SA	7,765,000	753,100	(734)	(0.00)
Bought NOK / Sold EUR, due 06/07/22	BNP Paribas SA	27,362,000	2,650,929	(2,050)	(0.00)
Bought NOK / Sold GBP, due 06/07/22	BNP Paribas SA	1,290,000	108,236	(877)	(0.00)
Bought NOK / Sold USD, due 06/07/22	BNP Paribas SA	12,251,000	1,249,801	(9,775)	(0.00)
Bought NZD / Sold GBP, due 06/07/22	BNP Paribas SA	196,000	100,407	(78)	(0.00)
Bought NZD / Sold USD, due 06/07/22	BNP Paribas SA	2,703,000	1,684,513	(3,929)	(0.00)
Bought PEN / Sold CHF, due 06/07/22	UBS AG	145,000	37,094	(603)	(0.00)
Bought PEN / Sold EUR, due 06/07/22	Royal Bank of Canada	1,946,000	493,033	(3,528)	(0.00)
Bought PEN / Sold GBP, due 06/07/22	BNP Paribas SA	83,000	18,119	(169)	(0.00)
Bought PEN / Sold USD, due 06/07/22	BNP Paribas SA	1,865,000	500,995	(10,359)	(0.00)

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.67% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought PLN / Sold CHF, due 06/07/22	BNP Paribas SA	7,184,000	1,533,013	(3,692)	(0.00)
Bought PLN / Sold EUR, due 06/07/22	BNP Paribas SA	24,075,000	5,132,688	(12,079)	(0.00)
Bought PLN / Sold GBP, due 06/07/22	BNP Paribas SA	1,090,000	201,200	(1,936)	(0.00)
Bought PLN / Sold USD, due 06/07/22	BNP Paribas SA	10,953,000	2,459,383	(23,460)	(0.00)
Bought RON / Sold CHF, due 06/07/22	BNP Paribas SA	3,334,000	674,967	(550)	(0.00)
Bought RON / Sold GBP, due 06/07/22	BNP Paribas SA	500,000	87,482	(586)	(0.00)
Bought RON / Sold USD, due 06/07/22	BNP Paribas SA	4,100,000	872,511	(6,117)	(0.00)
Bought SEK / Sold CHF, due 06/07/22	BNP Paribas SA	8,995,000	841,519	(1,246)	(0.00)
Bought SEK / Sold EUR, due 06/07/22	BNP Paribas SA	24,109,000	2,253,540	(3,341)	(0.00)
Bought SEK / Sold GBP, due 06/07/22	BNP Paribas SA	1,356,000	109,736	(940)	(0.00)
Bought SEK / Sold USD, due 06/07/22	BNP Paribas SA	12,616,000	1,241,854	(10,674)	(0.00)
Bought SGD / Sold GBP, due 06/07/22	Royal Bank of Canada	253,000	149,741	(62)	(0.00)
Bought SGD / Sold USD, due 06/07/22	Royal Bank of Canada	2,424,000	1,745,393	(3,640)	(0.00)
Bought THB / Sold CHF, due 06/07/22	Citibank NA	60,871,000	1,657,214	(9,432)	(0.00)
Bought USD / Sold CNY, due 06/07/22	Westpac Banking Corporation	382,789	2,575,000	(1,866)	(0.00)
Bought USD / Sold CNY, due 03/08/22	BNP Paribas SA	54,247,320	363,680,000	(76,540)	(0.00)
Bought USD / Sold CNY, due 03/08/22	Westpac Banking Corporation	925,487	6,199,000	(474)	(0.00)
Bought USD / Sold JPY, due 03/08/22	HSBC Bank PLC	63,563,342	8,656,056,000	(262,162)	(0.01)
Bought USD / Sold JPY, due 03/08/22	Westpac Banking Corporation	65,859,589	8,968,146,000	(267,115)	(0.01)
Bought USD / Sold KRW, due 03/08/22	Barclays Bank PLC	11,037,458	14,381,201,000	(43,359)	(0.00)
Bought USD / Sold THB, due 03/08/22	Royal Bank of Canada	2,573,966	91,305,000	(11,457)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge</b>				<b>(32,607,491)</b>	<b>(1.25)</b>
<b>Total Forward Foreign Exchange Contracts Hedge</b>				<b>17,507,753</b>	<b>0.67</b>
Other Net Assets/(Liabilities)				44,762,139	1.72
<b>TOTAL NET ASSETS</b>				<b>2,609,181,504</b>	<b>100.00</b>



## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 0.02%				Government Bonds - 97.32% <i>(continued)</i>			
Supranationals				Chile <i>(continued)</i>			
IDR 5,000,000,000	Inter-American Development Bank, 7.875%, 14/03/23	341,437	0.02	CLP 3,630,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	3,734,884	0.24
Total Supranationals		341,437	0.02	CLP 165,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, perpetual	147,424	0.01
Total Corporate Bonds		341,437	0.02	Total Chile		30,686,655	1.99
Government Bonds - 97.32%				China			
Brazil				CNY 17,000,000			
BRL 162,208,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23	27,266,555	1.76	CNY 17,000,000	China Development Bank, 3.000%, 07/08/23	2,563,674	0.17
BRL 247,800,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	39,233,707	2.54	CNY 2,540,000	China Development Bank, 3.300%, 01/02/24	385,201	0.03
BRL 76,000,000	Brazil Letras do Tesouro Nacional, zero coupon, perpetual	11,373,159	0.74	CNY 1,370,000	China Development Bank, 3.420%, 02/07/24	208,605	0.01
BRL 71,200,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/23	13,381,307	0.87	CNY 10,400,000	China Development Bank, 3.340%, 14/07/25	1,584,488	0.10
BRL 94,470,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	17,024,729	1.10	CNY 300,000	China Development Bank, 4.150%, 26/10/25	46,828	0.00
BRL 93,915,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	16,304,454	1.05	CNY 9,400,000	China Development Bank, 3.390%, 10/07/27	1,435,333	0.09
BRL 75,374,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	12,629,464	0.82	CNY 14,500,000	China Development Bank, 3.450%, 20/09/29	2,218,509	0.14
BRL 32,900,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	5,354,822	0.34	CNY 15,100,000	China Development Bank, 3.700%, 20/10/30	2,350,848	0.15
BRL 1,450,000	Brazilian Government International Bond, 8.500%, 05/01/24	257,832	0.02	CNY 14,300,000	China Government Bond, 2.360%, 02/07/23	2,143,396	0.14
BRL 500,000	Brazilian Government International Bond, 10.250%, 10/01/28	87,981	0.01	CNY 910,000	China Government Bond, 3.300%, 12/07/23	137,833	0.01
Total Brazil		142,914,010	9.25	CNY 63,700,000	China Government Bond, 2.880%, 05/11/23	9,608,125	0.62
Chile				CNY 9,400,000	China Government Bond, 2.840%, 08/04/24	1,419,084	0.09
CLP 2,595,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	2,680,398	0.17	CNY 44,170,000	China Government Bond, 3.190%, 11/04/24	6,710,742	0.43
CLP 4,515,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	4,359,232	0.28	CNY 25,300,000	China Government Bond, 2.470%, 02/09/24	3,791,457	0.25
CLP 6,240,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	6,269,651	0.41	CNY 16,870,000	China Government Bond, 2.940%, 17/10/24	2,555,353	0.17
CLP 2,455,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	2,073,360	0.14	CNY 120,200,000	China Government Bond, 1.990%, 09/04/25	17,740,307	1.15
CLP 805,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	796,168	0.05	CNY 58,500,000	China Government Bond, 3.020%, 22/10/25	8,885,231	0.57
CLP 5,670,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	5,437,770	0.35	CNY 19,040,000	China Government Bond, 3.220%, 06/12/25	2,912,066	0.19
CLP 5,500,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	5,187,768	0.34	CNY 44,430,000	China Government Bond, 3.250%, 06/06/26	6,815,533	0.44
				CNY 4,550,000	China Government Bond, 2.690%, 12/08/26	682,313	0.04
				CNY 7,100,000	China Government Bond, 3.120%, 05/12/26	1,084,200	0.07
				CNY 82,000,000	China Government Bond, 2.850%, 04/06/27	12,364,903	0.80
				CNY 12,300,000	China Government Bond, 2.710%, 19/06/27	1,840,950	0.12
				CNY 35,700,000	China Government Bond, 3.280%, 03/12/27	5,500,737	0.36

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.32% (continued)				Government Bonds - 97.32% (continued)			
China (continued)				Colombia (continued)			
CNY 1,370,000	China Government Bond, 3.540%, 16/08/28	214,805	0.01	COP 40,320,800,000	Colombian TES, 7.250%, 18/10/34	6,977,046	0.45
CNY 12,000,000	China Government Bond, 2.910%, 14/10/28	1,803,733	0.12	COP 23,240,200,000	Colombian TES, 6.250%, 09/07/36	3,537,999	0.23
CNY 20,800,000	China Government Bond, 3.250%, 22/11/28	3,192,037	0.21	COP 9,600,000,000	Colombian TES, 9.250%, 28/05/42	1,846,208	0.12
CNY 41,730,000	China Government Bond, 3.290%, 23/05/29	6,434,728	0.42	COP 17,373,300,000	Colombian TES, 7.250%, 26/10/50	2,629,856	0.17
CNY 36,000,000	China Government Bond, 3.130%, 21/11/29	5,477,178	0.35	COP 305,000,000	Republic Of Colombia Bond, 9.850%, 28/06/27	70,211	0.01
CNY 52,900,000	China Government Bond, 2.680%, 21/05/30	7,788,417	0.50	<b>Total Colombia</b>		<b>64,156,601</b>	<b>4.15</b>
CNY 48,100,000	China Government Bond, 3.270%, 19/11/30	7,402,198	0.48	<b>Czech Republic</b>			
CNY 5,000,000	China Government Bond, 2.750%, 17/02/32	739,899	0.05	CZK 185,640,000	Czech Republic Government Bond, 0.450%, 25/10/23	7,252,939	0.47
CNY 9,400,000	China Government Bond, 3.860%, 22/07/49	1,526,399	0.10	CZK 4,860,000	Czech Republic Government Bond, 5.700%, 25/05/24	203,231	0.01
CNY 9,400,000	China Government Bond, 3.390%, 16/03/50	1,409,211	0.09	CZK 149,800,000	Czech Republic Government Bond, 1.250%, 14/02/25	5,605,150	0.36
CNY 38,400,000	China Government Bond, 3.810%, 14/09/50	6,197,404	0.40	CZK 147,100,000	Czech Republic Government Bond, 2.400%, 17/09/25	5,634,746	0.36
CNY 6,000,000	China Government Bond, 3.530%, 18/10/51	929,392	0.06	CZK 206,930,000	Czech Republic Government Bond, 1.000%, 26/06/26	7,353,402	0.48
CNY 14,600,000	China Government Bond, 3.030%, perpetual	2,219,260	0.14	CZK 261,530,000	Czech Republic Government Bond, 0.250%, 10/02/27	8,772,308	0.57
CNY 37,700,000	China Government Bond, 3.010%, perpetual	5,708,588	0.37	CZK 115,860,000	Czech Republic Government Bond, 2.500%, 25/08/28	4,211,920	0.27
CNY 28,300,000	China Government Bond, 2.860%, perpetual	4,219,235	0.27	CZK 41,370,000	Czech Republic Government Bond, 2.750%, 23/07/29	1,521,641	0.10
CNY 20,400,000	China Government Bond, 3.020%, perpetual	3,079,348	0.20	CZK 80,400,000	Czech Republic Government Bond, 0.050%, 29/11/29	2,379,312	0.15
CNY 25,500,000	China Government Bond, 2.890%, perpetual	3,812,251	0.25	CZK 225,340,000	Czech Republic Government Bond, 0.950%, 15/05/30	7,073,974	0.46
CNY 12,300,000	China Government Bond, 3.720%, perpetual	1,962,701	0.13	CZK 140,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	4,379,558	0.28
<b>Total China</b>		<b>159,102,500</b>	<b>10.29</b>	CZK 157,460,000	Czech Republic Government Bond, 2.000%, 13/10/33	5,043,446	0.33
<b>Colombia</b>				CZK 86,440,000	Czech Republic Government Bond, 4.200%, 04/12/36	3,410,650	0.22
COP 1,248,000,000	Colombia Government International Bond, 4.375%, 21/03/23	288,393	0.02	CZK 47,200,000	Czech Republic Government Bond, 1.500%, 24/04/40	1,211,841	0.08
COP 1,116,000,000	Colombia Government International Bond, 9.850%, 28/06/27	256,903	0.02	CZK 159,800,000	Czech Republic Government Bond, 1.750%, perpetual	5,133,965	0.33
COP 46,429,900,000	Colombian TES, 6.250%, 26/11/25	9,786,755	0.63	CZK 32,000,000	Czech Republic International Government Bond, 3.500%, perpetual	1,179,827	0.08
COP 48,115,600,000	Colombian TES, 7.500%, 26/08/26	10,291,241	0.67	<b>Total Czech Republic</b>		<b>70,367,910</b>	<b>4.55</b>
COP 26,378,100,000	Colombian TES, 5.750%, 03/11/27	5,000,879	0.32	<b>Dominican Republic</b>			
COP 42,957,300,000	Colombian TES, 6.000%, 28/04/28	8,083,645	0.52	DOP 52,650,000	Dominican Republic International Bond, 8.900%, 15/02/23	958,165	0.06
COP 30,578,500,000	Colombian TES, 7.750%, 18/09/30	5,926,472	0.38	DOP 68,000,000	Dominican Republic International Bond, 9.750%, 05/06/26	1,205,981	0.08
COP 15,342,000,000	Colombian TES, 7.000%, 26/03/31	2,792,354	0.18	<b>Total Dominican Republic</b>		<b>2,164,146</b>	<b>0.14</b>
COP 37,621,000,000	Colombian TES, 7.000%, 30/06/32	6,668,639	0.43				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.32% (continued)				Government Bonds - 97.32% (continued)			
Egypt				Indonesia (continued)			
EGP 52,420,000	Egypt Government Bond, 14.369%, 20/10/25	2,735,266	0.18	IDR 67,500,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	4,453,935	0.29
EGP 114,000,000	Egypt Government Bond, 14.483%, 06/04/26	5,955,901	0.38	IDR 85,143,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	6,186,763	0.40
EGP 79,000,000	Egypt Government Bond, 14.556%, 13/10/27	4,060,320	0.26	IDR 28,326,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	1,826,288	0.12
EGP 34,000,000	Egypt Government Bond, 16.100%, 07/05/29	1,822,432	0.12	IDR 111,188,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	7,687,440	0.50
EGP 30,000,000	Egypt Government Bond, 14.664%, 06/10/30	1,482,069	0.10	IDR 101,029,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	6,622,240	0.43
EGP 100,000,000	Egypt Government Bond, 14.522%, perpetual	5,242,892	0.34	IDR 20,925,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	1,550,676	0.10
EGP 41,250,000	Egypt Government Bond, 14.285%, perpetual	2,074,681	0.13	IDR 128,642,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	9,196,424	0.59
<b>Total Egypt</b>		<b>23,373,561</b>	<b>1.51</b>	IDR 151,391,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	10,085,959	0.65
Hungary				Indonesia (continued)			
HUF 495,700,000	Hungary Government Bond, 6.000%, 24/11/23	1,276,009	0.08	IDR 129,935,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	8,342,529	0.54
HUF 2,008,900,000	Hungary Government Bond, 3.000%, 26/06/24	4,804,868	0.31	IDR 62,789,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	4,587,738	0.30
HUF 1,846,300,000	Hungary Government Bond, 2.500%, 24/10/24	4,286,541	0.28	IDR 87,210,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	5,526,178	0.36
HUF 1,373,000,000	Hungary Government Bond, 5.500%, 24/06/25	3,352,372	0.22	IDR 68,714,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	4,647,045	0.30
HUF 1,367,400,000	Hungary Government Bond, 1.000%, 26/11/25	2,841,713	0.18	IDR 55,519,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	3,506,855	0.23
HUF 2,279,300,000	Hungary Government Bond, 1.500%, 22/04/26	4,699,398	0.30	IDR 144,167,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	10,315,961	0.67
HUF 1,257,600,000	Hungary Government Bond, 2.750%, 22/12/26	2,635,530	0.17	IDR 49,879,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	3,368,235	0.22
HUF 1,385,800,000	Hungary Government Bond, 3.000%, 27/10/27	2,842,964	0.18	IDR 84,378,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	5,989,578	0.39
HUF 229,100,000	Hungary Government Bond, 6.750%, 22/10/28	560,264	0.04	IDR 49,886,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	3,306,758	0.21
HUF 1,962,500,000	Hungary Government Bond, 2.000%, 23/05/29	3,558,266	0.23	IDR 48,645,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	3,482,456	0.22
HUF 1,831,300,000	Hungary Government Bond, 3.000%, 21/08/30	3,410,274	0.22	IDR 107,587,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	7,203,761	0.47
HUF 2,445,500,000	Hungary Government Bond, 3.250%, 22/10/31	4,498,956	0.29	IDR 24,800,000,000	Indonesia Treasury Bond, zero coupon, 15/06/42	1,646,397	0.11
HUF 1,487,000,000	Hungary Government Bond, 2.250%, 20/04/33	2,315,590	0.15	IDR 11,563,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	754,826	0.05
HUF 1,824,200,000	Hungary Government Bond, 3.000%, 27/10/38	2,605,455	0.17	IDR 46,386,000,000	Indonesia Treasury Bond, 6.250%, perpetual	2,797,639	0.18
HUF 429,900,000	Hungary Government Bond, 1.500%, perpetual	867,044	0.06	IDR 36,383,000,000	Perusahaan Penerbit SBSN Indonesia, 8.750%, 15/08/23	2,554,717	0.16
<b>Total Hungary</b>		<b>44,555,244</b>	<b>2.88</b>	IDR 4,721,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	331,108	0.02
Indonesia				Indonesia (continued)			
IDR 73,065,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	4,960,916	0.32	IDR 11,436,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	796,666	0.05
IDR 71,046,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	5,026,513	0.32	IDR 49,099,000,000	Perusahaan Penerbit SBSN Indonesia, 6.500%, perpetual	3,357,413	0.22
110,955,000,000	IDR Indonesia Treasury Bond, 8.125%, 15/05/24	7,850,080	0.51	IDR 1,500,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, perpetual	102,434	0.01
178,524,000,000	IDR Indonesia Treasury Bond, 6.500%, 15/06/25	12,301,050	0.79				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.32% (continued)				Government Bonds - 97.32% (continued)			
Indonesia (continued)				Malaysia (continued)			
IDR 50,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, perpetual	3,211,529	0.21	MYR 20,346,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	4,670,463	0.30
IDR 68,975,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, perpetual	4,344,644	0.28	MYR 685,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	157,437	0.01
<b>Total Indonesia</b>		<b>157,922,751</b>	<b>10.22</b>	MYR 20,100,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	4,580,018	0.30
<b>Malaysia</b>				MYR 10,977,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	2,531,621	0.16
MYR 3,800,000	Malaysia Government Bond, 3.480%, 15/03/23	864,969	0.06	MYR 21,170,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	4,771,956	0.31
MYR 15,468,000	Malaysia Government Bond, 3.757%, 20/04/23	3,528,950	0.23	MYR 476,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	108,268	0.01
MYR 2,300,000	Malaysia Government Bond, 3.800%, 17/08/23	525,517	0.03	MYR 13,994,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	3,197,268	0.21
MYR 47,060,000	Malaysia Government Bond, 3.478%, 14/06/24	10,722,099	0.69	MYR 38,950,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	8,892,884	0.58
MYR 6,143,000	Malaysia Government Bond, 4.181%, 15/07/24	1,417,455	0.09	MYR 15,246,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	3,433,160	0.22
MYR 13,660,000	Malaysia Government Bond, 4.059%, 30/09/24	3,148,851	0.20	MYR 37,525,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	7,977,521	0.52
MYR 200,000	Malaysia Government Bond, 3.882%, 14/03/25	45,811	0.00	MYR 743,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	170,599	0.01
MYR 41,314,000	Malaysia Government Bond, 3.955%, 15/09/25	9,443,870	0.61	MYR 350,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	75,281	0.01
MYR 787,000	Malaysia Government Bond, 4.392%, 15/04/26	181,684	0.01	MYR 9,400,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	1,867,204	0.12
MYR 16,397,000	Malaysia Government Bond, 3.906%, 15/07/26	3,714,669	0.24	MYR 5,250,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	1,135,167	0.07
MYR 29,753,000	Malaysia Government Bond, 3.900%, 30/11/26	6,737,038	0.44	MYR 28,200,000	Malaysia Government Investment Issue, 3.151%, perpetual	6,403,303	0.41
MYR 19,700,000	Malaysia Government Bond, 3.502%, 31/05/27	4,355,678	0.28	MYR 33,200,000	Malaysia Government Investment Issue, 3.422%, perpetual	7,302,870	0.47
MYR 12,492,000	Malaysia Government Bond, 3.899%, 16/11/27	2,805,917	0.18	MYR 17,600,000	Malaysia Government Investment Issue, 4.417%, perpetual	3,791,537	0.25
MYR 31,773,000	Malaysia Government Bond, 3.733%, 15/06/28	7,032,232	0.46	<b>Total Malaysia</b>		<b>157,284,680</b>	<b>10.18</b>
MYR 27,837,000	Malaysia Government Bond, 3.885%, 15/08/29	6,173,719	0.40	<b>Mexico</b>			
MYR 32,000,000	Malaysia Government Bond, 2.632%, 15/04/31	6,356,438	0.41	MXN 27,200,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	1,366,690	0.09
MYR 743,000	Malaysia Government Bond, 4.232%, 30/06/31	167,059	0.01	MXN 10,000,000	Mex Bonos Desarr Fix RT, 8.500%, 31/05/29	481,705	0.03
MYR 2,500,000	Malaysia Government Bond, zero coupon, 15/07/32	534,600	0.04	MXN 126,477,000	Mexican Bonos, 6.750%, 09/03/23	6,162,978	0.40
MYR 4,100,000	Malaysia Government Bond, 4.642%, 07/11/33	933,023	0.06	MXN 245,312,000	Mexican Bonos, 8.000%, 07/12/23	11,938,377	0.77
MYR 29,740,000	Malaysia Government Bond, 3.828%, 05/07/34	6,238,146	0.40	MXN 268,894,000	Mexican Bonos, 8.000%, 05/09/24	12,969,405	0.84
MYR 23,611,000	Malaysia Government Bond, 4.254%, 31/05/35	5,126,654	0.33	MXN 222,968,000	Mexican Bonos, 10.000%, 05/12/24	11,203,242	0.72
MYR 8,309,000	Malaysia Government Bond, 4.762%, 07/04/37	1,906,875	0.12	MXN 31,000,000	Mexican Bonos, 5.000%, 06/03/25	1,379,007	0.09
MYR 37,300,000	Malaysia Government Bond, 3.757%, 22/05/40	7,358,446	0.48	MXN 437,360,000	Mexican Bonos, 5.750%, 05/03/26	19,279,434	1.25
MYR 32,200,000	Malaysia Government Bond, 4.065%, 15/06/50	6,321,282	0.41	MXN 78,500,000	Mexican Bonos, 5.500%, 04/03/27	3,340,017	0.22
MYR 2,500,000	Malaysia Government Bond, 4.504%, perpetual	577,141	0.04	MXN 324,644,000	Mexican Bonos, 7.500%, 03/06/27	15,044,900	0.97
				MXN 313,813,000	Mexican Bonos, 8.500%, 31/05/29	15,116,514	0.98
				MXN 382,034,000	Mexican Bonos, 7.750%, 29/05/31	17,461,902	1.13
				MXN 98,100,000	Mexican Bonos, 7.750%, 23/11/34	4,397,318	0.28
				MXN 67,859,000	Mexican Bonos, 10.000%, 20/11/36	3,632,466	0.24
				MXN 234,065,000	Mexican Bonos, 8.500%, 18/11/38	11,024,864	0.71
				MXN 5,000,000	Mexican Bonos, 8.500%, 18/11/38	235,509	0.02

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.32% (continued)				Government Bonds - 97.32% (continued)			
Mexico (continued)				Poland (continued)			
MXN 204,165,000	Mexican Bonos, 7.750%, 13/11/42	8,867,060	0.57	PLN 24,700,000	Republic of Poland Government Bond, 0.250%, perpetual	4,113,764	0.27
MXN 235,222,000	Mexican Bonos, 8.000%, 07/11/47	10,408,988	0.67	PLN 30,700,000	Republic of Poland Government Bond, 1.750%, perpetual	4,388,075	0.28
<b>Total Mexico</b>		<b>154,310,376</b>	<b>9.98</b>				
<b>Peru</b>				<b>Total Poland</b>			
PEN 4,823,000	Peru Government Bond, 5.700%, 12/08/24	1,260,560	0.08			<b>99,700,789</b>	<b>6.45</b>
PEN 13,905,000	Peru Government Bond, 8.200%, 12/08/26	3,822,413	0.25	<b>Romania</b>			
PEN 30,527,000	Peru Government Bond, 6.350%, 12/08/28	7,570,824	0.49	RON 18,660,000	Romania Government Bond, 4.250%, 28/06/23	3,786,642	0.25
PEN 14,385,000	Peru Government Bond, 5.940%, 12/02/29	3,455,551	0.22	RON 21,300,000	Romania Government Bond, 4.400%, 25/09/23	4,283,792	0.28
PEN 24,105,000	Peru Government Bond, 6.950%, 12/08/31	6,023,206	0.39	RON 13,400,000	Romania Government Bond, 4.000%, 25/10/23	2,672,113	0.17
PEN 18,375,000	Peru Government Bond, 6.150%, 12/08/32	4,276,662	0.28	RON 16,920,000	Romania Government Bond, 3.250%, 29/04/24	3,259,392	0.21
PEN 11,154,000	Peru Government Bond, 5.400%, 12/08/34	2,366,519	0.15	RON 15,350,000	Romania Government Bond, 4.500%, 17/06/24	3,006,364	0.19
PEN 21,662,000	Peru Government Bond, 6.900%, 12/08/37	5,164,914	0.33	RON 14,600,000	Romania Government Bond, 3.700%, 25/11/24	2,759,927	0.18
PEN 9,820,000	Peru Government Bond, 5.350%, 12/08/40	1,940,814	0.13	RON 14,360,000	Romania Government Bond, 4.750%, 24/02/25	2,758,324	0.18
<b>Total Peru</b>		<b>35,881,463</b>	<b>2.32</b>	RON 33,160,000	Romania Government Bond, 3.650%, 28/07/25	5,431,543	0.35
<b>Philippines</b>				RON 16,700,000	Romania Government Bond, 4.850%, 22/04/26	3,102,089	0.20
PHP 70,000,000	Philippine Government International Bond, 6.250%, 14/01/36	1,246,310	0.08	RON 10,300,000	Romania Government Bond, 3.250%, 24/06/26	1,789,681	0.12
<b>Total Philippines</b>		<b>1,246,310</b>	<b>0.08</b>	RON 14,300,000	Romania Government Bond, 5.800%, 26/07/27	2,669,487	0.17
<b>Poland</b>				RON 8,500,000	Romania Government Bond, 2.500%, 25/10/27	1,334,890	0.09
PLN 15,000,000	Poland Government International Bond Government Bond, 3.750%, 25/05/27	2,863,708	0.19	RON 29,900,000	Romania Government Bond, 4.150%, 26/01/28	4,861,827	0.32
PLN 31,700,000	Republic of Poland Government Bond, 4.000%, 25/10/23	6,765,384	0.44	RON 13,855,000	Romania Government Bond, 5.000%, 12/02/29	2,393,896	0.15
PLN 20,800,000	Republic of Poland Government Bond, 2.500%, 25/04/24	4,243,508	0.27	RON 9,800,000	Romania Government Bond, 4.750%, 11/10/34	1,448,630	0.09
PLN 51,400,000	Republic of Poland Government Bond, 2.250%, 25/10/24	10,194,597	0.66	<b>Total Romania</b>		<b>45,558,597</b>	<b>2.95</b>
PLN 24,500,000	Republic of Poland Government Bond, 3.250%, 25/07/25	4,854,006	0.31	<b>Serbia</b>			
PLN 13,200,000	Republic of Poland Government Bond, 2.500%, 25/07/26	2,448,746	0.16	RSD 325,700,000	Serbia Treasury Bond, 4.500%, 11/01/26	2,604,584	0.17
PLN 47,200,000	Republic of Poland Government Bond, 2.500%, 25/07/27	8,419,119	0.54	RSD 132,200,000	Serbia Treasury Bond, 5.875%, 08/02/28	1,135,781	0.07
PLN 108,967,000	Republic of Poland Government Bond, 2.750%, 25/04/28	19,450,628	1.26	<b>Total Serbia</b>		<b>3,740,365</b>	<b>0.24</b>
PLN 42,500,000	Republic of Poland Government Bond, 2.750%, 25/10/29	7,265,701	0.47	<b>South Africa</b>			
PLN 21,450,000	Republic of Poland Government Bond, 1.250%, 25/10/30	3,132,205	0.20	ZAR 78,200,000	Republic Of South Africa, 6.500%, 28/02/41	2,930,249	0.19
PLN 2,100,000	Republic of Poland Government Bond, zero coupon, perpetual	401,704	0.03	ZAR 8,050,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	520,325	0.03
PLN 112,920,000	Republic of Poland Government Bond, 0.750%, perpetual	21,159,644	1.37	ZAR 353,632,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	22,857,591	1.48
				ZAR 370,018,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	19,631,520	1.27

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.32% (continued)				Government Bonds - 97.32% (continued)			
South Africa (continued)				Thailand (continued)			
ZAR 4,000,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	192,031	0.01	THB 334,700,000	Thailand Government Bond, 1.600%, 17/12/29	8,740,320	0.57
ZAR 207,436,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	9,958,521	0.65	THB 176,639,000	Thailand Government Bond, 3.650%, 20/06/31	5,328,402	0.34
ZAR 306,064,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	15,646,990	1.01	THB 312,659,000	Thailand Government Bond, 3.775%, 25/06/32	9,548,927	0.62
ZAR 240,993,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	12,331,430	0.80	THB 93,100,000	Thailand Government Bond, 1.600%, 17/06/35	2,152,148	0.14
ZAR 42,580,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	1,687,516	0.11	THB 317,800,000	Thailand Government Bond, 1.585%, 17/12/35	7,277,236	0.47
ZAR 237,906,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	11,478,562	0.74	THB 183,951,000	Thailand Government Bond, 3.400%, 17/06/36	5,151,341	0.33
ZAR 193,038,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	9,500,748	0.62	THB 504,500,000	Thailand Government Bond, 3.300%, 17/06/38	13,710,672	0.89
ZAR 655,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	24,544	0.00	THB 185,800,000	Thailand Government Bond, 2.000%, 17/06/42	3,964,946	0.26
ZAR 389,367,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	18,444,401	1.19	THB 143,105,000	Thailand Government Bond, 2.875%, 17/06/46	3,309,891	0.21
ZAR 9,007,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	423,706	0.03	THB 318,400,000	Thailand Government Bond, 2.000%, perpetual	8,424,984	0.55
ZAR 298,500,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	14,041,986	0.91	THB 23,600,000	Thailand Government Bond, 1.875%, perpetual	425,068	0.03
<b>Total South Africa</b>		<b>139,670,120</b>	<b>9.04</b>	<b>Total Thailand</b>		<b>154,954,475</b>	<b>10.02</b>
Thailand				Turkey			
THB 245,170,000	Thailand Government Bond, 3.625%, 16/06/23	7,098,194	0.46	TRY 26,206,000	Turkey Government Bond, 8.500%, 14/09/22	1,539,337	0.10
THB 269,050,000	Thailand Government Bond, 2.400%, 17/12/23	7,721,651	0.50	TRY 55,318,000	Turkey Government Bond, 12.200%, 18/01/23	3,150,805	0.20
THB 394,700,000	Thailand Government Bond, 0.750%, 17/06/24	10,945,922	0.70	TRY 4,700,000	Turkey Government Bond, 7.100%, 08/03/23	254,754	0.02
THB 341,909,000	Thailand Government Bond, 1.450%, 17/12/24	9,575,807	0.62	TRY 17,000,000	Turkey Government Bond, 16.200%, 14/06/23	962,178	0.06
THB 393,800,000	Thailand Government Bond, 0.950%, 17/06/25	10,799,669	0.70	TRY 2,200,000	Turkey Government Bond, 8.800%, 27/09/23	112,329	0.01
THB 271,164,000	Thailand Government Bond, 3.850%, 12/12/25	8,102,137	0.52	TRY 2,800,000	Turkey Government Bond, 10.400%, 20/03/24	140,365	0.01
THB 212,278,000	Thailand Government Bond, 2.125%, 17/12/26	5,947,173	0.39	TRY 28,747,000	Turkey Government Bond, 9.000%, 24/07/24	1,360,173	0.09
THB 363,600,000	Thailand Government Bond, 1.000%, 17/06/27	9,601,471	0.62	TRY 7,800,000	Turkey Government Bond, 8.000%, 12/03/25	337,292	0.02
THB 15,496,000	Thailand Government Bond, 3.580%, 17/12/27	461,331	0.03	TRY 36,109,000	Turkey Government Bond, 10.600%, 11/02/26	1,546,308	0.10
THB 346,200,000	Thailand Government Bond, 2.875%, 17/12/28	9,912,856	0.64	TRY 12,157,000	Turkey Government Bond, 11.000%, 24/02/27	532,253	0.03
THB 210,357,000	Thailand Government Bond, 4.875%, 22/06/29	6,754,329	0.43	TRY 29,957,000	Turkey Government Bond, 10.500%, 11/08/27	1,316,949	0.08
				TRY 5,800,000	Turkey Government Bond, 12.400%, 08/03/28	269,913	0.02
				TRY 43,400,000	Turkey Government Bond, 11.700%, 13/11/30	1,835,139	0.12
				TRY 36,100,000	Turkey Government Bond, 12.600%, perpetual	1,682,137	0.11
				<b>Total Turkey</b>		<b>15,039,932</b>	<b>0.97</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

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)			
Government Bonds - 97.32% (continued)			
Uruguay			
UYU 38,450,000	Uruguay Government International Bond, 8.500%, 15/03/28	881,543	0.06
UYU 37,800,000	Uruguay Government International Bond, 8.250%, 21/05/31	820,580	0.05
Total Uruguay		1,702,123	0.11
Total Government Bonds		1,504,332,608	97.32
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		1,504,674,045	97.34
TOTAL INVESTMENTS		1,504,674,045	97.34

### Derivatives

Forward Foreign Exchange Contracts – (0.03)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNY / Sold USD, due 07/07/22	HSBC Bank PLC	1,000,000	148,067	1,254	0.00
Bought USD / Sold CNY, due 07/07/22	BNP Paribas SA	1,498,217	10,000,000	5,011	0.00
Bought USD / Sold CNY, due 04/08/22	Barclays Bank PLC	1,345,768	9,000,000	3,811	0.00
Bought USD / Sold IDR, due 07/07/22	Merrill Lynch International	3,502,747	51,000,000,000	83,846	0.01
Bought USD / Sold IDR, due 04/08/22	Merrill Lynch International	2,291,569	34,000,000,000	20,334	0.00
Bought USD / Sold PLN, due 07/07/22	Barclays Bank PLC	5,177,265	23,000,000	62,795	0.00
Bought USD / Sold ZAR, due 07/07/22	Barclays Bank PLC	5,034,613	80,000,000	152,333	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				329,384	0.02

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CNY / Sold USD, due 07/07/22	Barclays Bank PLC	9,000,000	1,346,298	(2,412)	(0.00)
Bought IDR / Sold USD, due 07/07/22	Merrill Lynch International	34,000,000,000	2,293,423	(14,156)	(0.00)
Bought IDR / Sold USD, due 07/07/22	UBS AG	17,000,000,000	1,154,891	(15,257)	(0.00)
Bought PLN / Sold USD, due 07/07/22	Merrill Lynch International	23,000,000	5,369,441	(254,971)	(0.02)
Bought PLN / Sold USD, due 04/08/22	Barclays Bank PLC	23,000,000	5,156,927	(63,066)	(0.00)
Bought ZAR / Sold USD, due 07/07/22	Goldman Sachs International	80,000,000	5,129,060	(246,780)	(0.02)
Bought ZAR / Sold USD, due 04/08/22	Barclays Bank PLC	80,000,000	5,020,490	(152,309)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(748,951)	(0.05)
Total Forward Foreign Exchange Contracts				(419,567)	(0.03)

Other Net Assets/(Liabilities)	41,591,962	2.69
TOTAL NET ASSETS	1,545,846,440	100.00

## Schedule of Investments

as at 30 June 2022 (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 - 97.11%				Common and Preferred Stocks - 97.11% <i>(continued)</i>			
Argentina				Hungary			
USD 775	MercadoLibre Inc	493,574	1.04	HUF 16,148	OTP Bank Nyrt	358,325	0.76
Total Argentina				Total Hungary			
493,574 1.04				885,934 1.87			
Brazil				India			
BRL 245,200	B3 SA - Brasil Bolsa Balcao	513,896	1.08	INR 54,685	HCL Technologies Ltd	673,933	1.42
BRL 96,900	Itau Unibanco Holding SA-Preferred Stock	420,068	0.89	USD 16,069	HDFC Bank Ltd	883,152	1.86
BRL 326,200	Magazine Luiza SA	145,963	0.31	USD 98,648	ICICI Bank Ltd-ADR	1,750,016	3.70
BRL 224,700	Sendas Distribuidora SA	613,156	1.29	INR 12,342	Maruti Suzuki India Ltd	1,323,828	2.80
BRL 24,800	Vale SA	363,076	0.77	INR 11,354	Reliance Industries Ltd	373,181	0.79
Total Brazil				USD 26,187	Reliance Industries Ltd-GDR	1,703,464	3.60
2,056,159 4.34				Total India			
Canada				6,707,574 14.17			
CAD 48,971	Parex Resources Inc	827,604	1.75	Indonesia			
Total Canada				IDR 1,614,900	Bank Mandiri Persero Tbk PT	859,076	1.81
827,604 1.75				Total Indonesia			
China				859,076 1.81			
HKD 68,828	Alibaba Group Holding Ltd	981,509	2.07	Korea			
HKD 57,100	ANTA Sports Products Ltd	701,475	1.48	KRW 1,551	Korea Zinc Co Ltd	582,342	1.23
HKD 18,624	Baidu Inc	352,451	0.75	KRW 1,534	LG Chem Ltd	609,630	1.29
HKD 12,198	BYD Co Ltd	488,110	1.03	KRW 2,427	Naver Corp	448,614	0.94
HKD 944,000	China Construction Bank Corp	633,989	1.34	KRW 66,878	Samsung Electronics Co Ltd	2,935,957	6.20
HKD 110,500	China Merchants Bank Co Ltd	739,300	1.56	KRW 25,679	Shinhan Financial Group Co Ltd	732,753	1.55
CNY 20,700	Gigadevice Semiconductor Beijing Inc	439,090	0.93	Total Korea			
HKD 73,000	Haier Smart Home Co Ltd	270,251	0.57	5,309,296 11.21			
HKD 64,860	JD.com Inc	2,089,552	4.41	Mexico			
CNY 3,500	Kweichow Moutai Co Ltd	1,067,614	2.26	MXN 1,141,300	America Movil SAB de CV	1,162,470	2.46
HKD 21,800	Meituan Dianping	539,517	1.14	MXN 99,700	Grupo Financiero Banorte SAB de CV	554,297	1.17
CNY 21,100	Midea Group Co Ltd	190,064	0.40	Total Mexico			
HKD 51,635	NetEase Inc	948,216	2.00	1,716,767 3.63			
HKD 88,500	Ping An Insurance Group Co of China Ltd	601,696	1.27	Netherlands			
CNY 68,000	Shenzhen Inovance Technology Co Ltd	668,112	1.41	ZAR 5,882	Prosus NV	378,843	0.80
CNY 6,000	Shenzhen Mindray Bio-Medical Electronics Co Ltd	280,302	0.59	Total Netherlands			
HKD 17,000	Shenzhen International Group Holdings Ltd	205,921	0.44	378,843 0.80			
TWD 9,171	Silergy Corp	738,714	1.56	Poland			
CNY 51,060	Sino Wealth Electronic Ltd	379,359	0.80	PLN 8,919	CD Projekt SA	189,813	0.40
HKD 55,300	Tencent Holdings Ltd	2,497,572	5.28	Total Poland			
HKD 22,300	WuXi AppTec Co Ltd	296,975	0.63	189,813 0.40			
HKD 67,240	Wuxi Biologics Cayman Inc	615,249	1.30	Portugal			
Total China				EUR 19,258	Jeronimo Martins SGPS SA	417,564	0.88
15,725,038 33.22				Total Portugal			
Egypt				417,564 0.88			
EGP 154,383	Commercial International Bank Egypt SAE	306,138	0.65	Russia			
Total Egypt				USD 3,479	Yandex NV*	0	0.00
306,138 0.65				Total Russia			
Hong Kong				0 0.00			
HKD 103,600	AIA Group Ltd	1,122,880	2.37	Saudi Arabia			
HKD 58,000	Brilliance China Automotive Holdings Ltd	22,174	0.05	SAR 4,047	Jarir Marketing Co	175,380	0.37
Total Hong Kong				SAR 38,814	National Commercial Bank	681,709	1.44
1,145,054 2.42				Total Saudi Arabia			
				857,089 1.81			
				South Africa			
				ZAR 201,540	FirstRand Ltd	767,285	1.62
				ZAR 36,592	Shoprite Holdings Ltd	441,986	0.94
				ZAR 116,875	Sibanye Stillwater Ltd	290,145	0.61
				Total South Africa			
				1,499,416 3.17			



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 97.11% (continued)				Common and Preferred Stocks - 0.00% (continued)			
Taiwan				Cayman Islands			
TWD 1,051,000	CTBC Financial Holding Co Ltd	887,218	1.87	HKD 1,614,600	China Metal Recycling Holdings Ltd*	0	0.00
TWD 45,208	MediaTek Inc	989,806	2.09	Total Cayman Islands			
TWD 224,877	Taiwan Semiconductor Manufacturing Co Ltd	3,600,029	7.61	0			
Total Taiwan				Mexico			
5,477,053				MXN 414,414			
11.57				Corporacion Chihuahua SA de CV*			
Thailand				MXN 429			
THB 160,900	Kasikornbank PCL	689,474	1.46	Corporacion Chihuahua SA de CV-Preferred Stock*			
Total Thailand				Total Mexico			
689,474				0			
1.46				Thailand			
United Arab Emirates				THB 16,900			
AED 177,930	Abu Dhabi Commercial Bank PJSC	429,190	0.91	General Finance and Securities PLC*			
Total United Arab Emirates				THB 54,800			
429,190				Nava Finance Public*			
0.91				THB 13,200			
Total Common and Preferred Stocks				Union Asia Finance PLC*			
45,970,656				Total Thailand			
97.11				0			
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Total Common and Preferred Stocks			
45,970,656				0			
97.11				Total Other transferable securities			
Other transferable securities				0			
Common and Preferred Stocks - 0.00%				TOTAL INVESTMENTS			
Brazil				45,970,656			
BRL 587,050	Mesbla*	0	0.00	97.11			
BRL 295,635	Mesbla SA*	0	0.00				
Total Brazil							
0							
0.00							

### Derivatives

#### Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 16/09/22	USD	(15)	752,025	14,935	0.03
Unrealised Gain on Futures Contracts				14,935	0.03
Total Futures Contracts				14,935	0.03
Other Net Assets/(Liabilities)				1,352,938	2.86
TOTAL NET ASSETS				47,338,529	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 22,736 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 2022 (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 - 97.35%				Common and Preferred Stocks - 97.35% <i>(continued)</i>			
France				United States <i>(continued)</i>			
EUR 77,878	Dassault Systemes SE	2,858,977	2.74	USD 12,500	Walt Disney Co	1,180,000	1.13
EUR 14,212	EssilorLuxottica SA	2,123,199	2.03	USD 30,459	Xylem Inc	2,381,285	2.28
EUR 5,556	LVMH Moet Hennessy Louis Vuitton SE	3,378,816	3.24	<b>Total United States</b>		<b>62,174,302</b>	<b>59.57</b>
<b>Total France</b>		<b>8,360,992</b>	<b>8.01</b>	<b>Total Common and Preferred Stocks</b>		<b>101,607,069</b>	<b>97.35</b>
Germany				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 113,259	Infineon Technologies AG	2,734,008	2.62			101,607,069	97.35
<b>Total Germany</b>		<b>2,734,008</b>	<b>2.62</b>	<b>TOTAL INVESTMENTS</b>		<b>101,607,069</b>	<b>97.35</b>
Hong Kong				Other Net Assets/(Liabilities)			
HKD 241,600	AIA Group Ltd	2,618,607	2.51			2,770,827	2.65
<b>Total Hong Kong</b>		<b>2,618,607</b>	<b>2.51</b>	<b>TOTAL NET ASSETS</b>		<b>104,377,896</b>	<b>100.00</b>
Ireland							
USD 17,792	Trane Technologies PLC	2,310,647	2.21				
<b>Total Ireland</b>		<b>2,310,647</b>	<b>2.21</b>				
Japan							
JPY 14,000	Disco Corp	3,318,244	3.18				
JPY 21,200	Hoya Corp	1,807,824	1.73				
JPY 47,000	Murata Manufacturing Co Ltd	2,558,699	2.45				
<b>Total Japan</b>		<b>7,684,767</b>	<b>7.36</b>				
Switzerland							
CHF 31,212	Nestle SA	3,633,222	3.48				
CHF 12,829	Roche Holding AG	4,268,740	4.09				
CHF 8,755	Sika AG	2,011,908	1.93				
<b>Total Switzerland</b>		<b>9,913,870</b>	<b>9.50</b>				
United Kingdom							
GBP 59,753	Ashtead Group PLC	2,495,580	2.39				
GBP 35,758	London Stock Exchange Group PLC	3,314,296	3.18				
<b>Total United Kingdom</b>		<b>5,809,876</b>	<b>5.57</b>				
United States							
USD 3,019	Alphabet Inc	6,579,186	6.30				
USD 43,632	Amazon.com Inc	4,634,155	4.44				
USD 45,928	Applied Materials Inc	4,178,529	4.00				
USD 55,025	Charles Schwab Corp	3,476,479	3.33				
USD 27,206	CME Group Inc	5,569,068	5.34				
USD 85,304	Corning Inc	2,687,929	2.57				
USD 25,282	First Republic Bank	3,645,664	3.49				
USD 8,978	JPMorgan Chase & Co	1,011,013	0.97				
USD 9,904	Martin Marietta Materials Inc	2,963,673	2.84				
USD 52,574	Merck & Co Inc	4,793,171	4.59				
USD 13,778	Parker-Hannifin Corp	3,390,077	3.25				
USD 20,282	salesforce.com Inc	3,347,341	3.21				
USD 6,357	ServiceNow Inc	3,022,881	2.90				
USD 24,015	Splunk Inc	2,124,367	2.04				
USD 11,044	Vertex Pharmaceuticals Inc	3,112,089	2.98				
USD 20,709	Visa Inc	4,077,395	3.91				

## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85%				Corporate Bonds - 99.85% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 30,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	29,898	0.01	USD 10,000	Bell Canada Inc, 4.300%, 29/07/49	8,945	0.00
USD 130,000	National Australia Bank Ltd, 3.375%, 14/01/26	127,731	0.05	USD 430,000	Bell Telephone Co of Canada or Bell Canada, 3.200%, perpetual	316,321	0.14
USD 80,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	83,328	0.04	USD 20,000	Brookfield Finance Inc, 4.250%, 02/06/26	19,684	0.01
USD 100,000	Westpac Banking Corp, 3.300%, 26/02/24	99,715	0.04	USD 300,000	Brookfield Finance Inc, 4.850%, 29/03/29	296,454	0.13
USD 30,000	Westpac Banking Corp, 2.350%, 19/02/25	28,984	0.01	USD 125,000	Brookfield Finance Inc, 4.350%, 15/04/30	119,336	0.05
USD 110,000	Westpac Banking Corp, 4.322%, 23/11/31	105,943	0.05	USD 110,000	Brookfield Finance Inc, 4.700%, 20/09/47	96,597	0.04
USD 20,000	Westpac Banking Corp, 4.110%, 24/07/34	18,298	0.01	USD 40,000	Brookfield Finance Inc, 3.625%, perpetual	29,225	0.01
USD 115,000	Westpac Banking Corp, 2.668%, 15/11/35	92,285	0.04	USD 345,000	Canadian Imperial Bank of Commerce, 2.250%, 28/01/25	331,110	0.14
USD 100,000	Westpac Banking Corp, 1.019%, perpetual	94,053	0.04	USD 100,000	Canadian Imperial Bank of Commerce, 3.100%, perpetual	98,930	0.04
USD 170,000	Westpac Banking Corp, 3.350%, perpetual	164,533	0.07	USD 80,000	Canadian Imperial Bank of Commerce, 1.250%, perpetual	71,395	0.03
USD 300,000	Westpac Banking Corp, 2.894%, perpetual	284,304	0.12	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	17,116	0.01
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,846	0.04	USD 250,000	Canadian National Railway Co, 4.450%, 20/01/49	238,050	0.10
USD 100,000	Westpac Banking Corp, 2.963%, perpetual	72,488	0.03	USD 560,000	Canadian National Railway Co, 2.450%, 01/05/50	375,939	0.16
<b>Total Australia</b>		<b>1,285,406</b>	<b>0.55</b>	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	96,983	0.04
Canada				USD 100,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	84,646	0.04
USD 115,000	Bank of Montreal, 3.803%, 15/12/32	106,783	0.05	USD 100,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	99,253	0.04
USD 30,000	Bank of Montreal, 0.625%, perpetual	28,224	0.01	USD 225,000	Canadian Pacific Railway Co, 4.800%, 01/08/45	220,824	0.09
USD 40,000	Bank of Montreal, 1.250%, perpetual	35,452	0.02	USD 120,000	Canadian Pacific Railway Co, 3.100%, 02/12/51	88,411	0.04
USD 210,000	Bank of Montreal, 0.949%, perpetual	187,024	0.08	USD 169,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	175,780	0.08
USD 300,000	Bank Of Montreal, 3.300%, 05/02/24	299,325	0.13	USD 100,000	Canadian Pacific Railway Co, 1.750%, perpetual	90,541	0.04
USD 20,000	Bank of Nova Scotia, 3.400%, 11/02/24	19,937	0.01	USD 200,000	Canadian Pacific Railway Co, 2.450%, perpetual	171,586	0.07
USD 105,000	Bank of Nova Scotia, 2.200%, 03/02/25	100,574	0.04	USD 50,000	Canadian Pacific Railway Co, 5.950%, perpetual	55,222	0.02
USD 450,000	Bank of Nova Scotia, 1.300%, 11/06/25	411,630	0.18	USD 100,000	Canadian Pacific Railway Co, 3.000%, perpetual	78,593	0.03
USD 190,000	Bank of Nova Scotia, 4.500%, 16/12/25	190,234	0.08	USD 200,000	CGI Inc, 2.300%, perpetual	161,176	0.07
USD 200,000	Bank of Nova Scotia, 4.588%, 04/05/37	183,878	0.08	USD 290,000	Enbridge Inc, 2.500%, 15/01/25	279,064	0.12
USD 30,000	Bank of Nova Scotia, 2.700%, perpetual	28,321	0.01	USD 15,000	Enbridge Inc, 3.700%, 15/07/27	14,384	0.01
USD 100,000	Bank of Nova Scotia, 2.150%, perpetual	81,735	0.04	USD 350,000	Enbridge Inc, 4.500%, 10/06/44	305,946	0.13
USD 100,000	Barrick Gold Corp, 5.250%, 01/04/42	98,538	0.04	USD 10,000	Enbridge Inc, 4.000%, 15/11/49	8,381	0.00
USD 140,000	Bell Canada Inc, 4.464%, 01/04/48	128,225	0.05	USD 80,000	Enbridge Inc, 3.400%, 01/08/51	60,373	0.03
				USD 170,000	Enbridge Inc, 5.500%, perpetual	175,171	0.07
				USD 20,000	Magna International Inc, 3.625%, 15/06/24	19,879	0.01
				USD 50,000	Magna International Inc, 2.450%, 15/06/30	42,637	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
Canada <i>(continued)</i>				Cayman Islands			
USD 100,000	Manulife Financial Corp, 4.061%, 24/02/32	92,451	0.04	USD 520,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	516,896	0.22
USD 50,000	Manulife Financial Corp, 5.375%, 04/03/46	53,480	0.02	USD 20,000	Alibaba Group Holding Ltd, 4.000%, 06/12/37	17,287	0.01
USD 30,000	National Bank of Canada, 0.550%, 15/11/24	28,625	0.01	USD 200,000	Alibaba Group Holding Ltd, 4.200%, 06/12/47	165,608	0.07
USD 275,000	Rogers Communications Inc, 3.625%, 15/12/25	269,297	0.12	USD 10,000	Alibaba Group Holding Ltd, 4.400%, 06/12/57	8,209	0.00
USD 20,000	Rogers Communications Inc, 2.900%, 15/11/26	18,889	0.01	USD 200,000	Alibaba Group Holdings Ltd, 3.400%, 06/12/27	191,142	0.08
USD 290,000	Rogers Communications Inc, 3.200%, 15/03/27	275,256	0.12	USD 100,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	69,175	0.03
USD 220,000	Rogers Communications Inc, 5.000%, 15/03/44	204,402	0.09	USD 200,000	Baidu Inc, 3.875%, 29/09/23	200,660	0.09
USD 10,000	Rogers Communications Inc, 3.700%, 15/11/49	7,617	0.00	USD 30,000	Baidu Inc, 3.625%, 06/07/27	28,913	0.01
USD 95,000	Royal Bank of Canada, 3.700%, 05/10/23	95,601	0.04	USD 250,000	Fibria Overseas Finance Ltd, 5.500%, 17/01/27	247,615	0.11
USD 300,000	Royal Bank of Canada, 2.250%, 01/11/24	289,932	0.12	<b>Total Cayman Islands</b>		<b>1,445,505</b>	<b>0.62</b>
USD 120,000	Royal Bank of Canada, 4.650%, 27/01/26	121,279	0.05	France			
USD 20,000	Royal Bank of Canada, 0.500%, perpetual	19,342	0.01	USD 10,000	AXA SA, 8.600%, 15/12/30	11,843	0.01
USD 400,000	Royal Bank of Canada, 1.150%, perpetual	370,080	0.16	USD 50,000	Legrand France SA, 8.500%, perpetual	55,234	0.02
USD 30,000	Royal Bank of Canada, 1.150%, perpetual	26,775	0.01	USD 115,000	Orange SA, 9.000%, 01/03/31	148,413	0.06
USD 150,000	Royal Bank of Canada, 2.300%, perpetual	124,932	0.05	USD 105,000	Orange SA, 5.375%, 13/01/42	108,362	0.05
USD 250,000	Royal Bank of Canada, 3.875%, perpetual	237,845	0.10	USD 50,000	Orange SA, 5.500%, 06/02/44	52,602	0.02
USD 190,000	Telus Corp, 4.600%, 16/11/48	177,175	0.08	USD 30,000	Sanofi, 3.375%, 19/06/23	29,975	0.01
USD 20,000	Thomson Reuters Corp, 3.350%, 15/05/26	19,416	0.01	<b>Total France</b>		<b>406,429</b>	<b>0.17</b>
USD 100,000	Toronto-Dominion Bank, 0.750%, 12/06/23	97,047	0.04	Germany			
USD 20,000	Toronto-Dominion Bank, 3.250%, 11/03/24	19,865	0.01	USD 150,000	Deutsche Bank AG, 0.898%, 28/05/24	140,625	0.06
USD 30,000	Toronto-Dominion Bank, 2.650%, 12/06/24	29,438	0.01	USD 50,000	Deutsche Bank AG, 3.700%, 30/05/24	49,203	0.02
USD 125,000	Toronto-Dominion Bank, 1.150%, 12/06/25	115,434	0.05	USD 390,000	Deutsche Bank AG, 3.961%, 26/11/25	377,809	0.16
USD 150,000	Toronto-Dominion Bank, 1.250%, 10/09/26	133,155	0.06	USD 150,000	Deutsche Bank AG, 1.686%, 19/03/26	134,545	0.06
USD 50,000	Toronto-Dominion Bank, 3.625%, 15/09/31	48,118	0.02	USD 200,000	Deutsche Bank AG, 1.447%, perpetual	187,062	0.08
USD 130,000	Toronto-Dominion Bank, 0.450%, perpetual	125,848	0.05	USD 20,000	Deutsche Bank AG/London, 3.700%, 30/05/24	19,786	0.01
USD 25,000	Toronto-Dominion Bank, 0.550%, perpetual	23,789	0.01	<b>Total Germany</b>		<b>909,030</b>	<b>0.39</b>
USD 370,000	Toronto-Dominion Bank, 0.750%, perpetual	334,018	0.14	Guernsey			
USD 270,000	Toronto-Dominion Bank, 2.000%, perpetual	219,569	0.09	USD 275,000	Amdocs Ltd, 2.538%, 15/06/30	233,038	0.10
<b>Total Canada</b>		<b>9,726,507</b>	<b>4.15</b>	USD 30,000	Credit Suisse Group AG, 4.550%, 17/04/26	29,295	0.01
				USD 180,000	Credit Suisse Group Funding Guernsey Ltd, 3.800%, 09/06/23	178,837	0.08
				USD 100,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	96,934	0.04
				USD 120,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	102,691	0.04
				<b>Total Guernsey</b>		<b>640,795</b>	<b>0.27</b>
				Ireland			
				USD 225,000	Allegion plc, 3.500%, perpetual	199,528	0.09
				USD 5,000	Aon PLC, 3.500%, 14/06/24	4,967	0.00
				USD 100,000	Aptiv PLC, 3.100%, 01/12/51	64,523	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
Ireland <i>(continued)</i>				Japan <i>(continued)</i>			
USD 100,000	GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	97,375	0.04	USD 425,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	345,525	0.15
USD 300,000	GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	280,779	0.12	USD 200,000	Mizuho Financial Group Inc, 4.254%, perpetual	192,470	0.08
USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.625%, 02/07/24	29,669	0.01	USD 20,000	Mizuho Financial Group Inc, 2.260%, perpetual	15,975	0.01
USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.900%, 14/02/26	29,826	0.01	USD 15,000	Nomura Holdings Inc, 3.103%, 16/01/30	12,763	0.00
USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	81,480	0.04	USD 100,000	Nomura Holdings Inc, 2.608%, 14/07/31	79,584	0.03
USD 90,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 4.500%, perpetual	78,684	0.03	USD 100,000	Nomura Holdings Inc, 1.851%, perpetual	91,802	0.04
USD 185,000	STERIS Irish FinCo UnLtd Co, 2.700%, perpetual	156,170	0.07	USD 100,000	Nomura Holdings Inc, 2.329%, perpetual	88,524	0.04
<b>Total Ireland</b>		<b>1,023,001</b>	<b>0.44</b>	USD 100,000	Nomura Holdings Inc, 2.172%, perpetual	84,299	0.04
Japan				USD 30,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	30,094	0.01
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	119,887	0.05	USD 30,000	Sumitomo Mitsui Banking Corp, 3.950%, perpetual	30,125	0.01
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.407%, 07/03/24	119,137	0.05	USD 20,000	Sumitomo Mitsui Financial Group Inc, 3.936%, 16/10/23	20,114	0.01
USD 40,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	37,998	0.02	USD 100,000	Sumitomo Mitsui Financial Group Inc, 0.508%, 12/01/24	95,248	0.04
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	99,293	0.04	USD 350,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	340,928	0.14
USD 200,000	Mitsubishi UFJ Financial Group Inc, 0.953%, 19/07/25	186,764	0.08	USD 425,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	391,425	0.17
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	19,642	0.01	USD 160,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	157,125	0.07
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	116,122	0.05	USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	140,301	0.06
USD 130,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	125,443	0.05	USD 300,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	265,362	0.11
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	112,985	0.05	USD 30,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	28,351	0.01
USD 510,000	Mitsubishi UFJ Financial Group Inc, 3.195%, 18/07/29	460,249	0.20	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27	38,040	0.02
USD 260,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	211,739	0.09	USD 45,000	Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28	44,028	0.02
USD 400,000	Mitsubishi UFJ Financial Group Inc, 0.848%, perpetual	385,296	0.16	USD 70,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	62,369	0.03
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.412%, perpetual	183,890	0.08	USD 15,000	Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30	13,073	0.00
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.538%, perpetual	176,666	0.07	USD 50,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	41,169	0.02
USD 70,000	Mitsubishi UFJ Financial Group Inc, 4.153%, perpetual	64,237	0.03	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	160,282	0.07
USD 600,000	Mizuho Financial Group Inc, 1.241%, 10/07/24	583,182	0.25	USD 20,000	Sumitomo Mitsui Financial Group Inc, 2.296%, 12/01/41	13,641	0.01
USD 50,000	Mizuho Financial Group Inc, 3.663%, 28/02/27	47,782	0.02	USD 20,000	Takeda Pharmaceutical Co Ltd, 4.400%, 26/11/23	20,145	0.01
USD 10,000	Mizuho Financial Group Inc, 2.591%, 25/05/31	8,396	0.00	USD 380,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	387,547	0.16
				USD 120,000	Takeda Pharmaceutical Co Ltd, 3.375%, 09/07/60	87,605	0.04
				USD 110,000	Toyota Motor Corp, 3.419%, 20/07/23	110,464	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% (continued)				Corporate Bonds - 99.85% (continued)			
Japan (continued)				Netherlands			
USD 130,000	Toyota Motor Corp, 0.681%, 25/03/24	124,076	0.05	USD 15,000	CNH Industrial NV, 4.500%, 15/08/23	15,137	0.01
USD 20,000	Toyota Motor Corp, 2.358%, 02/07/24	19,613	0.01	USD 205,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	253,249	0.11
<b>Total Japan</b>		<b>6,590,775</b>	<b>2.81</b>	USD 70,000	Iberdrola International BV, 6.750%, 15/07/36	81,220	0.04
Jersey				USD 20,000	ING Groep NV, 4.100%, 02/10/23	20,066	0.01
USD 30,000	Aptiv PLC, 5.400%, 15/03/49	27,474	0.01	USD 100,000	ING Groep NV, 3.550%, 09/04/24	99,184	0.04
USD 50,000	Aptiv PLC, 4.350%, perpetual	47,343	0.02	USD 40,000	ING Groep NV, 3.950%, 29/03/27	38,578	0.02
<b>Total Jersey</b>		<b>74,817</b>	<b>0.03</b>	USD 100,000	ING Groep NV, 4.550%, 02/10/28	97,321	0.04
Lithuania				USD 350,000	ING Groep NV, 2.727%, 01/04/32	291,592	0.12
USD 25,000	NXP BV / NXP Funding LLC, 5.350%, perpetual	25,539	0.01	USD 30,000	Mylan NV, 3.950%, 15/06/26	28,285	0.01
USD 210,000	NXP BV / NXP Funding LLC, 5.550%, perpetual	214,154	0.09	<b>Total Netherlands</b>		<b>924,632</b>	<b>0.40</b>
USD 300,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.300%, 18/06/29	287,928	0.12	Singapore			
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	82,232	0.04	USD 100,000	Flex Ltd, 3.750%, 01/02/26	95,527	0.04
<b>Total Lithuania</b>		<b>609,853</b>	<b>0.26</b>	<b>Total Singapore</b>		<b>95,527</b>	<b>0.04</b>
Luxembourg				Spain			
USD 20,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	19,195	0.01	USD 250,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, perpetual	226,717	0.10
USD 90,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	80,605	0.03	USD 320,000	Banco Santander SA, 2.746%, 28/05/25	303,546	0.13
USD 290,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	234,395	0.10	USD 200,000	Banco Santander SA, 5.179%, 19/11/25	200,542	0.09
USD 50,000	Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29	46,929	0.02	USD 100,000	Banco Santander SA, 1.849%, 25/03/26	89,970	0.04
USD 20,000	Trane Technologies Luxembourg Finance SA, 4.500%, 21/03/49	17,839	0.01	USD 200,000	Banco Santander SA, 4.250%, 11/04/27	192,990	0.08
USD 50,000	Trane Technologies Luxembourg Finance SA, 3.500%, perpetual	48,694	0.02	USD 20,000	Banco Santander SA, 3.800%, 23/02/28	18,728	0.01
<b>Total Luxembourg</b>		<b>447,657</b>	<b>0.19</b>	USD 110,000	Banco Santander SA, 3.306%, 27/06/29	99,991	0.04
Mexico				USD 30,000	Banco Santander SA, 2.958%, perpetual	25,149	0.01
USD 200,000	America Movil SAB de CV, 3.625%, 22/04/29	190,346	0.08	USD 100,000	Banco Santander SA, 3.225%, perpetual	79,831	0.03
USD 80,000	America Movil SAB de CV, 6.125%, 30/03/40	88,505	0.04	USD 120,000	Telefonica Emisiones SA, 4.103%, 08/03/27	117,558	0.05
USD 100,000	America Movil SAB de CV, 4.375%, 22/04/49	92,605	0.04	USD 20,000	Telefonica Emisiones SA, 7.045%, 20/06/36	22,582	0.01
USD 150,000	Coca-Cola Femsa SAB de CV, 1.850%, 01/09/32	116,877	0.05	USD 170,000	Telefonica Emisiones SA, 4.665%, 06/03/38	151,385	0.07
USD 150,000	Fomento Economico Mexicano SAB de CV, 4.375%, 10/05/43	135,232	0.06	USD 30,000	Telefonica Emisiones SA, 5.213%, 08/03/47	26,753	0.01
USD 20,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	15,478	0.01	USD 110,000	Telefonica Emisiones SA, 4.895%, 06/03/48	94,070	0.04
USD 10,000	Grupo Televisa SAB, 6.625%, 15/01/40	10,793	0.00	<b>Total Spain</b>		<b>1,649,812</b>	<b>0.71</b>
USD 100,000	Grupo Televisa SAB, 5.000%, 13/05/45	92,966	0.04	Sweden			
USD 50,000	Grupo Televisa SAB, 6.125%, 31/01/46	55,130	0.02	USD 50,000	Svenska Handelsbanken AB, 3.900%, 20/11/23	50,243	0.02
USD 50,000	Grupo Televisa SAB, 5.250%, 24/05/49	49,444	0.02	<b>Total Sweden</b>		<b>50,243</b>	<b>0.02</b>
<b>Total Mexico</b>		<b>847,376</b>	<b>0.36</b>				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
Switzerland				United Kingdom <i>(continued)</i>			
USD 325,000	Credit Suisse AG, 0.495%, 02/02/24	306,098	0.13	USD 40,000	HSBC Holdings PLC, 3.803%, 11/03/25	39,444	0.02
USD 50,000	Credit Suisse AG, 3.625%, 09/09/24	49,075	0.02	USD 10,000	HSBC Holdings PLC, 4.250%, 18/08/25	9,860	0.00
USD 20,000	Credit Suisse AG, 2.950%, 09/04/25	19,139	0.01	USD 220,000	HSBC Holdings PLC, 2.633%, 07/11/25	209,812	0.09
<b>Total Switzerland</b>		<b>374,312</b>	<b>0.16</b>	USD 420,000	HSBC Holdings PLC, 4.300%, 08/03/26	415,884	0.18
United Kingdom				USD 20,000	HSBC Holdings PLC, 1.645%, 18/04/26	18,347	0.01
USD 160,000	Aon PLC, 3.875%, 15/12/25	158,258	0.07	USD 240,000	HSBC Holdings PLC, 4.292%, 12/09/26	234,768	0.10
USD 10,000	Aon PLC, 4.600%, 14/06/44	8,979	0.00	USD 30,000	HSBC Holdings PLC, 1.589%, 24/05/27	26,377	0.01
USD 50,000	AstraZeneca PLC, 3.500%, 17/08/23	50,172	0.02	USD 100,000	HSBC Holdings PLC, 2.251%, 22/11/27	89,098	0.04
USD 80,000	AstraZeneca PLC, 3.375%, 16/11/25	79,221	0.03	USD 405,000	HSBC Holdings PLC, 4.583%, 19/06/29	390,060	0.17
USD 80,000	AstraZeneca PLC, 4.000%, 17/01/29	79,716	0.03	USD 445,000	HSBC Holdings PLC, 3.973%, 22/05/30	409,983	0.18
USD 200,000	AstraZeneca PLC, 6.450%, 15/09/37	239,886	0.10	USD 250,000	HSBC Holdings PLC, 2.357%, 18/08/31	202,920	0.09
USD 50,000	AstraZeneca PLC, 4.000%, 18/09/42	46,121	0.02	USD 150,000	HSBC Holdings PLC, 2.804%, 24/05/32	123,147	0.05
USD 50,000	AstraZeneca PLC, 4.375%, 16/11/45	48,513	0.02	USD 250,000	HSBC Holdings PLC, 2.871%, 22/11/32	204,780	0.09
USD 40,000	AstraZeneca PLC, 4.375%, 17/08/48	39,343	0.02	USD 270,000	HSBC Holdings PLC, 6.500%, 02/05/36	287,447	0.12
USD 90,000	AstraZeneca PLC, 2.125%, 06/08/50	60,150	0.03	USD 20,000	HSBC Holdings PLC, 6.500%, 15/09/37	21,409	0.01
USD 20,000	Barclays PLC, 3.811%, 10/03/42	15,191	0.01	USD 20,000	HSBC Holdings PLC, 6.800%, 01/06/38	21,711	0.01
USD 30,000	Barclays PLC, 1.007%, 10/12/24	28,473	0.01	USD 30,000	HSBC Holdings PLC, 6.100%, 14/01/42	33,172	0.01
USD 20,000	Barclays PLC, 3.650%, 16/03/25	19,582	0.01	USD 360,000	HSBC Holdings PLC, 5.250%, 14/03/44	335,052	0.14
USD 450,000	Barclays PLC, 3.932%, 07/05/25	443,056	0.19	USD 20,000	Lloyds Banking Group PLC, 4.050%, 16/08/23	20,063	0.01
USD 650,000	Barclays PLC, 4.375%, 12/01/26	642,174	0.27	USD 250,000	Lloyds Banking Group PLC, 3.870%, 09/07/25	247,110	0.11
USD 100,000	Barclays PLC, 2.852%, 07/05/26	94,450	0.04	USD 160,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	157,061	0.07
USD 30,000	Barclays PLC, 5.200%, 12/05/26	29,908	0.01	USD 50,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	49,072	0.02
USD 320,000	Barclays PLC, 4.972%, 16/05/29	314,038	0.13	USD 200,000	Lloyds Banking Group PLC, 4.375%, 22/03/28	194,224	0.08
USD 30,000	Barclays PLC, 4.950%, 10/01/47	28,435	0.01	USD 30,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	28,091	0.01
USD 50,000	Barclays PLC, 3.330%, perpetual	37,312	0.02	USD 20,000	Lloyds Banking Group PLC, 5.300%, 01/12/45	18,551	0.01
USD 100,000	Barclays PLC, 5.250%, perpetual	96,650	0.04	USD 100,000	Lloyds Banking Group PLC, 3.369%, 14/12/46	71,202	0.03
USD 140,000	British Telecommunications PLC, 9.625%, 15/12/30	174,150	0.07	USD 200,000	Lloyds Banking Group PLC, 1.627%, perpetual	177,880	0.08
USD 50,000	Brookfield Finance I UK Plc, 2.340%, 30/01/32	40,186	0.02	USD 50,000	Lloyds Banking Group PLC, 4.344%, perpetual	41,035	0.02
USD 220,000	Diageo Capital PLC, 2.375%, 24/10/29	195,063	0.08	USD 225,000	Natwest Group PLC, 4.445%, 08/05/30	212,506	0.09
USD 300,000	Diageo Capital PLC, 2.000%, 29/04/30	256,086	0.11				
USD 20,000	Diageo Capital PLC, 5.875%, 30/09/36	22,413	0.01				
USD 100,000	GlaxoSmithKline Capital PLC, 3.000%, 01/06/24	99,210	0.04				
USD 50,000	GlaxoSmithKline Capital PLC, 3.375%, 01/06/29	48,215	0.02				
USD 100,000	GlaxoSmithKline Capital PLC, 0.534%, perpetual	96,644	0.04				
USD 270,000	HSBC Holdings PLC, 4.250%, 14/03/24	268,939	0.12				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Prudential PLC, 3.125%, 14/04/30	9,169	0.00	USD 230,000	Abbott Laboratories, 4.750%, 30/11/36	243,924	0.10
USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	92,189	0.04	USD 30,000	Abbott Laboratories, 6.000%, 01/04/39	33,929	0.01
USD 200,000	Royal Bank of Scotland Group PLC, 3.875%, 12/09/23	199,494	0.09	USD 120,000	Abbott Laboratories, 4.900%, 30/11/46	126,116	0.05
USD 180,000	Royal Bank of Scotland Group PLC, 6.000%, 19/12/23	183,314	0.08	USD 30,000	AbbVie Inc, 3.750%, 14/11/23	30,114	0.01
USD 100,000	Royal Bank of Scotland Group PLC, 5.125%, 28/05/24	100,393	0.04	USD 220,000	AbbVie Inc, 3.800%, 15/03/25	218,489	0.09
USD 150,000	Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	148,429	0.06	USD 730,000	AbbVie Inc, 3.600%, 14/05/25	720,546	0.31
USD 20,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	19,388	0.01	USD 375,000	AbbVie Inc, 2.950%, 21/11/26	355,440	0.15
USD 130,000	Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	127,331	0.05	USD 240,000	AbbVie Inc, 4.250%, 14/11/28	237,264	0.10
USD 30,000	Santander UK Group Holdings PLC, 1.089%, 15/03/25	28,040	0.01	USD 345,000	AbbVie Inc, 4.550%, 15/03/35	336,082	0.14
USD 350,000	Santander UK Group Holdings PLC, 1.532%, 21/08/26	313,523	0.13	USD 250,000	AbbVie Inc, 4.500%, 14/05/35	242,527	0.10
USD 20,000	Santander UK Group Holdings PLC, 3.823%, 03/11/28	18,588	0.01	USD 10,000	AbbVie Inc, 4.300%, 14/05/36	9,396	0.00
USD 85,000	Santander UK PLC, 4.000%, 13/03/24	85,129	0.04	USD 30,000	AbbVie Inc, 4.050%, 21/11/39	26,737	0.01
USD 20,000	Vodafone Group PLC, 3.750%, 16/01/24	20,090	0.01	USD 260,000	AbbVie Inc, 4.850%, 15/06/44	249,298	0.11
USD 110,000	Vodafone Group PLC, 4.125%, 30/05/25	110,425	0.05	USD 170,000	AbbVie Inc, 4.700%, 14/05/45	160,116	0.07
USD 270,000	Vodafone Group PLC, 4.375%, 30/05/28	268,466	0.11	USD 20,000	AbbVie Inc, 4.450%, 14/05/46	18,142	0.01
USD 130,000	Vodafone Group PLC, 6.150%, 27/02/37	140,314	0.06	USD 330,000	AbbVie Inc, 4.875%, 14/11/48	317,978	0.14
USD 15,000	Vodafone Group PLC, 5.000%, 30/05/38	14,363	0.01	USD 20,000	AbbVie Inc, 4.250%, 21/11/49	17,727	0.01
USD 150,000	Vodafone Group PLC, 4.375%, 19/02/43	130,303	0.06	USD 265,000	Adobe Inc, 3.250%, 01/02/25	263,890	0.11
USD 10,000	Vodafone Group PLC, 5.250%, 30/05/48	9,509	0.00	USD 50,000	Adobe Inc, 2.300%, 01/02/30	44,188	0.02
USD 130,000	Vodafone Group PLC, 4.250%, 17/09/50	108,601	0.05	USD 90,000	AES Corp, 1.375%, 15/01/26	79,405	0.03
USD 10,000	Vodafone Group PLC, 5.125%, 19/06/59	9,245	0.00	USD 100,000	AES Corp, 2.450%, perpetual	80,436	0.03
USD 165,000	WPP Finance 2010, 3.750%, 19/09/24	161,279	0.07	USD 70,000	Aetna Inc, 2.800%, 15/06/23	69,143	0.03
<b>Total United Kingdom</b>		<b>10,348,182</b>	<b>4.42</b>	USD 10,000	Aetna Inc, 6.625%, 15/06/36	11,303	0.01
<b>United States</b>				USD 20,000	Aetna Inc, 4.125%, 15/11/42	17,122	0.01
USD 120,000	3M Co, 3.250%, 14/02/24	120,059	0.05	USD 120,000	Aetna Inc, 3.875%, 15/08/47	99,144	0.04
USD 125,000	3M Co, 3.000%, 07/08/25	122,982	0.05	USD 120,000	Affiliated Managers Group Inc, 3.300%, 15/06/30	107,828	0.05
USD 10,000	3M Co, 2.250%, 19/09/26	9,450	0.00	USD 15,000	Aflac Inc, 3.625%, 15/11/24	15,040	0.01
USD 170,000	3M Co, 2.375%, 26/08/29	152,165	0.07	USD 120,000	Aflac Inc, 3.600%, 01/04/30	113,548	0.05
USD 170,000	3M Co, 4.000%, 14/09/48	153,823	0.07	USD 50,000	Aflac Inc, 4.000%, 15/10/46	43,058	0.02
USD 14,000	Abbott Laboratories, 3.400%, 30/11/23	14,057	0.01	USD 100,000	Agilent Technologies Inc, 2.750%, 15/09/29	87,563	0.04
USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	148,084	0.06	USD 15,000	Agilent Technologies Inc, 2.100%, 04/06/30	12,223	0.01
USD 371,000	Abbott Laboratories, 3.750%, 30/11/26	373,820	0.16	USD 150,000	Agilent Technologies Inc, 2.300%, 12/03/31	122,029	0.05
				USD 140,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	137,649	0.06
				USD 100,000	Alexandria Real Estate Equities Inc, 2.000%, 18/05/32	78,983	0.03
				USD 90,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	67,702	0.03
				USD 156,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	129,174	0.06
				USD 100,000	Alexandria Real Estate Equities Inc, 4.850%, perpetual	93,492	0.04
				USD 10,000	Allstate Corp, 3.150%, 15/06/23	9,983	0.00
				USD 95,000	Allstate Corp, 4.200%, 15/12/46	86,460	0.04
				USD 10,000	Allstate Corp, 3.850%, 10/08/49	8,568	0.00
				USD 20,000	Allstate Corp, 1.450%, perpetual	15,873	0.01
				USD 720,000	Ally Financial Inc, 5.800%, 01/05/25	736,481	0.31



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 210,000	Alphabet Inc, 1.998%, 15/08/26	198,908	0.09	USD 70,000	American Express Co, 4.050%, 03/12/42	63,853	0.03
USD 20,000	Alphabet Inc, 1.100%, 15/08/30	16,407	0.01	USD 15,000	American Honda Finance Corp, 0.875%, 07/07/23	14,630	0.01
USD 160,000	Alphabet Inc, 1.900%, 15/08/40	114,363	0.05	USD 80,000	American Honda Finance Corp, 1.000%, 10/09/25	72,921	0.03
USD 180,000	Alphabet Inc, 2.050%, 15/08/50	120,973	0.05	USD 20,000	American Honda Finance Corp, 3.500%, 15/02/28	19,331	0.01
USD 180,000	Alphabet Inc, 2.250%, 15/08/60	117,239	0.05	USD 230,000	American Honda Finance Corp, 0.650%, perpetual	223,125	0.10
USD 170,000	Amazon.com Inc, 2.800%, 22/08/24	168,494	0.07	USD 120,000	American Honda Finance Corp, 2.150%, perpetual	116,274	0.05
USD 255,000	Amazon.com Inc, 3.800%, 05/12/24	257,856	0.11	USD 40,000	American Honda Finance Corp, 2.000%, perpetual	35,469	0.02
USD 150,000	Amazon.com Inc, 5.200%, 03/12/25	157,446	0.07	USD 35,000	American Honda Finance Corp, 1.800%, perpetual	28,743	0.01
USD 100,000	Amazon.com Inc, 3.300%, 13/04/27	98,148	0.04	USD 100,000	American International Group Inc, 2.500%, 30/06/25	95,424	0.04
USD 100,000	Amazon.com Inc, 1.200%, 03/06/27	89,053	0.04	USD 10,000	American International Group Inc, 3.750%, 10/07/25	9,874	0.00
USD 20,000	Amazon.com Inc, 3.150%, 22/08/27	19,482	0.01	USD 20,000	American International Group Inc, 3.900%, 01/04/26	19,576	0.01
USD 30,000	Amazon.com Inc, 1.650%, 12/05/28	26,623	0.01	USD 20,000	American International Group Inc, 4.500%, 16/07/44	17,932	0.01
USD 10,000	Amazon.com Inc, 1.500%, 03/06/30	8,321	0.00	USD 270,000	American International Group Inc, 4.800%, 10/07/45	251,189	0.11
USD 30,000	Amazon.com Inc, 4.800%, 05/12/34	31,464	0.01	USD 30,000	American Tower Corp, 4.000%, 01/06/25	29,674	0.01
USD 170,000	Amazon.com Inc, 3.875%, 22/08/37	160,635	0.07	USD 10,000	American Tower Corp, 3.375%, 15/10/26	9,456	0.00
USD 230,000	Amazon.com Inc, 4.950%, 05/12/44	242,034	0.10	USD 125,000	American Tower Corp, 3.125%, 15/01/27	115,911	0.05
USD 180,000	Amazon.com Inc, 4.050%, 22/08/47	168,795	0.07	USD 290,000	American Tower Corp, 3.550%, 15/07/27	272,287	0.12
USD 70,000	Amazon.com Inc, 2.500%, 03/06/50	49,566	0.02	USD 315,000	American Tower Corp, 3.950%, 15/03/29	293,337	0.13
USD 320,000	Amazon.com Inc, 4.250%, 22/08/57	300,454	0.13	USD 50,000	American Tower Corp, 3.800%, 15/08/29	45,909	0.02
USD 70,000	Amazon.com Inc, 2.700%, 03/06/60	47,364	0.02	USD 15,000	American Tower Corp, 2.900%, 15/01/30	12,810	0.01
USD 115,000	Amazon.com Inc, 0.450%, perpetual	109,472	0.05	USD 90,000	American Tower Corp, 3.700%, 15/10/49	67,891	0.03
USD 180,000	Amazon.com Inc, 1.000%, perpetual	163,737	0.07	USD 25,000	American Tower Corp, 3.100%, 15/06/50	17,288	0.01
USD 100,000	Amazon.com Inc, 2.100%, perpetual	85,650	0.04	USD 100,000	American Water Capital Corp, 3.400%, 01/03/25	98,784	0.04
USD 100,000	Amazon.com Inc, 3.100%, perpetual	78,878	0.03	USD 100,000	American Water Capital Corp, 4.450%, 01/06/32	99,400	0.04
USD 600,000	Amazon.com Inc, 3.250%, perpetual	457,482	0.20	USD 20,000	American Water Capital Corp, 6.593%, 15/10/37	23,209	0.01
USD 60,000	Ancor Finance USA Inc, 3.625%, perpetual	57,582	0.02	USD 325,000	American Water Capital Corp, 4.000%, 01/12/46	281,541	0.12
USD 20,000	Ancor Flexibles North America Inc, 2.690%, perpetual	16,323	0.01	USD 100,000	American Water Capital Corp, 3.750%, 01/09/47	83,508	0.04
USD 145,000	American Assets Trust LP, 3.375%, perpetual	123,510	0.05	USD 100,000	American Water Capital Corp, 4.200%, 01/09/48	89,610	0.04
USD 250,000	American Express Co, 3.700%, 03/08/23	250,917	0.11	USD 62,000	American Water Capital Corp, 4.150%, 01/06/49	54,688	0.02
USD 10,000	American Express Co, 4.200%, 06/11/25	10,157	0.00				
USD 920,000	American Express Co, 2.550%, 04/03/27	857,569	0.37				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% (continued)				Corporate Bonds - 99.85% (continued)			
United States (continued)				United States (continued)			
USD 50,000	American Water Capital Corp, 3.450%, 01/05/50	39,824	0.02	USD 200,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	204,374	0.09
USD 150,000	American Water Capital Corp, 3.750%, perpetual	144,966	0.06	USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 15/04/58	90,192	0.04
USD 80,000	American Water Capital Corp, 2.800%, perpetual	71,765	0.03	USD 195,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	203,118	0.09
USD 50,000	American Water Capital Corp, 4.300%, perpetual	46,063	0.02	USD 275,000	Anheuser-Busch InBev Worldwide Inc, 8.000%, perpetual	349,302	0.15
USD 195,000	American Water Capital Corp, 4.300%, perpetual	174,162	0.07	USD 320,000	Anthem Inc, 2.375%, 15/01/25	308,490	0.13
USD 15,000	AmerisourceBergen Corp, 3.450%, 15/12/27	14,449	0.01	USD 20,000	Anthem Inc, 4.101%, 01/03/28	19,788	0.01
USD 20,000	Amgen Inc, 2.250%, 19/08/23	19,773	0.01	USD 150,000	Anthem Inc, 4.650%, 15/01/43	142,735	0.06
USD 20,000	Amgen Inc, 3.625%, 22/05/24	19,966	0.01	USD 15,000	Anthem Inc, 5.100%, 15/01/44	15,028	0.01
USD 190,000	Amgen Inc, 3.125%, 01/05/25	186,546	0.08	USD 110,000	Anthem Inc, 4.375%, 01/12/47	101,824	0.04
USD 10,000	Amgen Inc, 2.200%, 21/02/27	9,196	0.00	USD 140,000	Anthem Inc, 3.125%, 15/05/50	105,605	0.05
USD 230,000	Amgen Inc, 2.450%, 21/02/30	200,774	0.09	USD 130,000	Anthem Inc, 2.550%, perpetual	112,346	0.05
USD 100,000	Amgen Inc, 3.150%, 21/02/40	79,339	0.03	USD 90,000	Anthem Inc, 3.600%, perpetual	72,944	0.03
USD 150,000	Amgen Inc, 5.150%, 15/11/41	148,554	0.06	USD 170,000	Aon Corp, 3.750%, 02/05/29	160,555	0.07
USD 245,000	Amgen Inc, 4.400%, 01/05/45	222,418	0.10	USD 150,000	Aon Corp, 2.800%, 15/05/30	131,277	0.06
USD 100,000	Amgen Inc, 3.375%, 21/02/50	76,668	0.03	USD 310,000	Aon Corp / Aon Global Holdings PLC, 3.900%, perpetual	254,817	0.11
USD 185,000	Amgen Inc, 4.663%, 15/06/51	173,706	0.07	USD 275,000	Apple Inc, 3.450%, 06/05/24	276,334	0.12
USD 150,000	Amgen Inc, 3.000%, 15/01/52	106,715	0.05	USD 20,000	Apple Inc, 2.850%, 11/05/24	19,879	0.01
USD 150,000	Amgen Inc, 4.200%, 22/02/52	131,604	0.06	USD 300,000	Apple Inc, 2.750%, 13/01/25	296,691	0.13
USD 50,000	Amgen Inc, 4.950%, perpetual	49,038	0.02	USD 410,000	Apple Inc, 3.200%, 13/05/25	409,947	0.18
USD 30,000	Amphenol Corp, 2.050%, 01/03/25	28,521	0.01	USD 280,000	Apple Inc, 3.250%, 23/02/26	277,925	0.12
USD 10,000	Amphenol Corp, 4.350%, 01/06/29	9,814	0.00	USD 425,000	Apple Inc, 3.350%, 09/02/27	422,246	0.18
USD 30,000	Amphenol Corp, 2.800%, 15/02/30	26,095	0.01	USD 20,000	Apple Inc, 3.200%, 11/05/27	19,695	0.01
USD 20,000	Analog Devices Inc, 3.500%, 05/12/26	19,761	0.01	USD 215,000	Apple Inc, 3.000%, 20/06/27	210,354	0.09
USD 100,000	Analog Devices Inc, 2.100%, 01/10/31	85,321	0.04	USD 20,000	Apple Inc, 3.000%, 13/11/27	19,398	0.01
USD 9,000	Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36	8,631	0.00	USD 300,000	Apple Inc, 2.200%, 11/09/29	269,991	0.12
USD 110,000	Anheuser-Busch InBev Finance Inc, 4.900%, 01/02/46	102,883	0.04	USD 30,000	Apple Inc, 1.650%, 11/05/30	25,508	0.01
USD 120,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	118,511	0.05	USD 20,000	Apple Inc, 3.850%, 04/05/43	18,402	0.01
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	20,381	0.01	USD 130,000	Apple Inc, 4.450%, 06/05/44	129,629	0.06
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	28,112	0.01	USD 20,000	Apple Inc, 3.450%, 09/02/45	17,426	0.01
USD 340,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	326,373	0.14	USD 370,000	Apple Inc, 4.375%, 13/05/45	365,689	0.16
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	27,445	0.01	USD 220,000	Apple Inc, 4.650%, 23/02/46	227,379	0.10
USD 270,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	349,825	0.15	USD 100,000	Apple Inc, 3.850%, 04/08/46	91,697	0.04
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39	355,488	0.15	USD 225,000	Apple Inc, 4.250%, 09/02/47	221,033	0.09
USD 485,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	457,437	0.20	USD 105,000	Apple Inc, 3.750%, 13/11/47	94,517	0.04
USD 15,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	13,506	0.01	USD 20,000	Apple Inc, 2.950%, 11/09/49	15,731	0.01
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	17,591	0.01	USD 320,000	Apple Inc, 2.650%, 11/05/50	236,513	0.10
				USD 100,000	Apple Inc, 2.700%, 05/08/51	74,946	0.03
				USD 160,000	Apple Inc, 2.550%, 20/08/60	109,875	0.05
				USD 195,000	Apple Inc, 2.800%, 08/02/61	139,581	0.06
				USD 15,000	Applied Materials Inc, 3.900%, 01/10/25	15,146	0.01
				USD 115,000	Applied Materials Inc, 5.100%, 01/10/35	120,673	0.05
				USD 20,000	Applied Materials Inc, 4.350%, 01/04/47	19,336	0.01
				USD 150,000	Archer-Daniels-Midland Co, 2.500%, 11/08/26	143,653	0.06
				USD 110,000	Archer-Daniels-Midland Co, 3.250%, 27/03/30	103,495	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Archer-Daniels-Midland Co, 2.700%, perpetual	73,321	0.03	USD 20,000	Avangrid Inc, 3.150%, 01/12/24	19,550	0.01
USD 250,000	Assurant Inc, 4.900%, perpetual	247,842	0.11	USD 170,000	Avangrid Inc, 3.200%, 15/04/25	165,126	0.07
USD 150,000	Astrazeneca Finance LLC, 0.700%, perpetual	142,293	0.06	USD 100,000	Avangrid Inc, 3.800%, 01/06/29	93,564	0.04
USD 20,000	Astrazeneca Finance LLC, 1.200%, perpetual	18,073	0.01	USD 30,000	Avery Dennison Corp, 2.250%, 15/02/32	23,589	0.01
USD 20,000	Astrazeneca Finance LLC, 1.750%, perpetual	17,644	0.01	USD 140,000	Avnet Inc, 3.000%, perpetual	115,196	0.05
USD 150,000	AT&T Inc, 0.900%, 25/03/24	143,335	0.06	USD 30,000	AXA Equitable Holdings Inc, 4.350%, 20/04/28	28,981	0.01
USD 200,000	AT&T Inc, 1.700%, 25/03/26	182,914	0.08	USD 100,000	AXA Equitable Holdings Inc, 5.000%, 20/04/48	92,394	0.04
USD 170,000	AT&T Inc, 3.800%, 15/02/27	166,767	0.07	USD 275,000	AXIS Specialty Finance LLC, 3.900%, perpetual	257,260	0.11
USD 20,000	AT&T Inc, 4.250%, 01/03/27	19,964	0.01	USD 200,000	Baltimore Gas & Electric Co, 2.250%, perpetual	170,472	0.07
USD 20,000	AT&T Inc, 4.350%, 01/03/29	19,710	0.01	USD 80,000	Baltimore Gas and Electric Co, 2.400%, 15/08/26	75,448	0.03
USD 245,000	AT&T Inc, 4.300%, 15/02/30	239,255	0.10	USD 190,000	Baltimore Gas and Electric Co, 2.900%, 15/06/50	139,933	0.06
USD 65,000	AT&T Inc, 2.750%, 01/06/31	56,172	0.02	USD 430,000	Bank of America Corp, 3.864%, 23/07/24	428,095	0.18
USD 150,000	AT&T Inc, 2.250%, 01/02/32	122,449	0.05	USD 275,000	Bank of America Corp, 4.200%, 26/08/24	275,610	0.12
USD 1,120,000	AT&T Inc, 2.550%, 01/12/33	908,342	0.39	USD 30,000	Bank of America Corp, 0.810%, 24/10/24	28,627	0.01
USD 200,000	AT&T Inc, 4.850%, 01/03/39	190,816	0.08	USD 245,000	Bank of America Corp, 4.000%, 22/01/25	243,973	0.10
USD 20,000	AT&T Inc, 5.350%, 01/09/40	19,735	0.01	USD 320,000	Bank of America Corp, 3.458%, 15/03/25	315,917	0.14
USD 115,000	AT&T Inc, 4.300%, 15/12/42	99,937	0.04	USD 100,000	Bank of America Corp, 3.950%, 21/04/25	98,834	0.04
USD 100,000	AT&T Inc, 4.350%, 15/06/45	87,274	0.04	USD 50,000	Bank of America Corp, 2.456%, 22/10/25	47,686	0.02
USD 30,000	AT&T Inc, 4.750%, 15/05/46	27,826	0.01	USD 420,000	Bank of America Corp, 3.366%, 23/01/26	406,690	0.17
USD 20,000	AT&T Inc, 5.150%, 15/11/46	19,744	0.01	USD 295,000	Bank of America Corp, 2.015%, 13/02/26	275,908	0.12
USD 30,000	AT&T Inc, 4.500%, 09/03/48	26,686	0.01	USD 210,000	Bank of America Corp, 4.450%, 03/03/26	209,437	0.09
USD 260,000	AT&T Inc, 4.550%, 09/03/49	236,389	0.10	USD 460,000	Bank of America Corp, 1.319%, 19/06/26	418,453	0.18
USD 100,000	AT&T Inc, 5.150%, 15/02/50	99,104	0.04	USD 15,000	Bank of America Corp, 4.250%, 22/10/26	14,796	0.01
USD 425,000	AT&T Inc, 3.650%, 01/06/51	322,664	0.13	USD 170,000	Bank of America Corp, 3.559%, 23/04/27	163,044	0.07
USD 350,000	AT&T Inc, 3.500%, 15/09/53	265,429	0.11	USD 20,000	Bank of America Corp, 3.248%, 21/10/27	18,866	0.01
USD 320,000	AT&T Inc, 3.550%, 15/09/55	239,811	0.10	USD 15,000	Bank of America Corp, 4.183%, 25/11/27	14,596	0.01
USD 350,000	AT&T Inc, 3.800%, 01/12/57	271,446	0.12	USD 200,000	Bank of America Corp, 3.824%, 20/01/28	191,768	0.08
USD 20,000	AT&T Inc, 3.850%, 01/06/60	15,488	0.01	USD 390,000	Bank of America Corp, 3.705%, 24/04/28	371,522	0.16
USD 100,000	Atlantic City Electric Co, 2.300%, 15/03/31	86,318	0.04	USD 50,000	Bank of America Corp, 3.593%, 21/07/28	47,192	0.02
USD 15,000	Atmos Energy Corp, 4.150%, 15/01/43	13,287	0.01	USD 30,000	Bank of America Corp, 3.419%, 20/12/28	27,944	0.01
USD 80,000	Atmos Energy Corp, 4.300%, 01/10/48	74,358	0.03				
USD 390,000	Atmos Energy Corp, 3.375%, 15/09/49	312,784	0.13				
USD 100,000	Atmos Energy Corp, 2.850%, 15/02/52	72,076	0.03				
USD 60,000	Autodesk Inc, 2.850%, 15/01/30	52,294	0.02				
USD 20,000	Automatic Data Processing Inc, 3.375%, 15/09/25	19,989	0.01				
USD 100,000	Automatic Data Processing Inc, 1.700%, 15/05/28	90,033	0.04				
USD 120,000	Automatic Data Processing Inc, 1.250%, 01/09/30	98,047	0.04				
USD 60,000	AvalonBay Communities Inc, 2.300%, 01/03/30	51,643	0.02				
USD 235,000	AvalonBay Communities Inc, 2.450%, 15/01/31	202,918	0.09				
USD 250,000	AvalonBay Communities Inc, 3.500%, perpetual	242,837	0.10				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 400,000	Bank of America Corp, 3.970%, 05/03/29	381,668	0.16	USD 25,000	Bank of New York Mellon Corp, 0.500%, perpetual	23,752	0.01
USD 120,000	Bank of America Corp, 4.271%, 23/07/29	115,402	0.05	USD 325,000	Bank of New York Mellon Corp, 3.950%, perpetual	325,718	0.14
USD 425,000	Bank of America Corp, 3.974%, 07/02/30	399,300	0.17	USD 50,000	Bank of New York Mellon Corp, 1.650%, perpetual	43,360	0.02
USD 410,000	Bank of America Corp, 3.194%, 23/07/30	366,729	0.16	USD 10,000	Bank of New York Mellon Corp, 1.650%, perpetual	8,087	0.00
USD 40,000	Bank of America Corp, 2.496%, 13/02/31	33,852	0.01	USD 10,000	Baxalta Inc, 4.000%, 23/06/25	9,924	0.00
USD 370,000	Bank of America Corp, 2.592%, 29/04/31	313,808	0.13	USD 150,000	Baxalta Inc, 5.250%, 23/06/45	149,542	0.06
USD 12,000	Bank of America Corp, 1.922%, 24/10/31	9,564	0.00	USD 460,000	Baxter International Inc, 2.600%, 15/08/26	430,919	0.18
USD 25,000	Bank of America Corp, 2.651%, 11/03/32	20,989	0.01	USD 150,000	Baxter International Inc, 1.730%, 01/04/31	118,105	0.05
USD 720,000	Bank of America Corp, 2.572%, 20/10/32	594,101	0.25	USD 100,000	Baxter International Inc, 3.132%, 01/12/51	72,763	0.03
USD 355,000	Bank of America Corp, 2.482%, 21/09/36	276,066	0.12	USD 20,000	Bbva Usa, 3.875%, 10/04/25	19,808	0.01
USD 150,000	Bank of America Corp, 6.110%, 29/01/37	162,546	0.07	USD 41,000	Becton Dickinson and Co, 3.363%, 06/06/24	40,575	0.02
USD 380,000	Bank of America Corp, 4.244%, 24/04/38	349,733	0.15	USD 10,000	Becton Dickinson and Co, 3.734%, 15/12/24	9,951	0.00
USD 130,000	Bank of America Corp, 7.750%, 14/05/38	160,588	0.07	USD 74,000	Becton Dickinson and Co, 3.700%, 06/06/27	71,630	0.03
USD 25,000	Bank of America Corp, 2.676%, 19/06/41	18,042	0.01	USD 70,000	Becton Dickinson and Co, 4.685%, 15/12/44	64,848	0.03
USD 210,000	Bank of America Corp, 5.875%, 07/02/42	226,663	0.10	USD 40,000	Becton Dickinson and Co, 3.794%, 20/05/50	33,050	0.01
USD 30,000	Bank of America Corp, 3.311%, 22/04/42	23,561	0.01	USD 40,000	Becton Dickinson and Co, 1.957%, perpetual	32,354	0.01
USD 260,000	Bank of America Corp, 5.000%, 21/01/44	253,887	0.11	USD 70,000	Berry Global Inc, 1.570%, 15/01/26	62,497	0.03
USD 120,000	Bank of America Corp, 4.443%, 20/01/48	109,336	0.05	USD 30,000	Best Buy Co Inc, 4.450%, 01/10/28	29,564	0.01
USD 50,000	Bank of America Corp, 3.946%, 23/01/49	42,684	0.02	USD 60,000	Biogen Inc, 4.050%, 15/09/25	59,403	0.03
USD 370,000	Bank of America Corp, 4.330%, 15/03/50	332,637	0.14	USD 90,000	Biogen Inc, 2.250%, 01/05/30	73,796	0.03
USD 130,000	Bank of America Corp, 4.083%, 20/03/51	111,922	0.05	USD 50,000	Biogen Inc, 3.250%, 15/02/51	34,897	0.02
USD 130,000	Bank of America Corp, 2.972%, 21/07/52	92,689	0.04	USD 10,000	BlackRock Inc, 3.200%, 15/03/27	9,813	0.00
USD 990,000	Bank of America Corp, 1.658%, perpetual	889,980	0.38	USD 170,000	BlackRock Inc, 3.250%, 30/04/29	160,439	0.07
USD 370,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	315,377	0.13	USD 150,000	BlackRock Inc, 1.900%, 28/01/31	124,398	0.05
USD 225,000	Bank of New York Mellon Corp, 2.200%, 16/08/23	222,613	0.10	USD 550,000	Boardwalk Pipelines LP, 3.600%, perpetual	466,499	0.20
USD 10,000	Bank of New York Mellon Corp, 3.650%, 04/02/24	10,036	0.00	USD 245,000	Booking Holdings Inc, 4.625%, 13/04/30	243,836	0.10
USD 120,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	116,168	0.05	USD 100,000	Booking Holdings Inc, 3.650%, perpetual	100,182	0.04
USD 20,000	Bank of New York Mellon Corp, 3.400%, 29/01/28	19,144	0.01	USD 50,000	BorgWarner Inc, 2.650%, 01/07/27	45,469	0.02
USD 220,000	Bank of New York Mellon Corp, 3.442%, 07/02/28	212,599	0.09	USD 12,000	BorgWarner Inc, 4.375%, 15/03/45	9,720	0.00
				USD 130,000	Boston Properties LP, 3.200%, 15/01/25	126,747	0.05
				USD 10,000	Boston Properties LP, 3.650%, 01/02/26	9,709	0.00
				USD 170,000	Boston Properties LP, 4.500%, 01/12/28	165,133	0.07
				USD 100,000	Boston Properties LP, 3.400%, 21/06/29	89,478	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	Boston Properties LP, 3.250%, 30/01/31	17,148	0.01	USD 30,000	Broadridge Financial Solutions Inc, 2.600%, perpetual	25,066	0.01
USD 100,000	Boston Properties LP, 2.550%, 01/04/32	79,309	0.03	USD 300,000	Brunswick Corp, 2.400%, 18/08/31	222,174	0.10
USD 200,000	Boston Properties LP, 2.450%, 01/10/33	153,132	0.07	USD 150,000	Campbell Soup Co, 3.950%, 15/03/25	149,757	0.06
USD 10,000	Boston Scientific Corp, 3.450%, 01/03/24	9,979	0.00	USD 90,000	Campbell Soup Co, 4.800%, 15/03/48	83,922	0.04
USD 100,000	Boston Scientific Corp, 1.900%, 01/06/25	94,381	0.04	USD 20,000	Capital One Financial Corp, 3.900%, 29/01/24	20,004	0.01
USD 54,000	Boston Scientific Corp, 4.550%, 01/03/39	50,210	0.02	USD 150,000	Capital One Financial Corp, 1.343%, 06/12/24	143,691	0.06
USD 10,000	Bristol-Myers Squibb Co, 3.250%, 01/11/23	10,010	0.00	USD 30,000	Capital One Financial Corp, 4.250%, 30/04/25	29,961	0.01
USD 370,000	Bristol-Myers Squibb Co, 3.900%, 20/02/28	370,629	0.16	USD 225,000	Capital One Financial Corp, 4.200%, 29/10/25	221,715	0.09
USD 50,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	48,300	0.02	USD 200,000	Capital One Financial Corp, 2.636%, 03/03/26	188,860	0.08
USD 30,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	28,697	0.01	USD 10,000	Capital One Financial Corp, 3.750%, 28/07/26	9,568	0.00
USD 298,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	310,737	0.13	USD 20,000	Capital One Financial Corp, 3.750%, 09/03/27	19,149	0.01
USD 75,000	Bristol-Myers Squibb Co, 4.350%, 15/11/47	71,472	0.03	USD 150,000	Capital One Financial Corp, 3.650%, 11/05/27	142,968	0.06
USD 140,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	137,354	0.06	USD 75,000	Capital One Financial Corp, 2.359%, 29/07/32	57,102	0.02
USD 460,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	432,221	0.18	USD 220,000	Capital One Financial Corp, 2.618%, perpetual	176,328	0.08
USD 100,000	Bristol-Myers Squibb Co, 3.700%, 15/03/52	86,375	0.04	USD 120,000	Caterpillar Financial Services Corp, 0.650%, 07/07/23	117,004	0.05
USD 100,000	Bristol-Myers Squibb Co, 2.950%, perpetual	91,793	0.04	USD 250,000	Caterpillar Financial Services Corp, 0.450%, 14/09/23	242,635	0.10
USD 100,000	Bristol-Myers Squibb Co, 3.900%, perpetual	86,026	0.04	USD 80,000	Caterpillar Financial Services Corp, 2.850%, 17/05/24	79,290	0.03
USD 10,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	9,860	0.00	USD 100,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	90,885	0.04
USD 20,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	18,611	0.01	USD 10,000	Caterpillar Inc, 3.400%, 15/05/24	10,033	0.00
USD 230,000	Brixmor Operating Partnership LP, 2.250%, perpetual	197,333	0.08	USD 100,000	Caterpillar Inc, 2.600%, 09/04/30	90,738	0.04
USD 180,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24	179,818	0.08	USD 110,000	Caterpillar Inc, 3.803%, 15/08/42	100,370	0.04
USD 250,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	241,002	0.10	USD 110,000	Caterpillar Inc, 4.300%, 15/05/44	106,790	0.05
USD 17,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	15,743	0.01	USD 50,000	Caterpillar Inc, 3.250%, 19/09/49	41,100	0.02
USD 96,000	Broadcom Inc, 4.150%, 15/11/30	88,033	0.04	USD 40,000	Caterpillar Inc, 3.250%, 09/04/50	33,106	0.01
USD 110,000	Broadcom Inc, 2.450%, 15/02/31	88,446	0.04	USD 20,000	Caterpillar Inc, 4.750%, 15/05/64	20,279	0.01
USD 185,000	Broadcom Inc, 4.300%, 15/11/32	168,298	0.07	USD 250,000	CBRE Services Inc, 4.875%, 01/03/26	252,380	0.11
USD 1,010,000	Broadcom Inc, 3.469%, 15/04/34	819,221	0.35	USD 90,000	CenterPoint Energy Houston Electric LLC, 4.250%, 01/02/49	85,359	0.04
USD 200,000	Broadcom Inc, 3.500%, 15/02/41	150,824	0.06	USD 15,000	CenterPoint Energy Houston Electric LLC, 3.350%, perpetual	12,246	0.01
USD 150,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	131,196	0.06	USD 220,000	CenterPoint Energy Inc, 2.500%, perpetual	212,709	0.09
				USD 70,000	CenterPoint Energy Inc, 3.700%, perpetual	56,158	0.02
				USD 100,000	CenterPoint Energy Resources Corp, 4.100%, 01/09/47	88,566	0.04
				USD 20,000	Charles Schwab Corp, 3.550%, 01/02/24	20,015	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 350,000	Charles Schwab Corp, 4.200%, perpetual	355,036	0.15	USD 150,000	Citigroup Inc, 3.887%, 10/01/28	144,007	0.06
USD 230,000	Charles Schwab Corp, 2.000%, perpetual	205,413	0.09	USD 390,000	Citigroup Inc, 4.125%, 25/07/28	374,431	0.16
USD 300,000	Charles Schwab Corp, 2.750%, perpetual	269,823	0.12	USD 30,000	Citigroup Inc, 3.520%, 27/10/28	27,998	0.01
USD 210,000	Cheniere Corpus Christi Holdings LLC, 5.875%, 31/03/25	214,960	0.09	USD 200,000	Citigroup Inc, 4.075%, 23/04/29	190,286	0.08
USD 100,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	91,740	0.04	USD 50,000	Citigroup Inc, 3.980%, 20/03/30	46,784	0.02
USD 20,000	Chubb Corp, 6.500%, 15/05/38	23,473	0.01	USD 405,000	Citigroup Inc, 4.412%, 31/03/31	387,885	0.17
USD 10,000	Chubb INA Holdings Inc, 3.350%, 15/05/24	9,973	0.00	USD 30,000	Citigroup Inc, 2.572%, 03/06/31	25,237	0.01
USD 150,000	Chubb INA Holdings Inc, 3.350%, 03/05/26	146,670	0.06	USD 370,000	Citigroup Inc, 3.057%, 25/01/33	314,278	0.13
USD 120,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	95,921	0.04	USD 25,000	Citigroup Inc, 6.000%, 31/10/33	26,261	0.01
USD 105,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	98,970	0.04	USD 200,000	Citigroup Inc, 8.125%, 15/07/39	262,564	0.11
USD 150,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	107,924	0.05	USD 100,000	Citigroup Inc, 5.875%, 30/01/42	106,148	0.05
USD 500,000	Church & Dwight Co Inc, 2.300%, perpetual	421,850	0.18	USD 700,000	Citigroup Inc, 2.904%, 03/11/42	510,027	0.22
USD 111,000	Cigna Corp, 3.750%, 15/07/23	111,129	0.05	USD 110,000	Citigroup Inc, 6.675%, 13/09/43	125,129	0.05
USD 230,000	Cigna Corp, 4.125%, 15/11/25	230,616	0.10	USD 150,000	Citigroup Inc, 4.650%, 30/07/45	137,071	0.06
USD 230,000	Cigna Corp, 4.375%, 15/10/28	227,898	0.10	USD 160,000	Citigroup Inc, 4.750%, 18/05/46	143,763	0.06
USD 15,000	Cigna Corp, 2.375%, 15/03/31	12,668	0.01	USD 140,000	Citigroup Inc, 4.650%, 23/07/48	130,236	0.06
USD 120,000	Cigna Corp, 4.800%, 15/08/38	116,843	0.05	USD 590,000	Citizens Bank NA, 2.250%, perpetual	560,895	0.24
USD 100,000	Cigna Corp, 4.800%, 15/07/46	95,253	0.04	USD 295,000	Citrix Systems Inc, 4.500%, 01/12/27	292,059	0.12
USD 180,000	Cigna Corp, 4.900%, 15/12/48	172,813	0.07	USD 23,000	Citrix Systems Inc, 3.300%, 01/03/30	22,472	0.01
USD 165,000	Cigna Corp, 3.400%, 15/03/50	126,461	0.05	USD 30,000	CNH Industrial Capital LLC, 1.950%, 02/07/23	29,320	0.01
USD 50,000	Cigna Corp, 6.125%, perpetual	54,848	0.02	USD 30,000	CNH Industrial Capital LLC, 1.875%, perpetual	27,225	0.01
USD 195,000	Cintas Corp No 2, 3.700%, 01/04/27	192,678	0.08	USD 30,000	CNH Industrial Capital LLC, 1.450%, perpetual	26,519	0.01
USD 60,000	Cisco Systems Inc, 3.625%, 04/03/24	60,461	0.03	USD 20,000	CNO Financial Group Inc, 5.250%, 30/05/29	19,324	0.01
USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	96,109	0.04	USD 100,000	Coca-Cola Co, 3.375%, 25/03/27	99,131	0.04
USD 235,000	Cisco Systems Inc, 5.900%, 15/02/39	267,519	0.11	USD 30,000	Coca-Cola Co, 2.900%, 25/05/27	29,255	0.01
USD 90,000	Cisco Systems Inc, 5.500%, 15/01/40	98,576	0.04	USD 320,000	Coca-Cola Co, 1.650%, 01/06/30	271,206	0.12
USD 60,000	Citibank NA, 3.650%, 23/01/24	60,239	0.03	USD 15,000	Coca-Cola Co, 1.375%, 15/03/31	12,215	0.01
USD 250,000	Citigroup Inc, 4.044%, 01/06/24	249,432	0.11	USD 20,000	Coca-Cola Co, 2.500%, 01/06/40	15,716	0.01
USD 170,000	Citigroup Inc, 0.776%, 30/10/24	162,190	0.07	USD 300,000	Coca-Cola Co, 4.200%, 25/03/50	293,328	0.13
USD 270,000	Citigroup Inc, 3.875%, 26/03/25	266,719	0.11	USD 20,000	Coca-Cola Co, 2.750%, 01/06/60	14,398	0.01
USD 120,000	Citigroup Inc, 4.400%, 10/06/25	119,922	0.05	USD 80,000	Colgate-Palmolive Co, 4.000%, 15/08/45	74,056	0.03
USD 35,000	Citigroup Inc, 3.700%, 12/01/26	34,353	0.01	USD 15,000	Comcast Corp, 3.700%, 15/04/24	15,045	0.01
USD 150,000	Citigroup Inc, 2.014%, 25/01/26	140,647	0.06	USD 380,000	Comcast Corp, 3.375%, 15/02/25	377,256	0.16
USD 70,000	Citigroup Inc, 4.600%, 09/03/26	70,148	0.03	USD 120,000	Comcast Corp, 3.950%, 15/10/25	120,611	0.05
USD 230,000	Citigroup Inc, 3.106%, 08/04/26	221,159	0.09	USD 240,000	Comcast Corp, 3.150%, 01/03/26	233,988	0.10
USD 480,000	Citigroup Inc, 3.400%, 01/05/26	464,462	0.20	USD 20,000	Comcast Corp, 3.300%, 01/02/27	19,450	0.01
USD 20,000	Citigroup Inc, 3.200%, 21/10/26	19,029	0.01	USD 30,000	Comcast Corp, 3.300%, 01/04/27	29,050	0.01
USD 225,000	Citigroup Inc, 4.300%, 20/11/26	222,131	0.10	USD 8,000	Comcast Corp, 3.150%, 15/02/28	7,626	0.00
USD 462,000	Citigroup Inc, 4.450%, 29/09/27	454,220	0.19	USD 440,000	Comcast Corp, 4.150%, 15/10/28	438,887	0.19
				USD 20,000	Comcast Corp, 2.650%, 01/02/30	17,861	0.01
				USD 20,000	Comcast Corp, 4.250%, 15/10/30	19,711	0.01
				USD 9,000	Comcast Corp, 6.500%, 15/11/35	10,503	0.00
				USD 360,000	Comcast Corp, 3.900%, 01/03/38	326,326	0.14
				USD 280,000	Comcast Corp, 4.600%, 15/10/38	271,219	0.12
				USD 150,000	Comcast Corp, 6.550%, 01/07/39	179,970	0.08
				USD 350,000	Comcast Corp, 4.700%, 15/10/48	339,423	0.15

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 15,000	Comcast Corp, 3.999%, 01/11/49	13,101	0.01	USD 50,000	Crown Castle International Corp, 4.000%, 15/11/49	40,430	0.02
USD 235,000	Comcast Corp, 4.049%, 01/11/52	205,930	0.09	USD 91,000	Crown Castle International Corp, 3.250%, 15/01/51	65,404	0.03
USD 350,000	Comcast Corp, 4.950%, 15/10/58	348,918	0.15	USD 25,000	Crown Castle International Corp, 2.100%, perpetual	19,846	0.01
USD 600,000	Comcast Corp, 2.650%, 15/08/62	386,118	0.17	USD 20,000	CSX Corp, 3.250%, 01/06/27	19,189	0.01
USD 130,000	Comcast Corp, 2.987%, 01/11/63	88,812	0.04	USD 300,000	CSX Corp, 4.250%, 15/03/29	298,539	0.13
USD 30,000	Comerica Inc, 3.700%, 31/07/23	29,977	0.01	USD 100,000	CSX Corp, 2.400%, 15/02/30	87,601	0.04
USD 70,000	Comerica Inc, 4.000%, 01/02/29	67,949	0.03	USD 110,000	CSX Corp, 6.220%, 30/04/40	124,378	0.05
USD 360,000	Commonwealth Edison Co, 3.650%, 15/06/46	305,280	0.13	USD 10,000	CSX Corp, 5.500%, 15/04/41	10,512	0.00
USD 50,000	Commonwealth Edison Co, 3.700%, perpetual	41,808	0.02	USD 100,000	CSX Corp, 4.100%, 15/03/44	87,742	0.04
USD 50,000	Conagra Brands Inc, 4.600%, 01/11/25	50,254	0.02	USD 70,000	CSX Corp, 3.800%, 01/11/46	59,182	0.03
USD 530,000	Conagra Brands Inc, 4.850%, 01/11/28	522,400	0.22	USD 300,000	CSX Corp, 4.300%, 01/03/48	274,815	0.12
USD 100,000	Conagra Brands Inc, 5.300%, 01/11/38	94,444	0.04	USD 280,000	CSX Corp, 4.750%, 15/11/48	273,658	0.12
USD 70,000	Conagra Brands Inc, 5.400%, 01/11/48	66,161	0.03	USD 120,000	CSX Corp, 4.250%, 01/11/66	101,923	0.04
USD 30,000	Connecticut Light & Power Co, 4.150%, 01/06/45	27,229	0.01	USD 200,000	CSX Corp, 3.400%, perpetual	198,660	0.08
USD 40,000	Connecticut Light & Power Co, 4.000%, 01/04/48	36,248	0.02	USD 300,000	CSX Corp, 3.350%, perpetual	234,270	0.10
USD 245,000	Constellation Brands Inc, 3.600%, 15/02/28	232,346	0.10	USD 90,000	Cummins Inc, 3.650%, 01/10/23	90,390	0.04
USD 120,000	Constellation Brands Inc, 3.150%, 01/08/29	108,090	0.05	USD 90,000	Cummins Inc, 0.750%, 01/09/25	82,195	0.04
USD 55,000	Constellation Brands Inc, 5.250%, 15/11/48	54,282	0.02	USD 10,000	Cummins Inc, 2.600%, 01/09/50	6,845	0.00
USD 600,000	Corebridge Financial Inc, 3.500%, 04/04/25	583,800	0.25	USD 60,000	Cummins Inc, 1.500%, perpetual	48,634	0.02
USD 10,000	Corning Inc, 5.350%, 15/11/48	9,830	0.00	USD 20,000	CVS Health Corp, 2.625%, 15/08/24	19,570	0.01
USD 90,000	Corning Inc, 5.450%, 15/11/79	81,219	0.03	USD 15,000	CVS Health Corp, 4.100%, 25/03/25	15,110	0.01
USD 60,000	Corning Inc, 5.850%, perpetual	59,034	0.03	USD 220,000	CVS Health Corp, 3.875%, 20/07/25	219,129	0.09
USD 60,000	Costco Wholesale Corp, 2.750%, 18/05/24	59,575	0.03	USD 512,000	CVS Health Corp, 4.300%, 25/03/28	506,926	0.22
USD 160,000	Costco Wholesale Corp, 1.375%, 20/06/27	143,605	0.06	USD 10,000	CVS Health Corp, 3.750%, 01/04/30	9,355	0.00
USD 200,000	Costco Wholesale Corp, 1.600%, 20/04/30	168,712	0.07	USD 50,000	CVS Health Corp, 1.875%, 28/02/31	40,090	0.02
USD 55,000	Costco Wholesale Corp, 1.750%, 20/04/32	45,272	0.02	USD 505,000	CVS Health Corp, 4.780%, 25/03/38	477,998	0.20
USD 10,000	Crown Castle International Corp, 3.200%, 01/09/24	9,795	0.00	USD 10,000	CVS Health Corp, 2.700%, 21/08/40	7,200	0.00
USD 175,000	Crown Castle International Corp, 1.350%, 15/07/25	159,880	0.07	USD 170,000	CVS Health Corp, 5.125%, 20/07/45	164,115	0.07
USD 60,000	Crown Castle International Corp, 3.800%, 15/02/28	56,647	0.02	USD 535,000	CVS Health Corp, 5.050%, 25/03/48	511,861	0.22
USD 20,000	Crown Castle International Corp, 4.300%, 15/02/29	19,203	0.01	USD 10,000	CVS Health Corp, 4.250%, 01/04/50	8,598	0.00
USD 80,000	Crown Castle International Corp, 3.300%, 01/07/30	70,594	0.03	USD 90,000	Daimler Finance North America LLC, 8.500%, 18/01/31	113,868	0.05
USD 100,000	Crown Castle International Corp, 2.900%, 01/04/41	72,415	0.03	USD 10,000	Danaher Corp, 3.350%, 15/09/25	9,849	0.00
USD 50,000	Crown Castle International Corp, 4.750%, 15/05/47	45,091	0.02	USD 110,000	Deere & Co, 3.100%, 15/04/30	102,705	0.04
				USD 60,000	Deere & Co, 3.900%, 09/06/42	56,255	0.02
				USD 100,000	Deere & Co, 3.750%, 15/04/50	91,412	0.04
				USD 50,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	51,602	0.02
				USD 365,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	378,574	0.16
				USD 370,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	364,916	0.16

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	Dell International LLC / EMC Corp, 3.375%, 15/12/41	50,018	0.02	USD 10,000	Edison International, 5.750%, 15/06/27	10,169	0.00
USD 71,000	Dell International LLC / EMC Corp, 8.100%, perpetual	83,108	0.04	USD 145,000	Electronic Arts Inc, 2.950%, 15/02/51	106,131	0.05
USD 270,000	Dick's Sporting Goods Inc, 3.150%, 15/01/32	213,802	0.09	USD 150,000	Eli Lilly & Co, 3.375%, 15/03/29	146,182	0.06
USD 40,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	26,558	0.01	USD 200,000	Eli Lilly & Co, 3.950%, 15/03/49	193,028	0.08
USD 20,000	Discovery Communications LLC, 4.900%, 11/03/26	20,033	0.01	USD 35,000	Eli Lilly & Co, 4.150%, 15/03/59	33,530	0.01
USD 200,000	Discovery Communications LLC, 3.625%, 15/05/30	177,846	0.08	USD 25,000	Eli Lilly and Co, 2.250%, 15/05/50	17,658	0.01
USD 20,000	Discovery Communications LLC, 5.200%, 20/09/47	17,144	0.01	USD 300,000	Emerson Electric Co, 2.000%, 21/12/28	264,849	0.11
USD 100,000	Discovery Communications LLC, 5.300%, 15/05/49	86,180	0.04	USD 20,000	Emerson Electric Co, 1.950%, 15/10/30	16,836	0.01
USD 100,000	Discovery Communications LLC, 4.000%, 15/09/55	69,852	0.03	USD 50,000	Emerson Electric Co, 2.800%, 21/12/51	36,542	0.02
USD 330,000	Discovery Communications LLC, 3.900%, perpetual	324,971	0.14	USD 50,000	Emerson Electric Co, 0.875%, perpetual	44,207	0.02
USD 100,000	Dollar Tree Inc, 4.200%, 15/05/28	97,066	0.04	USD 100,000	Emerson Electric Co, 2.750%, perpetual	72,092	0.03
USD 30,000	Dollar Tree Inc, 2.650%, perpetual	24,672	0.01	USD 20,000	Enbridge Energy Partners LP, 7.375%, 15/10/45	23,931	0.01
USD 60,000	Dollar Tree Inc, 3.375%, perpetual	42,648	0.02	USD 50,000	Enbridge Energy Partners LP, 5.500%, perpetual	49,857	0.02
USD 200,000	Dominion Energy Inc, 2.250%, 15/08/31	164,678	0.07	USD 100,000	Equinix Inc, 1.000%, 15/09/25	89,675	0.04
USD 90,000	DTE Electric Co, 3.950%, 01/03/49	80,933	0.03	USD 230,000	Equinix Inc, 2.900%, 18/11/26	213,569	0.09
USD 80,000	DTE Electric Co, 1.900%, perpetual	71,399	0.03	USD 100,000	Equinix Inc, 3.200%, 18/11/29	88,914	0.04
USD 30,000	DTE Electric Co, 3.250%, perpetual	24,098	0.01	USD 15,000	Equinix Inc, 2.150%, 15/07/30	12,181	0.01
USD 100,000	Duke Energy Carolinas LLC, 3.950%, perpetual	98,655	0.04	USD 100,000	Equinix Inc, 2.500%, 15/05/31	81,044	0.03
USD 100,000	Duke Energy Florida LLC, 2.500%, 01/12/29	88,919	0.04	USD 100,000	Equinix Inc, 3.900%, 15/04/32	90,442	0.04
USD 100,000	Duke Realty LP, 2.875%, 15/11/29	89,969	0.04	USD 60,000	Equinix Inc, 3.000%, 15/07/50	41,027	0.02
USD 70,000	Duke Realty LP, 1.750%, 01/02/31	56,843	0.02	USD 340,000	Equinix Inc, 1.250%, perpetual	309,029	0.13
USD 125,000	DuPont de Nemours Inc, 4.205%, 15/11/23	125,751	0.05	USD 10,000	Equinix Inc, 3.400%, perpetual	7,412	0.00
USD 20,000	DuPont de Nemours Inc, 4.493%, 15/11/25	20,140	0.01	USD 50,000	ERP Operating LP, 3.250%, 01/08/27	47,293	0.02
USD 70,000	DuPont de Nemours Inc, 4.725%, 15/11/28	70,282	0.03	USD 10,000	ERP Operating LP, 3.500%, 01/03/28	9,515	0.00
USD 110,000	DuPont de Nemours Inc, 5.319%, 15/11/38	108,836	0.05	USD 60,000	ERP Operating LP, 4.500%, 01/07/44	57,081	0.02
USD 125,000	DuPont de Nemours Inc, 5.419%, 15/11/48	124,246	0.05	USD 100,000	ERP Operating LP, 4.150%, perpetual	97,889	0.04
USD 50,000	Eaton Corp, 3.103%, 15/09/27	47,754	0.02	USD 93,000	Essential Utilities Inc, 4.276%, 01/05/49	80,980	0.03
USD 60,000	Eaton Corp, 4.150%, 02/11/42	53,855	0.02	USD 100,000	Essential Utilities Inc, 2.400%, perpetual	83,465	0.04
USD 20,000	eBay Inc, 1.900%, 11/03/25	18,811	0.01	USD 125,000	Essential Utilities Inc, 3.351%, perpetual	93,633	0.04
USD 120,000	eBay Inc, 3.650%, 10/05/51	92,555	0.04	USD 345,000	Essex Portfolio LP, 2.650%, 15/03/32	285,460	0.12
USD 120,000	eBay Inc, 3.450%, perpetual	118,789	0.05	USD 10,000	Estee Lauder Cos Inc, 2.000%, 01/12/24	9,683	0.00
USD 130,000	Ecolab Inc, 4.800%, 24/03/30	134,720	0.06	USD 240,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	215,335	0.09
USD 75,000	Ecolab Inc, 2.750%, 18/08/55	52,497	0.02	USD 70,000	Estee Lauder Cos Inc, 4.150%, perpetual	65,127	0.03
USD 100,000	Edison International, 4.950%, 15/04/25	100,335	0.04	USD 225,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	171,751	0.07



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	13,935	0.01	USD 50,000	Fifth Third Bancorp, 2.375%, 28/01/25	47,909	0.02
USD 150,000	Energy Kansas Central Inc, 2.550%, 01/07/26	142,405	0.06	USD 40,000	Fifth Third Bancorp, 2.550%, 05/05/27	36,696	0.02
USD 100,000	Eversource Energy, 3.800%, 01/12/23	99,901	0.04	USD 100,000	Fifth Third Bancorp, 1.707%, 01/11/27	88,610	0.04
USD 100,000	Eversource Energy, 2.900%, perpetual	97,727	0.04	USD 20,000	Fifth Third Bancorp, 3.950%, 14/03/28	19,433	0.01
USD 50,000	Eversource Energy, 1.650%, perpetual	39,754	0.02	USD 30,000	Fifth Third Bancorp, 8.250%, 01/03/38	38,576	0.02
USD 63,000	Eversource Energy, 3.450%, perpetual	48,648	0.02	USD 30,000	Fifth Third Bancorp, 4.300%, perpetual	30,174	0.01
USD 50,000	Exelon Corp, 4.050%, 15/04/30	47,982	0.02	USD 490,000	First American Financial Corp, 2.400%, 15/08/31	375,154	0.16
USD 75,000	Exelon Corp, 5.100%, 15/06/45	73,991	0.03	USD 30,000	Fiserv Inc, 3.800%, 01/10/23	30,053	0.01
USD 75,000	Exelon Corp, 4.700%, 15/04/50	69,951	0.03	USD 310,000	Fiserv Inc, 4.200%, 01/10/28	299,488	0.13
USD 100,000	EXELON CORP, 4.100%, 15/03/52	85,794	0.04	USD 20,000	Fiserv Inc, 3.500%, 01/07/29	18,242	0.01
USD 50,000	EXELON CORP, 3.350%, perpetual	44,803	0.02	USD 20,000	Fiserv Inc, 2.650%, 01/06/30	16,906	0.01
USD 20,000	Expedia Group Inc, 5.000%, 15/02/26	20,018	0.01	USD 125,000	Fiserv Inc, 4.400%, 01/07/49	107,719	0.05
USD 350,000	Expedia Group Inc, 3.800%, 15/02/28	319,228	0.14	USD 140,000	Flowserve Corp, 3.500%, perpetual	118,532	0.05
USD 100,000	Expedia Group Inc, 3.250%, 15/02/30	83,047	0.04	USD 90,000	FMC Corp, 4.500%, 01/10/49	77,045	0.03
USD 100,000	Federal Realty Investment Trust, 1.250%, 15/02/26	89,427	0.04	USD 20,000	Fortive Corp, 3.150%, 15/06/26	18,912	0.01
USD 15,000	Federal Realty Investment Trust, 4.500%, 01/12/44	13,342	0.01	USD 80,000	Fortive Corp, 4.300%, 15/06/46	69,666	0.03
USD 180,000	Federal Realty Investment Trust, 3.500%, perpetual	162,947	0.07	USD 20,000	Fortune Brands Home & Security Inc, 3.250%, 15/09/29	17,276	0.01
USD 115,000	FedEx Corp, 3.250%, 01/04/26	112,839	0.05	USD 80,000	GATX Corp, 4.000%, 30/06/30	73,871	0.03
USD 15,000	FedEx Corp, 3.900%, 01/02/35	13,392	0.01	USD 15,000	GATX Corp, 4.700%, perpetual	14,620	0.01
USD 290,000	FedEx Corp, 5.100%, 15/01/44	279,134	0.12	USD 54,000	General Electric Co, 6.750%, 15/03/32	60,408	0.03
USD 15,000	FedEx Corp, 4.100%, 01/02/45	12,596	0.01	USD 14,000	General Electric Co, 6.875%, 10/01/39	15,856	0.01
USD 80,000	FedEx Corp, 4.750%, 15/11/45	73,458	0.03	USD 200,000	General Electric Co, 4.350%, 01/05/50	173,338	0.07
USD 80,000	FedEx Corp, 4.550%, 01/04/46	71,698	0.03	USD 90,000	General Mills Inc, 4.200%, 17/04/28	89,186	0.04
USD 20,000	FedEx Corp, 4.950%, 17/10/48	19,053	0.01	USD 30,000	General Mills Inc, 3.000%, perpetual	21,772	0.01
USD 280,000	FedEx Corp, 5.250%, 15/05/50	279,443	0.12	USD 390,000	General Motors Co, 4.875%, 02/10/23	393,697	0.17
USD 90,000	FedEx Corp, 4.250%, perpetual	87,691	0.04	USD 225,000	General Motors Co, 5.400%, 02/10/23	228,438	0.10
USD 50,000	FedEx Corp, 3.250%, perpetual	39,114	0.02	USD 20,000	General Motors Co, 6.125%, 01/10/25	20,681	0.01
USD 137,969	FedEx Corp 2020-1 Class AA Pass Through Trust, 1.875%, perpetual	118,606	0.05	USD 220,000	General Motors Co, 6.800%, 01/10/27	231,396	0.10
USD 110,000	Fidelity National Financial Inc, 3.400%, 15/06/30	96,400	0.04	USD 310,000	General Motors Co, 5.000%, 01/10/28	300,405	0.13
USD 15,000	Fidelity National Financial Inc, 2.450%, perpetual	11,844	0.01	USD 30,000	General Motors Co, 6.600%, 01/04/36	30,413	0.01
USD 80,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	70,974	0.03	USD 60,000	General Motors Co, 5.150%, 01/04/38	52,536	0.02
USD 25,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	18,284	0.01	USD 660,000	General Motors Co, 6.750%, 01/04/46	665,762	0.28
USD 50,000	Fidelity National Information Services Inc, 2.250%, perpetual	40,662	0.02	USD 20,000	General Motors Co, 5.950%, 01/04/49	18,603	0.01
USD 20,000	Fifth Third Bancorp, 3.650%, 25/01/24	19,920	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 270,000	General Motors Financial Co Inc, 3.500%, 07/11/24	263,882	0.11	USD 395,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	384,197	0.16
USD 130,000	General Motors Financial Co Inc, 4.350%, 09/04/25	128,487	0.06	USD 710,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	705,633	0.30
USD 100,000	General Motors Financial Co Inc, 5.250%, 01/03/26	100,168	0.04	USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	177,784	0.08
USD 200,000	General Motors Financial Co Inc, 3.600%, 21/06/30	173,168	0.07	USD 275,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	266,049	0.11
USD 50,000	Gilead Sciences Inc, 2.500%, 01/09/23	49,509	0.02	USD 75,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	66,682	0.03
USD 82,000	Gilead Sciences Inc, 0.750%, 29/09/23	79,390	0.03	USD 320,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	303,328	0.13
USD 50,000	Gilead Sciences Inc, 3.700%, 01/04/24	50,068	0.02	USD 266,000	Goldman Sachs Group Inc, 3.814%, 23/04/29	250,798	0.11
USD 30,000	Gilead Sciences Inc, 3.500%, 01/02/25	29,668	0.01	USD 470,000	Goldman Sachs Group Inc, 4.223%, 01/05/29	451,139	0.19
USD 170,000	Gilead Sciences Inc, 3.650%, 01/03/26	167,464	0.07	USD 40,000	Goldman Sachs Group Inc, 3.800%, 15/03/30	37,054	0.02
USD 40,000	Gilead Sciences Inc, 1.650%, 01/10/30	32,763	0.01	USD 250,000	Goldman Sachs Group Inc, 2.615%, 22/04/32	207,417	0.09
USD 90,000	Gilead Sciences Inc, 4.600%, 01/09/35	89,169	0.04	USD 20,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	16,188	0.01
USD 120,000	Gilead Sciences Inc, 5.650%, 01/12/41	128,371	0.05	USD 510,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	420,429	0.18
USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	96,874	0.04	USD 230,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	254,789	0.11
USD 175,000	Gilead Sciences Inc, 4.750%, 01/03/46	167,561	0.07	USD 150,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	136,515	0.06
USD 60,000	Gilead Sciences Inc, 4.150%, 01/03/47	52,942	0.02	USD 320,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	354,102	0.15
USD 50,000	Gilead Sciences Inc, 2.800%, 01/10/50	34,991	0.02	USD 200,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	145,852	0.06
USD 70,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	70,193	0.03	USD 20,000	Goldman Sachs Group Inc, 4.800%, 08/07/44	18,782	0.01
USD 20,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	19,904	0.01	USD 140,000	Goldman Sachs Group Inc, 5.150%, 22/05/45	133,225	0.06
USD 120,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	143,410	0.06	USD 70,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	65,121	0.03
USD 25,000	Global Payments Inc, 4.800%, 01/04/26	25,013	0.01	USD 140,000	Goldman Sachs Group Inc, 3.210%, perpetual	106,820	0.05
USD 160,000	Global Payments Inc, 3.200%, 15/08/29	139,795	0.06	USD 260,000	GOLDMAN SACHS GROUP INC, 1.217%, 06/12/23	250,843	0.11
USD 70,000	Global Payments Inc, 4.150%, 15/08/49	54,724	0.02	USD 100,000	GSK Consumer Healthcare Capital US LLC, 3.375%, 24/03/27	95,695	0.04
USD 50,000	Global Payments Inc, 2.150%, perpetual	44,314	0.02	USD 100,000	GSK Consumer Healthcare Capital US LLC, 3.625%, 24/03/32	92,272	0.04
USD 120,000	Goldman Sachs Group Inc, 4.000%, 03/03/24	120,334	0.05	USD 10,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	9,025	0.00
USD 180,000	Goldman Sachs Group Inc, 0.657%, 10/09/24	172,379	0.07	USD 110,000	Hartford Financial Services Group Inc, 3.600%, 19/08/49	87,375	0.04
USD 210,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	207,585	0.09	USD 10,000	Hasbro Inc, 3.500%, 15/09/27	9,441	0.00
USD 250,000	Goldman Sachs Group Inc, 1.757%, 24/01/25	240,562	0.10	USD 120,000	Hasbro Inc, 3.900%, 19/11/29	110,191	0.05
USD 310,000	Goldman Sachs Group Inc, 3.500%, 01/04/25	304,587	0.13	USD 75,000	Hasbro Inc, 6.350%, 15/03/40	76,961	0.03
USD 30,000	Goldman Sachs Group Inc, 3.750%, 22/05/25	29,666	0.01	USD 25,000	Hasbro Inc, 5.100%, perpetual	22,446	0.01
				USD 15,000	HCA Inc, 5.000%, 15/03/24	15,052	0.01
				USD 275,000	HCA Inc, 5.250%, 15/04/25	275,701	0.12
				USD 280,000	HCA Inc, 5.250%, 15/06/26	278,034	0.12

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 160,000	HCA Inc, 4.500%, 15/02/27	153,960	0.07	USD 100,000	Host Hotels & Resorts LP, 2.900%, perpetual	79,377	0.03
USD 870,000	HCA Inc, 2.375%, 15/07/31	671,396	0.29	USD 30,000	HP Inc, 2.200%, 17/06/25	28,310	0.01
USD 180,000	HCA Inc, 5.500%, 15/06/47	161,068	0.07	USD 50,000	HP Inc, 1.450%, 17/06/26	44,238	0.02
USD 10,000	HCA Inc, 5.250%, 15/06/49	8,633	0.00	USD 30,000	HP Inc, 3.000%, 17/06/27	27,730	0.01
USD 40,000	HCA Inc, 3.500%, 15/07/51	27,581	0.01	USD 100,000	HP Inc, 4.000%, 15/04/29	93,594	0.04
USD 100,000	Healthpeak Properties Inc, 2.125%, 01/12/28	86,385	0.04	USD 70,000	HP Inc, 6.000%, 15/09/41	70,822	0.03
USD 70,000	Healthpeak Properties Inc, 3.500%, 15/07/29	64,512	0.03	USD 50,000	HP Inc, 4.200%, perpetual	44,632	0.02
USD 100,000	Healthpeak Properties Inc, 1.350%, perpetual	87,805	0.04	USD 75,000	HSBC Bank USA NA, 7.000%, 15/01/39	88,434	0.04
USD 50,000	Hershey Co, 2.050%, perpetual	48,571	0.02	USD 20,000	Humana Inc, 3.850%, 01/10/24	20,031	0.01
USD 340,000	Hershey Co, 0.900%, perpetual	315,197	0.13	USD 30,000	Humana Inc, 4.950%, 01/10/44	29,190	0.01
USD 260,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	264,560	0.11	USD 30,000	Humana Inc, 4.800%, 15/03/47	28,799	0.01
USD 225,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	226,336	0.10	USD 20,000	Humana Inc, 3.950%, 15/08/49	17,007	0.01
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	86,573	0.04	USD 200,000	Humana Inc, 4.500%, perpetual	202,280	0.09
USD 110,000	Home Depot Inc, 3.750%, 15/02/24	110,874	0.05	USD 230,000	Huntington Bancshares Inc/OH, 2.550%, perpetual	195,716	0.08
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,878	0.01	USD 250,000	Huntsman International LLC, 4.500%, 01/05/29	235,217	0.10
USD 130,000	Home Depot Inc, 3.000%, 01/04/26	127,581	0.05	USD 30,000	Hyatt Hotels Corp, 4.375%, 15/09/28	28,316	0.01
USD 20,000	Home Depot Inc, 2.500%, 15/04/27	18,937	0.01	USD 20,000	IDEX Corp, 3.000%, 01/05/30	17,396	0.01
USD 10,000	Home Depot Inc, 2.800%, 14/09/27	9,537	0.00	USD 275,000	Illinois Tool Works Inc, 3.500%, 01/03/24	275,869	0.12
USD 150,000	Home Depot Inc, 3.900%, 06/12/28	150,057	0.06	USD 8,000	Illinois Tool Works Inc, 4.875%, 15/09/41	8,164	0.00
USD 10,000	Home Depot Inc, 2.700%, 15/04/30	9,077	0.00	USD 90,000	Illinois Tool Works Inc, 3.900%, 01/09/42	79,575	0.03
USD 100,000	Home Depot Inc, 1.375%, 15/03/31	80,629	0.03	USD 50,000	Illumina Inc, 2.550%, perpetual	40,641	0.02
USD 290,000	Home Depot Inc, 1.875%, 15/09/31	241,677	0.10	USD 10,000	Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	10,279	0.00
USD 130,000	Home Depot Inc, 5.875%, 16/12/36	149,328	0.06	USD 110,000	Intel Corp, 2.875%, 11/05/24	109,598	0.05
USD 50,000	Home Depot Inc, 3.300%, 15/04/40	42,436	0.02	USD 10,000	Intel Corp, 3.400%, 25/03/25	9,978	0.00
USD 100,000	Home Depot Inc, 4.200%, 01/04/43	93,517	0.04	USD 125,000	Intel Corp, 3.700%, 29/07/25	125,619	0.05
USD 15,000	Home Depot Inc, 4.875%, 15/02/44	15,242	0.01	USD 60,000	Intel Corp, 3.750%, 25/03/27	60,278	0.03
USD 100,000	Home Depot Inc, 4.400%, 15/03/45	95,636	0.04	USD 20,000	Intel Corp, 3.150%, 11/05/27	19,555	0.01
USD 120,000	Home Depot Inc, 4.500%, 06/12/48	117,083	0.05	USD 100,000	Intel Corp, 2.450%, 15/11/29	89,198	0.04
USD 120,000	Home Depot Inc, 3.350%, 15/04/50	97,224	0.04	USD 100,000	Intel Corp, 3.900%, 25/03/30	98,087	0.04
USD 365,000	Home Depot Inc, 3.500%, 15/09/56	297,960	0.13	USD 30,000	Intel Corp, 4.000%, 15/12/32	29,504	0.01
USD 220,000	Host Hotels & Resorts LP, 4.000%, 15/06/25	214,953	0.09	USD 150,000	Intel Corp, 4.100%, 19/05/46	136,629	0.06
USD 25,000	Host Hotels & Resorts LP, 4.500%, perpetual	24,619	0.01	USD 20,000	Intel Corp, 4.100%, 11/05/47	18,201	0.01
				USD 50,000	Intel Corp, 3.250%, 15/11/49	39,032	0.02
				USD 110,000	Intel Corp, 4.750%, 25/03/50	108,262	0.05
				USD 50,000	Intel Corp, 3.100%, 15/02/60	35,801	0.02
				USD 320,000	Intel Corp, 4.950%, 25/03/60	324,730	0.14
				USD 10,000	Intel Corp, 4.600%, perpetual	9,769	0.00
				USD 30,000	Intel Corp, 4.250%, perpetual	27,769	0.01
				USD 120,000	International Business Machines Corp, 3.625%, 12/02/24	120,342	0.05
				USD 20,000	International Business Machines Corp, 3.000%, 15/05/24	19,845	0.01
				USD 250,000	International Business Machines Corp, 3.450%, 19/02/26	246,767	0.11
				USD 130,000	International Business Machines Corp, 3.300%, 15/05/26	127,000	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% (continued)				Corporate Bonds - 99.85% (continued)			
United States (continued)				United States (continued)			
USD 260,000	International Business Machines Corp, 3.500%, 15/05/29	246,228	0.11	USD 120,000	Johnson & Johnson, 2.900%, 15/01/28	115,980	0.05
USD 30,000	International Business Machines Corp, 1.950%, 15/05/30	25,198	0.01	USD 130,000	Johnson & Johnson, 3.625%, 03/03/37	123,491	0.05
USD 365,000	International Business Machines Corp, 4.150%, 15/05/39	329,066	0.14	USD 100,000	Johnson & Johnson, 5.950%, 15/08/37	119,114	0.05
USD 260,000	International Business Machines Corp, 4.250%, 15/05/49	229,731	0.10	USD 100,000	Johnson & Johnson, 3.400%, 15/01/38	90,063	0.04
USD 50,000	International Flavors & Fragrances Inc, 4.375%, 01/06/47	42,765	0.02	USD 120,000	Johnson & Johnson, 3.700%, 01/03/46	110,788	0.05
USD 145,000	International Flavors & Fragrances Inc, 5.000%, 26/09/48	135,484	0.06	USD 125,000	Johnson & Johnson, 3.750%, 03/03/47	115,937	0.05
USD 10,000	Interpublic Group of Cos Inc, 4.650%, 01/10/28	9,886	0.00	USD 120,000	Johnson & Johnson, 2.450%, 01/09/60	81,434	0.03
USD 200,000	Interpublic Group of Cos Inc, 4.750%, 30/03/30	196,402	0.08	USD 830,000	JPMorgan Chase & Co, 1.514%, 01/06/24	809,316	0.35
USD 10,000	Interpublic Group of Cos Inc, 5.400%, 01/10/48	9,764	0.00	USD 210,000	JPMorgan Chase & Co, 3.797%, 23/07/24	209,393	0.09
USD 100,000	Interpublic Group of Cos Inc, 2.400%, perpetual	80,907	0.03	USD 30,000	JPMorgan Chase & Co, 3.875%, 10/09/24	29,944	0.01
USD 210,000	Interstate Power & Light Co, 4.100%, 26/09/28	207,734	0.09	USD 410,000	JPMorgan Chase & Co, 4.023%, 05/12/24	408,659	0.17
USD 50,000	Interstate Power and Light Co, 3.500%, 30/09/49	39,986	0.02	USD 275,000	JPMorgan Chase & Co, 3.220%, 01/03/25	270,179	0.12
USD 50,000	Intuit Inc, 0.650%, 15/07/23	48,586	0.02	USD 250,000	JPMorgan Chase & Co, 0.768%, 09/08/25	232,072	0.10
USD 30,000	Intuit Inc, 0.950%, 15/07/25	27,647	0.01	USD 250,000	JPMorgan Chase & Co, 2.301%, 15/10/25	238,282	0.10
USD 160,000	Intuit Inc, 1.650%, 15/07/30	131,734	0.06	USD 420,000	JPMorgan Chase & Co, 2.005%, 13/03/26	393,246	0.17
USD 420,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	381,112	0.16	USD 50,000	JPMorgan Chase & Co, 3.300%, 01/04/26	48,586	0.02
USD 100,000	J M Smucker Co, 3.550%, 15/03/50	74,883	0.03	USD 30,000	JPMorgan Chase & Co, 2.083%, 22/04/26	28,106	0.01
USD 50,000	Jabil Inc, 3.950%, 12/01/28	47,756	0.02	USD 105,000	JPMorgan Chase & Co, 4.125%, 15/12/26	104,229	0.04
USD 30,000	Jabil Inc, 3.000%, perpetual	25,066	0.01	USD 207,000	JPMorgan Chase & Co, 3.960%, 29/01/27	202,512	0.09
USD 150,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	148,173	0.06	USD 820,000	JPMorgan Chase & Co, 1.578%, 22/04/27	731,899	0.31
USD 10,000	JM Smucker Co, 2.375%, 15/03/30	8,497	0.00	USD 30,000	JPMorgan Chase & Co, 4.250%, 01/10/27	29,708	0.01
USD 5,000	JM Smucker Co, 4.250%, 15/03/35	4,604	0.00	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	192,090	0.08
USD 140,000	John Deere Capital Corp, 2.650%, 24/06/24	138,489	0.06	USD 305,000	JPMorgan Chase & Co, 3.782%, 01/02/28	292,678	0.13
USD 30,000	John Deere Capital Corp, 1.500%, 06/03/28	26,442	0.01	USD 270,000	JPMorgan Chase & Co, 3.540%, 01/05/28	255,779	0.11
USD 280,000	John Deere Capital Corp, 3.450%, 07/03/29	270,466	0.12	USD 20,000	JPMorgan Chase & Co, 3.509%, 23/01/29	18,722	0.01
USD 360,000	John Deere Capital Corp, 0.400%, perpetual	348,390	0.15	USD 400,000	JPMorgan Chase & Co, 4.005%, 23/04/29	383,516	0.16
USD 30,000	John Deere Capital Corp, 0.450%, perpetual	28,778	0.01	USD 320,000	JPMorgan Chase & Co, 4.203%, 23/07/29	308,589	0.13
USD 100,000	John Deere Capital Corp, 1.050%, perpetual	90,535	0.04	USD 405,000	JPMorgan Chase & Co, 4.452%, 05/12/29	394,255	0.17
USD 120,000	Johnson & Johnson, 2.625%, 15/01/25	118,574	0.05	USD 420,000	JPMorgan Chase & Co, 3.702%, 06/05/30	391,121	0.17
USD 100,000	Johnson & Johnson, 2.450%, 01/03/26	97,185	0.04				
USD 100,000	Johnson & Johnson, 2.950%, 03/03/27	97,713	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 160,000	JPMorgan Chase & Co, 2.739%, 15/10/30	139,494	0.06	USD 45,000	Keurig Dr Pepper Inc, 3.800%, 01/05/50	35,660	0.02
USD 300,000	JPMorgan Chase & Co, 4.493%, 24/03/31	292,989	0.13	USD 30,000	Keurig Dr Pepper Inc, 3.350%, 15/03/51	22,233	0.01
USD 20,000	JPMorgan Chase & Co, 2.522%, 22/04/31	17,049	0.01	USD 550,000	Keurig Dr Pepper Inc, 4.050%, perpetual	514,668	0.22
USD 10,000	JPMorgan Chase & Co, 2.956%, 13/05/31	8,654	0.00	USD 20,000	KeyBank NA, 3.300%, 01/06/25	19,675	0.01
USD 185,000	JPMorgan Chase & Co, 2.580%, 22/04/32	155,772	0.07	USD 100,000	KeyCorp, 2.250%, 06/04/27	89,925	0.04
USD 190,000	JPMorgan Chase & Co, 2.963%, 25/01/33	163,143	0.07	USD 10,000	KeyCorp, 4.100%, 30/04/28	9,642	0.00
USD 180,000	JPMorgan Chase & Co, 6.400%, 15/05/38	204,754	0.09	USD 10,000	KeyCorp, 2.550%, 01/10/29	8,633	0.00
USD 400,000	JPMorgan Chase & Co, 3.882%, 24/07/38	352,776	0.15	USD 140,000	Keysight Technologies Inc, 3.000%, 30/10/29	124,680	0.05
USD 195,000	JPMorgan Chase & Co, 5.500%, 15/10/40	202,047	0.09	USD 140,000	Kilroy Realty LP, 3.050%, 15/02/30	119,392	0.05
USD 10,000	JPMorgan Chase & Co, 5.600%, 15/07/41	10,495	0.00	USD 70,000	Kilroy Realty LP, 2.500%, 15/11/32	54,648	0.02
USD 130,000	JPMorgan Chase & Co, 3.157%, 22/04/42	100,959	0.04	USD 100,000	Kilroy Realty LP, 2.650%, perpetual	77,556	0.03
USD 130,000	JPMorgan Chase & Co, 4.950%, 01/06/45	124,026	0.05	USD 220,000	Kimberly-Clark Corp, 3.200%, 25/04/29	209,832	0.09
USD 20,000	JPMorgan Chase & Co, 4.260%, 22/02/48	17,786	0.01	USD 10,000	Kimberly-Clark Corp, 2.875%, 07/02/50	7,564	0.00
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	86,270	0.04	USD 20,000	Kimco Realty Corp, 3.300%, 01/02/25	19,579	0.01
USD 230,000	JPMorgan Chase & Co, 3.964%, 15/11/48	196,054	0.08	USD 20,000	Kimco Realty Corp, 3.700%, 01/10/49	15,530	0.01
USD 20,000	JPMorgan Chase & Co, 3.897%, 23/01/49	16,864	0.01	USD 50,000	Kimco Realty Corp, 1.900%, perpetual	43,285	0.02
USD 60,000	JPMorgan Chase & Co, 3.109%, 22/04/51	44,202	0.02	USD 135,000	KLA Corp, 4.650%, 01/11/24	136,675	0.06
USD 115,000	JPMorgan Chase & Co, 3.328%, 22/04/52	87,926	0.04	USD 120,000	KLA Corp, 4.100%, 15/03/29	118,950	0.05
USD 40,000	Kansas City Southern, 2.875%, 15/11/29	35,762	0.02	USD 50,000	Kohl's Corp, 5.550%, 17/07/45	43,168	0.02
USD 50,000	Kansas City Southern, 4.300%, 15/05/43	43,462	0.02	USD 250,000	Kraft Heinz Foods Co, 4.625%, 30/01/29	247,025	0.11
USD 30,000	Kansas City Southern, 4.200%, 15/11/69	24,693	0.01	USD 50,000	Kraft Heinz Foods Co, 3.750%, 01/04/30	46,206	0.02
USD 70,000	Kansas City Southern, 4.700%, perpetual	65,595	0.03	USD 320,000	Kraft Heinz Foods Co, 4.250%, 01/03/31	304,333	0.13
USD 70,000	Kellogg Co, 3.250%, 01/04/26	68,020	0.03	USD 230,000	Kraft Heinz Foods Co, 5.000%, 15/07/35	222,461	0.10
USD 40,000	Kellogg Co, 2.100%, 01/06/30	33,142	0.01	USD 100,000	Kroger Co, 3.700%, 01/08/27	97,256	0.04
USD 10,000	Kellogg Co, 7.450%, 01/04/31	11,553	0.01	USD 10,000	Kroger Co, 4.500%, 15/01/29	9,938	0.00
USD 100,000	Keurig Dr Pepper Inc, 0.750%, 15/03/24	95,280	0.04	USD 5,000	Kroger Co, 3.875%, 15/10/46	4,149	0.00
USD 80,000	Keurig Dr Pepper Inc, 4.417%, 25/05/25	80,723	0.03	USD 180,000	Kroger Co, 4.450%, 01/02/47	163,132	0.07
USD 105,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	105,037	0.05	USD 20,000	Kroger Co, 5.400%, 15/01/49	20,919	0.01
USD 30,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	26,491	0.01	USD 100,000	Kroger Co, 3.950%, 15/01/50	84,545	0.04
USD 40,000	Keurig Dr Pepper Inc, 5.085%, 25/05/48	40,210	0.02	USD 220,000	L3Harris Technologies Inc, 4.400%, 15/06/28	216,304	0.09
				USD 100,000	L3Harris Technologies Inc, 4.400%, 15/06/28	98,219	0.04
				USD 20,000	L3Harris Technologies Inc, 5.054%, 27/04/45	19,454	0.01
				USD 60,000	L3Harris Technologies Inc, 1.800%, perpetual	47,870	0.02
				USD 150,000	Laboratory Corp of America Holdings, 3.250%, 01/09/24	147,777	0.06
				USD 170,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	167,589	0.07

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% (continued)				Corporate Bonds - 99.85% (continued)			
United States (continued)				United States (continued)			
USD 40,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	35,611	0.02	USD 75,000	Marsh & McLennan Cos Inc, 2.900%, 15/12/51	53,345	0.02
USD 130,000	Laboratory Corp of America Holdings, 2.700%, perpetual	109,209	0.05	USD 100,000	Marvell Technology Inc, 4.875%, perpetual	98,716	0.04
USD 10,000	Lam Research Corp, 3.800%, 15/03/25	10,008	0.00	USD 70,000	Mastercard Inc, 2.000%, 03/03/25	67,505	0.03
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	49,905	0.02	USD 225,000	Mastercard Inc, 3.500%, 26/02/28	221,789	0.09
USD 180,000	Lam Research Corp, 4.000%, 15/03/29	177,098	0.08	USD 80,000	Mastercard Inc, 2.950%, 01/06/29	75,015	0.03
USD 45,000	Lam Research Corp, 4.875%, 15/03/49	45,920	0.02	USD 20,000	Mastercard Inc, 3.350%, 26/03/30	19,083	0.01
USD 45,000	Lam Research Corp, 3.125%, 15/06/60	32,501	0.01	USD 10,000	Mastercard Inc, 3.800%, 21/11/46	9,088	0.00
USD 20,000	Lazard Group LLC, 4.500%, 19/09/28	19,182	0.01	USD 170,000	Mastercard Inc, 3.650%, 01/06/49	150,533	0.06
USD 110,000	Lear Corp, 3.800%, 15/09/27	103,942	0.04	USD 40,000	Mastercard Inc, 2.950%, 15/03/51	31,074	0.01
USD 50,000	Lear Corp, 5.250%, 15/05/49	43,352	0.02	USD 50,000	Mastercard Inc, 1.900%, perpetual	42,695	0.02
USD 50,000	Lear Corp, 3.550%, 15/01/52	32,918	0.01	USD 115,000	McCormick & Co Inc, 3.150%, 15/08/24	112,851	0.05
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	48,527	0.02	USD 30,000	McCormick & Co Inc, 1.850%, perpetual	23,838	0.01
USD 230,000	Life Storage LP, 2.400%, 15/10/31	183,135	0.08	USD 10,000	McDonald's Corp, 3.700%, 30/01/26	9,994	0.00
USD 10,000	LifeStorage LP, 3.500%, 01/07/26	9,560	0.00	USD 100,000	McDonald's Corp, 3.500%, 01/07/27	97,954	0.04
USD 10,000	Lincoln National Corp, 3.050%, 15/01/30	8,726	0.00	USD 160,000	McDonald's Corp, 3.600%, 01/07/30	152,362	0.07
USD 100,000	Lincoln National Corp, 3.400%, 15/01/31	89,047	0.04	USD 250,000	McDonald's Corp, 4.700%, 09/12/35	249,050	0.11
USD 20,000	Lincoln National Corp, 4.375%, perpetual	17,137	0.01	USD 30,000	McDonald's Corp, 6.300%, 01/03/38	34,246	0.01
USD 260,000	Lowe's Cos Inc, 4.000%, 15/04/25	261,357	0.11	USD 270,000	McDonald's Corp, 4.875%, 09/12/45	264,873	0.11
USD 20,000	Lowe's Cos Inc, 3.375%, 15/09/25	19,652	0.01	USD 20,000	McDonald's Corp, 4.450%, 01/09/48	18,582	0.01
USD 200,000	Lowe's Cos Inc, 4.500%, 15/04/30	197,706	0.08	USD 30,000	McDonald's Corp, 3.625%, 01/09/49	24,594	0.01
USD 210,000	Lowe's Cos Inc, 4.050%, 03/05/47	175,888	0.08	USD 100,000	McDonald's Corp, 5.700%, perpetual	108,231	0.05
USD 170,000	Lowe's Cos Inc, 4.550%, 05/04/49	154,761	0.07	USD 110,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	110,683	0.05
USD 15,000	Lowe's Cos Inc, 3.000%, 15/10/50	10,459	0.00	USD 50,000	Medtronic Inc, 4.375%, 15/03/35	49,924	0.02
USD 200,000	Lowe's Cos Inc, 5.000%, perpetual	194,674	0.08	USD 67,000	Medtronic Inc, 4.625%, 15/03/45	67,208	0.03
USD 200,000	Magallanes Inc, 3.755%, 15/03/27	187,698	0.08	USD 30,000	Merck & Co Inc, 2.900%, 07/03/24	29,842	0.01
USD 200,000	Magallanes Inc, 4.279%, 15/03/32	178,678	0.08	USD 170,000	Merck & Co Inc, 2.750%, 10/02/25	167,795	0.07
USD 200,000	Magallanes Inc, 5.050%, 15/03/42	170,088	0.07	USD 100,000	Merck & Co Inc, 1.700%, 10/06/27	90,900	0.04
USD 350,000	Magallanes Inc, 5.141%, 15/03/52	293,839	0.13	USD 560,000	Merck & Co Inc, 3.400%, 07/03/29	542,203	0.23
USD 150,000	Magallanes Inc, 5.391%, 15/03/62	125,799	0.05	USD 100,000	Merck & Co Inc, 1.450%, 24/06/30	83,065	0.04
USD 100,000	Magallanes Inc, 3.788%, perpetual	96,998	0.04	USD 40,000	Merck & Co Inc, 3.900%, 07/03/39	37,811	0.02
USD 50,000	Marsh & McLennan Cos Inc, 3.875%, 15/03/24	50,095	0.02	USD 70,000	Merck & Co Inc, 2.350%, 24/06/40	52,707	0.02
USD 100,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	98,816	0.04	USD 60,000	Merck & Co Inc, 4.150%, 18/05/43	56,920	0.02
USD 195,000	Marsh & McLennan Cos Inc, 4.375%, 15/03/29	192,681	0.08	USD 70,000	Merck & Co Inc, 3.700%, 10/02/45	61,520	0.03
USD 30,000	Marsh & McLennan Cos Inc, 2.250%, 15/11/30	25,327	0.01	USD 60,000	Merck & Co Inc, 4.000%, 07/03/49	55,434	0.02
USD 25,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	24,416	0.01	USD 375,000	Merck & Co Inc, 2.900%, 10/12/61	266,962	0.11
USD 65,000	Marsh & McLennan Cos Inc, 4.900%, 15/03/49	64,415	0.03	USD 120,000	MetLife Inc, 3.600%, 10/04/24	120,320	0.05
				USD 110,000	MetLife Inc, 4.550%, 23/03/30	110,906	0.05
				USD 25,000	MetLife Inc, 5.700%, 15/06/35	27,413	0.01
				USD 110,000	MetLife Inc, 6.400%, 15/12/36	110,937	0.05
				USD 100,000	MetLife Inc, 4.875%, 13/11/43	98,772	0.04
				USD 50,000	MetLife Inc, 4.600%, 13/05/46	48,378	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 170,000	Micron Technology Inc, 5.327%, 06/02/29	169,417	0.07	USD 425,000	Morgan Stanley, 4.431%, 23/01/30	412,509	0.18
USD 10,000	Microsoft Corp, 2.000%, 08/08/23	9,901	0.00	USD 20,000	Morgan Stanley, 2.699%, 22/01/31	17,339	0.01
USD 110,000	Microsoft Corp, 3.625%, 15/12/23	111,077	0.05	USD 290,000	Morgan Stanley, 3.622%, 01/04/31	266,632	0.11
USD 135,000	Microsoft Corp, 2.875%, 06/02/24	134,811	0.06	USD 1,000,000	Morgan Stanley, 1.928%, 28/04/32	793,310	0.34
USD 435,000	Microsoft Corp, 3.125%, 03/11/25	434,669	0.19	USD 40,000	Morgan Stanley, 2.239%, 21/07/32	32,502	0.01
USD 110,000	Microsoft Corp, 2.400%, 08/08/26	106,057	0.05	USD 70,000	Morgan Stanley, 2.511%, 20/10/32	57,963	0.02
USD 150,000	Microsoft Corp, 3.300%, 06/02/27	149,632	0.06	USD 295,000	Morgan Stanley, 3.971%, 22/07/38	263,810	0.11
USD 500,000	Microsoft Corp, 3.500%, 12/02/35	480,315	0.21	USD 300,000	Morgan Stanley, 4.457%, 22/04/39	280,539	0.12
USD 17,000	Microsoft Corp, 3.450%, 08/08/36	16,053	0.01	USD 10,000	Morgan Stanley, 4.375%, 22/01/47	9,074	0.00
USD 100,000	Microsoft Corp, 4.100%, 06/02/37	101,529	0.04	USD 215,000	Morgan Stanley, 5.597%, 24/03/51	232,581	0.10
USD 100,000	Microsoft Corp, 3.700%, 08/08/46	93,282	0.04	USD 75,000	Morgan Stanley, 2.802%, 25/01/52	51,904	0.02
USD 410,000	Microsoft Corp, 4.250%, 06/02/47	411,398	0.18	USD 10,000	Mylan Inc, 4.550%, 15/04/28	9,526	0.00
USD 247,000	Microsoft Corp, 2.525%, 01/06/50	181,844	0.08	USD 10,000	Mylan Inc, 5.400%, 29/11/43	8,375	0.00
USD 446,000	Microsoft Corp, 2.921%, 17/03/52	352,113	0.15	USD 20,000	Mylan Inc, 5.200%, 15/04/48	15,888	0.01
USD 198,000	Microsoft Corp, 2.675%, 01/06/60	142,303	0.06	USD 15,000	Nasdaq Inc, 3.850%, 30/06/26	14,908	0.01
USD 50,000	Microsoft Corp, 3.041%, 17/03/62	38,937	0.02	USD 190,000	Nasdaq Inc, 2.500%, 21/12/40	131,054	0.06
USD 200,000	MidAmerican Energy Co, 3.650%, 15/04/29	194,626	0.08	USD 5,000	Nasdaq Inc, 3.250%, 28/04/50	3,647	0.00
USD 150,000	MidAmerican Energy Co, 4.250%, 15/07/49	139,483	0.06	USD 275,000	NBCUniversal Media LLC, 5.950%, 01/04/41	306,199	0.13
USD 50,000	MidAmerican Energy Co, 3.150%, 15/04/50	39,076	0.02	USD 30,000	NetApp Inc, 1.875%, 22/06/25	27,983	0.01
USD 100,000	Mississippi Power Co, 3.100%, 30/07/51	70,890	0.03	USD 100,000	NetApp Inc, 2.700%, perpetual	84,212	0.04
USD 80,000	Mohawk Industries Inc, 3.625%, 15/05/30	71,390	0.03	USD 20,000	Newmont Corp, 2.250%, 01/10/30	16,635	0.01
USD 80,000	Molson Coors Brewing Co, 3.000%, 15/07/26	75,222	0.03	USD 55,000	Newmont Corp, 4.875%, 15/03/42	52,674	0.02
USD 110,000	Molson Coors Brewing Co, 5.000%, 01/05/42	100,808	0.04	USD 130,000	Newmont Corp, 5.875%, perpetual	137,098	0.06
USD 80,000	Molson Coors Brewing Co, 4.200%, 15/07/46	65,505	0.03	USD 125,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	137,324	0.06
USD 115,000	Mondelez International Inc, 2.750%, 13/04/30	100,950	0.04	USD 200,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	174,074	0.07
USD 10,000	Mondelez International Inc, 1.500%, 04/02/31	7,846	0.00	USD 30,000	NIKE Inc, 2.375%, 01/11/26	28,544	0.01
USD 10,000	Mondelez International Inc, 2.625%, 04/09/50	6,782	0.00	USD 70,000	NIKE Inc, 2.750%, 27/03/27	67,358	0.03
USD 325,000	Moody's Corp, 3.750%, 24/03/25	324,412	0.14	USD 190,000	NIKE Inc, 3.875%, 01/11/45	174,502	0.07
USD 40,000	Moody's Corp, 2.750%, 19/08/41	29,274	0.01	USD 150,000	NIKE Inc, 3.375%, 27/03/50	127,564	0.05
USD 60,000	Moody's Corp, 2.550%, 18/08/60	37,162	0.02	USD 165,000	Norfolk Southern Corp, 2.900%, 15/06/26	157,926	0.07
USD 30,000	Morgan Stanley, 3.875%, 29/04/24	30,086	0.01	USD 100,000	Norfolk Southern Corp, 4.650%, 15/01/46	96,159	0.04
USD 50,000	Morgan Stanley, 0.791%, 22/01/25	47,307	0.02	USD 300,000	Norfolk Southern Corp, 3.942%, 01/11/47	260,481	0.11
USD 400,000	Morgan Stanley, 2.720%, 22/07/25	385,872	0.16	USD 170,000	Norfolk Southern Corp, 4.150%, 28/02/48	152,131	0.07
USD 20,000	Morgan Stanley, 4.000%, 23/07/25	20,006	0.01	USD 40,000	Norfolk Southern Corp, 4.050%, 15/08/52	34,835	0.02
USD 995,000	Morgan Stanley, 3.875%, 27/01/26	981,567	0.42	USD 100,000	Norfolk Southern Corp, 4.100%, 15/05/21	75,765	0.03
USD 450,000	Morgan Stanley, 2.188%, 28/04/26	422,059	0.18	USD 150,000	Norfolk Southern Corp, 3.850%, perpetual	150,300	0.06
USD 50,000	Morgan Stanley, 3.125%, 27/07/26	47,718	0.02	USD 130,000	Norfolk Southern Corp, 3.800%, perpetual	127,672	0.05
USD 15,000	Morgan Stanley, 0.985%, 10/12/26	13,295	0.01	USD 100,000	Norfolk Southern Corp, 4.450%, perpetual	93,206	0.04
USD 20,000	Morgan Stanley, 3.625%, 20/01/27	19,410	0.01	USD 70,000	Norfolk Southern Corp, 3.700%, perpetual	57,610	0.02
USD 180,000	Morgan Stanley, 3.950%, 23/04/27	174,494	0.07	USD 240,000	Norfolk Southern Corp, 3.155%, perpetual	174,670	0.07
USD 25,000	Morgan Stanley, 1.593%, 04/05/27	22,300	0.01				
USD 440,000	Morgan Stanley, 3.591%, 22/07/28	416,407	0.18				
USD 450,000	Morgan Stanley, 3.772%, 24/01/29	427,761	0.18				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	Northern States Power Co, 2.250%, 01/04/31	43,775	0.02	USD 300,000	Oracle Corp, 6.500%, 15/04/38	310,278	0.13
USD 110,000	Northern States Power Co, 2.900%, 01/03/50	82,874	0.04	USD 310,000	Oracle Corp, 6.125%, 08/07/39	310,220	0.13
USD 100,000	Northern States Power Co, 3.200%, 01/04/52	79,631	0.03	USD 115,000	Oracle Corp, 5.375%, 15/07/40	104,660	0.04
USD 100,000	Northern States Power Co/MN, 2.600%, 01/06/51	70,587	0.03	USD 7,000	Oracle Corp, 4.125%, 15/05/45	5,335	0.00
USD 245,000	Northern Trust Corp, 1.950%, 01/05/30	207,988	0.09	USD 20,000	Oracle Corp, 4.000%, 15/11/47	14,861	0.01
USD 130,000	Novartis Capital Corp, 3.400%, 06/05/24	130,625	0.06	USD 220,000	Oracle Corp, 3.950%, 25/03/51	161,535	0.07
USD 30,000	Novartis Capital Corp, 1.750%, 14/02/25	28,958	0.01	USD 10,000	Oracle Corp, 4.375%, 15/05/55	7,538	0.00
USD 120,000	Novartis Capital Corp, 3.000%, 20/11/25	118,420	0.05	USD 40,000	Oracle Corp, 3.850%, 01/04/60	27,598	0.01
USD 270,000	Novartis Capital Corp, 2.200%, 14/08/30	238,110	0.10	USD 390,000	Oracle Corp, 4.100%, 25/03/61	279,431	0.12
USD 70,000	Novartis Capital Corp, 4.400%, 06/05/44	69,889	0.03	USD 230,000	Oracle Corp, 2.300%, perpetual	197,984	0.08
USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	139,470	0.06	USD 50,000	Owens Corning, 3.950%, 15/08/29	46,348	0.02
USD 60,000	Novartis Capital Corp, 2.750%, 14/08/50	46,661	0.02	USD 60,000	Owens Corning, 3.875%, 01/06/30	54,882	0.02
USD 120,000	NSTAR Electric Co, 3.200%, 15/05/27	115,763	0.05	USD 20,000	Owens Corning, 4.300%, 15/07/47	16,385	0.01
USD 20,000	NSTAR Electric Co, 3.100%, 01/06/51	15,377	0.01	USD 120,000	Owens Corning, 4.400%, 30/01/48	99,060	0.04
USD 15,000	NVIDIA Corp, 3.200%, 16/09/26	14,872	0.01	USD 380,000	PacifiCorp, 2.900%, 15/06/52	278,152	0.12
USD 80,000	NVIDIA Corp, 2.850%, 01/04/30	73,269	0.03	USD 10,000	Parker-Hannifin Corp, 3.250%, 01/03/27	9,544	0.00
USD 210,000	NVIDIA Corp, 3.500%, 01/04/40	180,860	0.08	USD 315,000	Parker-Hannifin Corp, 3.250%, 14/06/29	288,058	0.12
USD 15,000	NVIDIA Corp, 3.700%, 01/04/60	12,597	0.01	USD 120,000	Parker-Hannifin Corp, 4.450%, 21/11/44	107,266	0.05
USD 100,000	NVIDIA Corp, 0.584%, perpetual	94,892	0.04	USD 110,000	PayPal Holdings Inc, 2.400%, 01/10/24	107,357	0.05
USD 200,000	NVIDIA Corp, 2.000%, perpetual	169,724	0.07	USD 720,000	PayPal Holdings Inc, 2.650%, 01/10/26	682,906	0.29
USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	42,107	0.02	USD 20,000	PayPal Holdings Inc, 2.300%, 01/06/30	17,220	0.01
USD 10,000	Omnicom Group Inc, 4.200%, 01/06/30	9,552	0.00	USD 260,000	PepsiCo Inc, 3.600%, 01/03/24	261,557	0.11
USD 275,000	Omnicom Group Inc / Omnicom Capital Inc, 3.650%, 01/11/24	272,508	0.12	USD 100,000	PepsiCo Inc, 2.250%, 19/03/25	97,350	0.04
USD 70,000	Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26	68,083	0.03	USD 150,000	PepsiCo Inc, 2.750%, 30/04/25	147,744	0.06
USD 10,000	ONE Gas Inc, 4.658%, 01/02/44	9,047	0.00	USD 35,000	PepsiCo Inc, 2.375%, 06/10/26	33,603	0.01
USD 30,000	ONE Gas Inc, 2.000%, perpetual	25,001	0.01	USD 20,000	PepsiCo Inc, 7.000%, 01/03/29	23,547	0.01
USD 460,000	Oracle Corp, 2.400%, 15/09/23	452,953	0.19	USD 240,000	PepsiCo Inc, 2.750%, 19/03/30	221,035	0.09
USD 25,000	Oracle Corp, 3.400%, 08/07/24	24,662	0.01	USD 90,000	PepsiCo Inc, 1.950%, 21/10/31	76,748	0.03
USD 20,000	Oracle Corp, 2.950%, 15/11/24	19,397	0.01	USD 20,000	PepsiCo Inc, 5.500%, 15/01/40	22,785	0.01
USD 50,000	Oracle Corp, 2.950%, 15/05/25	47,940	0.02	USD 210,000	PepsiCo Inc, 4.450%, 14/04/46	211,976	0.09
USD 430,000	Oracle Corp, 2.800%, 01/04/27	392,822	0.17	USD 220,000	PepsiCo Inc, 2.875%, 15/10/49	174,629	0.07
USD 390,000	Oracle Corp, 3.250%, 15/11/27	359,350	0.15	USD 50,000	PerkinElmer Inc, 3.300%, 15/09/29	43,955	0.02
USD 270,000	Oracle Corp, 2.950%, 01/04/30	230,472	0.10	USD 300,000	PerkinElmer Inc, 2.250%, 15/09/31	237,219	0.10
USD 5,000	Oracle Corp, 3.250%, 15/05/30	4,333	0.00	USD 310,000	Pfizer Inc, 3.000%, 15/12/26	303,102	0.13
USD 10,000	Oracle Corp, 2.875%, 25/03/31	8,239	0.00	USD 250,000	Pfizer Inc, 3.600%, 15/09/28	248,670	0.11
USD 255,000	Oracle Corp, 4.300%, 08/07/34	223,689	0.10	USD 30,000	Pfizer Inc, 3.450%, 15/03/29	29,180	0.01
USD 405,000	Oracle Corp, 3.900%, 15/05/35	334,008	0.14	USD 30,000	Pfizer Inc, 2.625%, 01/04/30	27,388	0.01
USD 20,000	Oracle Corp, 3.850%, 15/07/36	16,053	0.01	USD 340,000	Pfizer Inc, 7.200%, 15/03/39	445,366	0.19
				USD 500,000	Pfizer Inc, 4.400%, 15/05/44	489,985	0.21
				USD 20,000	Pfizer Inc, 4.125%, 15/12/46	19,209	0.01
				USD 10,000	Pfizer Inc, 4.000%, 15/03/49	9,411	0.00
				USD 275,000	Pfizer Inc, 5.600%, perpetual	308,220	0.13
				USD 610,000	Phillips 66, 4.875%, 15/11/44	590,919	0.25
				USD 80,000	Phillips 66, 0.900%, perpetual	76,302	0.03
				USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	82,653	0.04



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 15,000	PNC Bank NA, 3.300%, 30/10/24	14,870	0.01	USD 70,000	Prudential Financial Inc, 3.000%, 10/03/40	56,649	0.02
USD 15,000	PNC Bank NA, 3.250%, 22/01/28	14,296	0.01	USD 150,000	Prudential Financial Inc, 5.625%, 15/06/43	146,403	0.06
USD 50,000	PNC Bank NA, 2.700%, 22/10/29	43,536	0.02	USD 20,000	Prudential Financial Inc, 5.200%, 15/03/44	18,934	0.01
USD 50,000	PNC Bank NA, 4.200%, perpetual	49,940	0.02	USD 185,000	Prudential Financial Inc, 4.600%, 15/05/44	175,458	0.08
USD 250,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	250,070	0.11	USD 20,000	Prudential Financial Inc, 5.375%, 15/05/45	19,114	0.01
USD 175,000	PNC Financial Services Group Inc, 3.900%, 29/04/24	175,682	0.08	USD 10,000	Prudential Financial Inc, 5.700%, 15/09/48	9,741	0.00
USD 120,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	114,479	0.05	USD 90,000	Prudential Financial Inc, 3.700%, 01/10/50	74,448	0.03
USD 20,000	PNC Financial Services Group Inc, 3.450%, 23/04/29	18,693	0.01	USD 70,000	Prudential Financial Inc, 3.700%, 13/03/51	58,377	0.03
USD 100,000	PNC Financial Services Group Inc, 2.550%, 22/01/30	86,978	0.04	USD 70,000	Prudential Financial Inc, 3.905%, perpetual	60,712	0.03
USD 30,000	PNC Financial Services Group Inc, 2.307%, perpetual	25,096	0.01	USD 70,000	Public Service Co of Colorado, 3.200%, 01/03/50	55,278	0.02
USD 370,000	PPG Industries Inc, 1.200%, perpetual	331,557	0.14	USD 50,000	Public Service Co of Colorado, 2.700%, 15/01/51	35,808	0.02
USD 100,000	Principal Financial Group Inc, 3.700%, 15/05/29	93,848	0.04	USD 500,000	Public Service Co of New Hampshire, 3.600%, perpetual	418,840	0.18
USD 10,000	Principal Financial Group Inc, 6.050%, 15/10/36	11,169	0.00	USD 150,000	Public Service Co of Oklahoma, 2.200%, perpetual	125,280	0.05
USD 30,000	Procter & Gamble Co, 0.550%, 29/10/25	27,595	0.01	USD 70,000	Public Service Electric and Gas Co, 3.100%, perpetual	64,418	0.03
USD 10,000	Procter & Gamble Co, 2.450%, 03/11/26	9,623	0.00	USD 410,000	Qualcomm Inc, 3.450%, 20/05/25	409,750	0.18
USD 30,000	Procter & Gamble Co, 2.800%, 25/03/27	29,045	0.01	USD 120,000	Qualcomm Inc, 3.250%, 20/05/27	117,398	0.05
USD 5,000	Procter & Gamble Co, 2.850%, 11/08/27	4,845	0.00	USD 20,000	Qualcomm Inc, 2.150%, 20/05/30	17,544	0.01
USD 250,000	Procter & Gamble Co, 3.000%, 25/03/30	235,940	0.10	USD 200,000	Qualcomm Inc, 4.650%, 20/05/35	205,170	0.09
USD 205,000	Procter & Gamble Co, 3.550%, 25/03/40	186,314	0.08	USD 114,000	Qualcomm Inc, 4.800%, 20/05/45	116,449	0.05
USD 50,000	Procter & Gamble Co, 3.500%, 25/10/47	44,402	0.02	USD 100,000	Qualcomm Inc, 4.300%, 20/05/47	95,821	0.04
USD 30,000	Procter & Gamble Co, 3.600%, 25/03/50	27,465	0.01	USD 30,000	Qualcomm Inc, 3.250%, 20/05/50	24,509	0.01
USD 50,000	Procter & Gamble Co, 1.000%, perpetual	45,961	0.02	USD 50,000	Quanta Services Inc, 3.050%, 01/10/41	34,687	0.01
USD 110,000	Progressive Corp, 3.200%, 26/03/30	102,176	0.04	USD 15,000	Quest Diagnostics Inc, 4.200%, 30/06/29	14,562	0.01
USD 60,000	Progressive Corp, 4.125%, 15/04/47	54,742	0.02	USD 130,000	Quest Diagnostics Inc, 2.950%, 30/06/30	114,531	0.05
USD 85,000	Progressive Corp, 4.200%, 15/03/48	78,277	0.03	USD 30,000	Ralph Lauren Corp, 3.750%, 15/09/25	29,881	0.01
USD 100,000	Progressive Corp, 3.950%, 26/03/50	88,381	0.04	USD 30,000	Ralph Lauren Corp, 2.950%, 15/06/30	26,374	0.01
USD 280,000	Progressive Corp, 2.500%, perpetual	264,211	0.11	USD 200,000	Realty Income Corp, 3.000%, 15/01/27	189,376	0.08
USD 160,000	Prologis LP, 2.125%, 15/04/27	129,848	0.06	USD 100,000	Realty Income Corp, 3.650%, 15/01/28	95,938	0.04
USD 60,000	Prologis LP, 2.250%, 15/04/30	51,935	0.02	USD 25,000	Realty Income Corp, 4.600%, perpetual	25,212	0.01
USD 160,000	Prologis LP, 3.000%, 15/04/50	120,722	0.05	USD 10,000	Realty Income Corp, 4.875%, perpetual	10,196	0.00
USD 50,000	Prudential Financial Inc, 1.500%, 10/03/26	45,901	0.02	USD 50,000	Realty Income Corp, 3.400%, perpetual	47,238	0.02
USD 50,000	Prudential Financial Inc, 5.700%, 14/12/36	54,587	0.02	USD 30,000	Realty Income Corp, 3.250%, perpetual	27,919	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 20,000	Realty Income Corp, 3.100%, perpetual	18,195	0.01	USD 110,000	Simon Property Group LP, 3.250%, 13/09/49	80,015	0.03
USD 100,000	Regency Centers LP, 3.700%, 15/06/30	90,393	0.04	USD 30,000	Simon Property Group LP, 2.200%, perpetual	24,361	0.01
USD 335,000	Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30	268,710	0.11	USD 190,000	Skyworks Solutions Inc, 3.000%, 01/06/31	154,810	0.07
USD 10,000	Regeneron Pharmaceuticals Inc, 2.800%, perpetual	6,775	0.00	USD 50,000	Sonoco Products Co, 3.125%, 01/05/30	43,730	0.02
USD 30,000	Regions Financial Corp, 2.250%, 18/05/25	28,635	0.01	USD 100,000	Sonoco Products Co, 2.850%, perpetual	83,592	0.04
USD 10,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	9,360	0.00	USD 510,000	Southern California Edison Co, 4.200%, 01/03/29	491,145	0.21
USD 30,000	RELX Capital Inc, 4.000%, 18/03/29	28,994	0.01	USD 20,000	Southern California Edison Co, 6.000%, 15/01/34	21,325	0.01
USD 80,000	Rockwell Automation Inc, 4.200%, 01/03/49	74,031	0.03	USD 210,000	Southern California Edison Co, 6.050%, 15/03/39	219,689	0.09
USD 220,000	Ryder System Inc, 4.625%, 01/06/25	221,360	0.09	USD 150,000	Southern California Edison Co, 4.650%, 01/10/43	135,610	0.06
USD 170,000	S&P Global Inc, 2.500%, 01/12/29	150,311	0.06	USD 30,000	Southern California Edison Co, 4.000%, 01/04/47	24,333	0.01
USD 110,000	S&P Global Inc, 2.300%, 15/08/60	67,584	0.03	USD 130,000	Southern California Edison Co, 4.125%, 01/03/48	107,297	0.05
USD 200,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	204,006	0.09	USD 150,000	Southern California Edison Co, 4.875%, 01/03/49	136,204	0.06
USD 200,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	192,128	0.08	USD 130,000	Southern California Edison Co, 3.500%, perpetual	129,866	0.06
USD 100,000	Salesforce Inc, 2.900%, 15/07/51	75,751	0.03	USD 100,000	Southern California Edison Co, 3.650%, perpetual	94,691	0.04
USD 130,000	salesforce.com Inc, 3.700%, 11/04/28	128,519	0.06	USD 170,000	Southern Power Co, 0.900%, 15/01/26	151,478	0.06
USD 50,000	salesforce.com Inc, 2.700%, 15/07/41	38,707	0.02	USD 80,000	Southwest Gas Corp, 2.200%, 15/06/30	64,578	0.03
USD 90,000	salesforce.com Inc, 3.050%, 15/07/61	66,136	0.03	USD 70,000	Southwest Gas Corp, 4.150%, perpetual	57,929	0.02
USD 20,000	Santander Holdings USA Inc, 3.500%, 07/06/24	19,644	0.01	USD 70,000	Southwestern Public Service Co, 3.150%, 01/05/50	53,619	0.02
USD 110,000	Santander Holdings USA Inc, 3.450%, 02/06/25	106,063	0.05	USD 15,000	Spectra Energy Partners LP, 4.750%, 15/03/24	15,133	0.01
USD 20,000	Santander Holdings USA Inc, 4.400%, 13/07/27	19,255	0.01	USD 100,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	98,145	0.04
USD 100,000	Santander Holdings USA Inc, 2.490%, 06/01/28	88,257	0.04	USD 10,000	Stanley Black & Decker Inc, 4.250%, 15/11/28	9,963	0.00
USD 20,000	Sherwin-Williams Co, 3.125%, 01/06/24	19,840	0.01	USD 20,000	Starbucks Corp, 3.800%, 15/08/25	19,955	0.01
USD 170,000	Sherwin-Williams Co, 3.450%, 01/06/27	162,241	0.07	USD 15,000	Starbucks Corp, 3.500%, 01/03/28	14,388	0.01
USD 170,000	Sherwin-Williams Co, 4.500%, 01/06/47	150,246	0.06	USD 220,000	Starbucks Corp, 4.000%, 15/11/28	215,006	0.09
USD 20,000	Simon Property Group LP, 2.000%, 13/09/24	19,146	0.01	USD 15,000	Starbucks Corp, 2.250%, 12/03/30	12,695	0.01
USD 100,000	Simon Property Group LP, 3.375%, 01/10/24	98,909	0.04	USD 620,000	Starbucks Corp, 2.550%, 15/11/30	528,767	0.23
USD 290,000	Simon Property Group LP, 3.300%, 15/01/26	280,381	0.12	USD 50,000	Starbucks Corp, 3.750%, 01/12/47	40,794	0.02
USD 20,000	Simon Property Group LP, 3.250%, 30/11/26	19,082	0.01	USD 150,000	Starbucks Corp, 4.450%, 15/08/49	135,036	0.06
USD 640,000	Simon Property Group LP, 3.375%, 01/12/27	600,506	0.26	USD 100,000	Stryker Corp, 0.600%, 01/12/23	95,893	0.04
USD 10,000	Simon Property Group LP, 6.750%, 01/02/40	11,280	0.00	USD 140,000	Stryker Corp, 3.375%, 01/11/25	137,084	0.06
				USD 125,000	Stryker Corp, 3.500%, 15/03/26	122,599	0.05
				USD 200,000	Stryker Corp, 3.650%, 07/03/28	193,662	0.08
				USD 30,000	Stryker Corp, 1.950%, 15/06/30	24,952	0.01
				USD 30,000	Stryker Corp, 4.375%, 15/05/44	27,035	0.01
				USD 50,000	Stryker Corp, 4.625%, 15/03/46	47,763	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 40,000	Stryker Corp, 1.150%, perpetual	36,943	0.02	USD 130,000	Toyota Motor Credit Corp, 0.500%, 14/08/23	126,199	0.05
USD 80,000	SVB Financial Group, 3.125%, 05/06/30	68,845	0.03	USD 130,000	Toyota Motor Credit Corp, 3.000%, 01/04/25	127,845	0.05
USD 175,000	Tapestry Inc, 4.125%, 15/07/27	168,166	0.07	USD 110,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	100,112	0.04
USD 60,000	Tapestry Inc, 3.050%, perpetual	48,857	0.02	USD 100,000	Toyota Motor Credit Corp, 3.200%, 11/01/27	96,982	0.04
USD 200,000	Target Corp, 2.250%, 15/04/25	193,284	0.08	USD 50,000	Toyota Motor Credit Corp, 2.150%, 13/02/30	43,308	0.02
USD 220,000	Target Corp, 3.375%, 15/04/29	211,607	0.09	USD 70,000	Toyota Motor Credit Corp, 3.375%, 01/04/30	65,870	0.03
USD 50,000	Target Corp, 2.350%, 15/02/30	44,166	0.02	USD 100,000	Toyota Motor Credit Corp, 3.350%, perpetual	100,116	0.04
USD 90,000	Target Corp, 4.000%, 01/07/42	83,228	0.04	USD 200,000	Toyota Motor Credit Corp, 3.400%, perpetual	198,516	0.08
USD 20,000	Target Corp, 3.625%, 15/04/46	17,192	0.01	USD 150,000	Toyota Motor Credit Corp, 1.900%, perpetual	133,398	0.06
USD 540,000	TD Synnex Corp, 2.650%, 09/08/31	434,797	0.19	USD 60,000	Toyota Motor Credit Corp, 1.650%, perpetual	48,664	0.02
USD 10,000	Texas Instruments Inc, 2.250%, 04/09/29	8,904	0.00	USD 275,000	Tractor Supply Co, 1.750%, 01/11/30	215,935	0.09
USD 190,000	Texas Instruments Inc, 3.875%, 15/03/39	178,896	0.08	USD 70,000	Travelers Cos Inc, 5.350%, 01/11/40	74,204	0.03
USD 55,000	Texas Instruments Inc, 4.150%, 15/05/48	53,056	0.02	USD 80,000	Travelers Cos Inc, 3.750%, 15/05/46	68,934	0.03
USD 130,000	Texas Instruments Inc, 1.375%, perpetual	123,096	0.05	USD 170,000	Travelers Cos Inc, 2.550%, 27/04/50	118,196	0.05
USD 200,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	189,708	0.08	USD 10,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	11,769	0.01
USD 380,000	Thermo Fisher Scientific Inc, 1.750%, 15/10/28	332,489	0.14	USD 300,000	Truist Bank, 3.689%, 02/08/24	299,694	0.13
USD 50,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	39,215	0.02	USD 20,000	Truist Bank, 2.150%, 06/12/24	19,283	0.01
USD 60,000	Thermo Fisher Scientific Inc, 4.100%, 15/08/47	55,834	0.02	USD 60,000	Truist Bank, 2.250%, 11/03/30	50,245	0.02
USD 110,000	Thermo Fisher Scientific Inc, 5.300%, perpetual	117,670	0.05	USD 20,000	Truist Bank, 1.500%, perpetual	18,876	0.01
USD 440,000	Timken Co, 4.125%, perpetual	398,653	0.17	USD 50,000	Truist Bank, 3.625%, perpetual	49,067	0.02
USD 20,000	TJX Cos Inc, 2.250%, 15/09/26	18,767	0.01	USD 10,000	Truist Bank, 2.636%, perpetual	9,497	0.00
USD 90,000	TJX Cos Inc, 3.875%, 15/04/30	87,803	0.04	USD 5,000	Truist Financial Corp, 3.750%, 06/12/23	5,032	0.00
USD 30,000	TJX Cos Inc, 1.150%, perpetual	25,504	0.01	USD 10,000	Truist Financial Corp, 2.850%, 26/10/24	9,800	0.00
USD 225,000	T-Mobile USA Inc, 3.500%, 15/04/25	220,297	0.09	USD 250,000	Truist Financial Corp, 4.000%, 01/05/25	250,552	0.11
USD 290,000	T-Mobile USA Inc, 3.750%, 15/04/27	278,974	0.12	USD 260,000	Truist Financial Corp, 3.700%, 05/06/25	258,924	0.11
USD 200,000	T-Mobile USA Inc, 3.875%, 15/04/30	186,726	0.08	USD 110,000	Truist Financial Corp, 1.267%, perpetual	98,780	0.04
USD 100,000	T-Mobile USA Inc, 2.550%, 15/02/31	84,125	0.04	USD 250,000	TSMC Arizona Corp, 2.500%, 25/10/31	214,890	0.09
USD 580,000	T-Mobile USA Inc, 2.250%, 15/11/31	471,070	0.20	USD 100,000	TSMC Arizona Corp, 3.125%, 25/10/41	81,860	0.04
USD 50,000	T-Mobile USA Inc, 4.375%, 15/04/40	44,769	0.02	USD 50,000	TSMC Arizona Corp, 3.250%, 25/10/51	40,331	0.02
USD 275,000	T-Mobile USA Inc, 4.500%, 15/04/50	244,321	0.10	USD 20,000	Tucson Electric Power Co, 1.500%, 01/08/30	15,958	0.01
USD 250,000	T-Mobile USA Inc, 3.300%, 15/02/51	182,460	0.08	USD 220,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	210,395	0.09
USD 50,000	T-Mobile USA Inc, 3.400%, 15/10/52	36,875	0.02				
USD 100,000	T-Mobile USA Inc, 3.000%, perpetual	74,294	0.03				
USD 100,000	T-Mobile USA Inc, 3.600%, perpetual	72,883	0.03				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 280,000	Tyson Foods Inc, 3.950%, 15/08/24	279,247	0.12	USD 30,000	United Parcel Service Inc, 2.800%, 15/11/24	29,637	0.01
USD 120,000	UDR Inc, 1.900%, 15/03/33	90,784	0.04	USD 150,000	United Parcel Service Inc, 3.900%, 01/04/25	151,240	0.06
USD 70,000	Unilever Capital Corp, 0.375%, 14/09/23	67,769	0.03	USD 20,000	United Parcel Service Inc, 3.050%, 15/11/27	19,466	0.01
USD 120,000	Unilever Capital Corp, 2.600%, 05/05/24	118,237	0.05	USD 130,000	United Parcel Service Inc, 6.200%, 15/01/38	151,442	0.06
USD 50,000	Unilever Capital Corp, 3.100%, 30/07/25	49,430	0.02	USD 20,000	United Parcel Service Inc, 4.875%, 15/11/40	20,364	0.01
USD 220,000	Unilever Capital Corp, 3.500%, perpetual	215,107	0.09	USD 10,000	United Parcel Service Inc, 3.750%, 15/11/47	8,918	0.00
USD 65,000	Union Electric Co, 2.625%, 15/03/51	45,369	0.02	USD 130,000	United Parcel Service Inc, 4.250%, 15/03/49	124,467	0.05
USD 120,000	Union Pacific Corp, 3.150%, 01/03/24	119,154	0.05	USD 130,000	United Parcel Service Inc, 3.400%, perpetual	125,364	0.05
USD 330,000	Union Pacific Corp, 3.750%, 15/07/25	326,104	0.14	USD 180,000	United Rentals North America Inc, 3.875%, 15/11/27	167,360	0.07
USD 20,000	Union Pacific Corp, 3.250%, 15/08/25	19,690	0.01	USD 10,000	UnitedHealth Group Inc, 3.500%, 15/02/24	10,042	0.00
USD 570,000	Union Pacific Corp, 2.150%, 05/02/27	528,612	0.23	USD 90,000	UnitedHealth Group Inc, 3.750%, 15/07/25	90,094	0.04
USD 425,000	Union Pacific Corp, 3.950%, 10/09/28	419,964	0.18	USD 20,000	UnitedHealth Group Inc, 3.450%, 15/01/27	19,724	0.01
USD 200,000	Union Pacific Corp, 3.700%, 01/03/29	194,496	0.08	USD 150,000	UnitedHealth Group Inc, 3.850%, 15/06/28	149,281	0.06
USD 15,000	Union Pacific Corp, 3.600%, 15/09/37	13,413	0.01	USD 385,000	UnitedHealth Group Inc, 2.000%, 15/05/30	330,007	0.14
USD 100,000	Union Pacific Corp, 4.500%, 10/09/48	95,421	0.04	USD 100,000	UnitedHealth Group Inc, 2.300%, 15/05/31	86,587	0.04
USD 225,000	Union Pacific Corp, 4.300%, 01/03/49	211,599	0.09	USD 305,000	UnitedHealth Group Inc, 4.625%, 15/07/35	310,176	0.13
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	78,601	0.03	USD 20,000	UnitedHealth Group Inc, 5.800%, 15/03/36	22,407	0.01
USD 400,000	Union Pacific Corp, 3.799%, 01/10/51	343,480	0.15	USD 10,000	UnitedHealth Group Inc, 6.625%, 15/11/37	12,129	0.01
USD 100,000	Union Pacific Corp, 3.875%, 01/02/55	85,764	0.04	USD 125,000	UnitedHealth Group Inc, 6.875%, 15/02/38	155,002	0.07
USD 100,000	Union Pacific Corp, 3.950%, 15/08/59	85,303	0.04	USD 225,000	UnitedHealth Group Inc, 3.500%, 15/08/39	196,249	0.08
USD 280,000	Union Pacific Corp, 3.839%, 20/03/60	234,030	0.10	USD 920,000	UnitedHealth Group Inc, 2.750%, 15/05/40	716,441	0.31
USD 100,000	Union Pacific Corp, 3.550%, 20/05/61	78,892	0.03	USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	50,409	0.02
USD 150,000	Union Pacific Corp, 3.799%, 06/04/71	120,385	0.05	USD 30,000	UnitedHealth Group Inc, 4.250%, 15/04/47	28,228	0.01
USD 150,000	Union Pacific Corp, 3.850%, 14/02/72	123,282	0.05	USD 100,000	UnitedHealth Group Inc, 4.250%, 15/06/48	93,534	0.04
USD 100,000	Union Pacific Corp, 2.800%, perpetual	88,928	0.04	USD 100,000	UnitedHealth Group Inc, 2.900%, 15/05/50	74,309	0.03
USD 150,000	Union Pacific Corp, 2.891%, perpetual	124,170	0.05	USD 60,000	UnitedHealth Group Inc, 3.250%, 15/05/51	47,199	0.02
USD 100,000	Union Pacific Corp, 3.200%, perpetual	81,799	0.04	USD 50,000	UnitedHealth Group Inc, 3.125%, 15/05/60	36,681	0.02
USD 12,000	Union Pacific Corp, 4.000%, perpetual	10,731	0.00	USD 10,000	UnitedHealth Group Inc, 1.150%, perpetual	9,099	0.00
USD 70,000	Union Pacific Corp, 2.973%, perpetual	48,378	0.02	USD 40,000	Unum Group, 4.500%, 15/12/49	30,866	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% <i>(continued)</i>				Corporate Bonds - 99.85% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 195,000	Unum Group, 4.125%, perpetual	144,082	0.06	USD 450,000	Verizon Communications Inc, 4.016%, 03/12/29	436,581	0.19
USD 445,000	US Bancorp, 3.375%, 05/02/24	445,850	0.19	USD 100,000	Verizon Communications Inc, 1.500%, 18/09/30	79,981	0.03
USD 30,000	US Bancorp, 2.400%, 30/07/24	29,278	0.01	USD 170,000	Verizon Communications Inc, 1.750%, 20/01/31	136,532	0.06
USD 90,000	US Bancorp, 3.600%, 11/09/24	89,789	0.04	USD 235,000	Verizon Communications Inc, 2.550%, 21/03/31	200,974	0.09
USD 70,000	US Bancorp, 1.450%, 12/05/25	65,727	0.03	USD 1,010,000	Verizon Communications Inc, 2.355%, 15/03/32	837,845	0.36
USD 20,000	US Bancorp, 3.100%, 27/04/26	19,292	0.01	USD 40,000	Verizon Communications Inc, 4.272%, 15/01/36	37,691	0.02
USD 100,000	US Bancorp, 3.150%, 27/04/27	96,265	0.04	USD 200,000	Verizon Communications Inc, 5.250%, 16/03/37	206,668	0.09
USD 15,000	US Bancorp, 3.900%, 26/04/28	14,823	0.01	USD 170,000	Verizon Communications Inc, 3.400%, 22/03/41	138,354	0.06
USD 100,000	US Bancorp, 3.000%, 30/07/29	90,916	0.04	USD 200,000	Verizon Communications Inc, 2.850%, 03/09/41	149,930	0.06
USD 80,000	US Bancorp, 2.491%, 03/11/36	65,312	0.03	USD 165,000	Verizon Communications Inc, 3.550%, 22/03/51	132,289	0.06
USD 150,000	US Bank NA, 3.400%, 24/07/23	149,838	0.06	USD 250,000	Verizon Communications Inc, 2.987%, 30/10/56	173,647	0.07
USD 250,000	US Bank NA, 2.800%, 27/01/25	244,272	0.10	USD 274,000	Verizon Communications Inc, 3.000%, 20/11/60	186,589	0.08
USD 50,000	US Bank NA, 2.050%, perpetual	47,962	0.02	USD 475,000	Verizon Communications Inc, 3.700%, 22/03/61	372,998	0.16
USD 8,000	Valero Energy Corp, 2.850%, 15/04/25	7,734	0.00	USD 20,000	VF Corp, 2.400%, 23/04/25	19,204	0.01
USD 470,000	Valero Energy Corp, 4.000%, 01/04/29	443,609	0.19	USD 44,000	ViacomCBS Inc, 4.750%, 15/05/25	44,458	0.02
USD 15,000	Valero Energy Corp, 7.500%, 15/04/32	17,287	0.01	USD 10,000	ViacomCBS Inc, 2.900%, 15/01/27	9,214	0.00
USD 100,000	Valero Energy Corp, 6.625%, 15/06/37	108,633	0.05	USD 20,000	ViacomCBS Inc, 7.875%, 30/07/30	22,881	0.01
USD 80,000	Valero Energy Corp, 4.900%, 15/03/45	73,094	0.03	USD 20,000	ViacomCBS Inc, 4.950%, 15/01/31	17,921	0.00
USD 90,000	Valero Energy Corp, 3.650%, 01/12/51	67,415	0.03	USD 170,000	ViacomCBS Inc, 4.200%, 19/05/32	150,679	0.06
USD 100,000	Valero Energy Corp, 4.000%, 01/06/52	79,584	0.03	USD 200,000	ViacomCBS Inc, 4.375%, 15/03/43	154,916	0.07
USD 30,000	Ventas Realty LP, 4.125%, 15/01/26	29,638	0.01	USD 190,000	ViacomCBS Inc, 5.850%, 01/09/43	177,464	0.08
USD 210,000	Ventas Realty LP, 4.400%, 15/01/29	201,295	0.09	USD 100,000	ViacomCBS Inc, 3.375%, perpetual	91,893	0.04
USD 125,000	Ventas Realty LP, 5.700%, 30/09/43	127,311	0.05	USD 470,000	Viatris Inc, 1.650%, 22/06/25	426,266	0.18
USD 70,000	Verisk Analytics Inc, 4.125%, 15/03/29	67,312	0.03	USD 170,000	Viatris Inc, 4.000%, 22/06/50	113,273	0.05
USD 130,000	Verizon Communications Inc, 0.750%, 22/03/24	124,010	0.05	USD 270,000	Viatris Inc, 2.300%, perpetual	230,974	0.10
USD 100,000	Verizon Communications Inc, 3.500%, 01/11/24	99,804	0.04	USD 375,000	Visa Inc, 3.150%, 14/12/25	370,166	0.16
USD 200,000	Verizon Communications Inc, 3.376%, 15/02/25	198,734	0.09	USD 30,000	Visa Inc, 1.900%, 15/04/27	27,689	0.01
USD 30,000	Verizon Communications Inc, 0.850%, 20/11/25	27,201	0.01	USD 130,000	Visa Inc, 2.050%, 15/04/30	113,954	0.05
USD 10,000	Verizon Communications Inc, 1.450%, 20/03/26	9,155	0.00	USD 100,000	Visa Inc, 4.150%, 14/12/35	99,548	0.04
USD 395,000	Verizon Communications Inc, 2.625%, 15/08/26	373,354	0.16	USD 115,000	Visa Inc, 4.300%, 14/12/45	113,568	0.05
USD 30,000	Verizon Communications Inc, 4.125%, 16/03/27	29,931	0.01	USD 540,000	Visa Inc, 3.650%, 15/09/47	480,902	0.21
USD 120,000	Verizon Communications Inc, 3.000%, 22/03/27	114,046	0.05	USD 100,000	VMware Inc, 4.650%, 15/05/27	99,589	0.04
USD 30,000	Verizon Communications Inc, 4.329%, 21/09/28	29,858	0.01	USD 20,000	VMware Inc, 3.900%, 21/08/27	19,207	0.01
USD 200,000	Verizon Communications Inc, 3.875%, 08/02/29	193,366	0.08	USD 15,000	VMware Inc, 4.700%, 15/05/30	14,400	0.01
				USD 260,000	VMware Inc, 2.200%, 15/08/31	204,516	0.09

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 99.85% (continued)				Corporate Bonds - 99.85% (continued)			
United States (continued)				United States (continued)			
USD 70,000	Vornado Realty LP, 3.400%, perpetual	58,750	0.03	USD 280,000	Welltower Inc, 4.250%, 15/04/28	272,056	0.12
USD 50,000	Voya Financial Inc, 3.650%, 15/06/26	48,578	0.02	USD 15,000	Welltower Inc, 3.100%, 15/01/30	13,198	0.01
USD 70,000	Vulcan Materials Co, 3.500%, 01/06/30	63,087	0.03	USD 175,000	Welltower Inc, 4.950%, 01/09/48	165,210	0.07
USD 30,000	Vulcan Materials Co, 4.500%, 15/06/47	26,699	0.01	USD 350,000	Western Digital Corp, 4.750%, 15/02/26	334,754	0.14
USD 70,000	Vulcan Materials Co, 4.700%, perpetual	63,998	0.03	USD 280,000	Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24	279,406	0.12
USD 420,000	Walgreens Boots Alliance Inc, 3.800%, 18/11/24	417,341	0.18	USD 250,000	Westinghouse Air Brake Technologies Corp, 3.200%, 15/06/25	238,725	0.10
USD 120,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	116,504	0.05	USD 80,000	Weyerhaeuser Co, 4.000%, 15/11/29	75,725	0.03
USD 80,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	70,384	0.03	USD 10,000	Weyerhaeuser Co, 7.375%, 15/03/32	11,557	0.01
USD 20,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	15,782	0.01	USD 150,000	Whirlpool Corp, 4.750%, 26/02/29	149,698	0.06
USD 40,000	Walt Disney Co, 3.350%, 24/03/25	39,696	0.02	USD 125,000	Whirlpool Corp, 4.600%, 15/05/50	107,401	0.05
USD 320,000	Walt Disney Co, 3.700%, 15/10/25	319,693	0.14	USD 70,000	WW Grainger Inc, 4.600%, 15/06/45	66,981	0.03
USD 20,000	Walt Disney Co, 2.000%, 01/09/29	17,177	0.01	USD 50,000	WW Grainger Inc, 4.200%, perpetual	45,719	0.02
USD 39,000	Walt Disney Co, 6.400%, 15/12/35	45,345	0.02	USD 175,000	Xilinx Inc, 2.950%, 01/06/24	173,752	0.07
USD 290,000	Walt Disney Co, 6.650%, 15/11/37	345,509	0.15	USD 100,000	Xilinx Inc, 2.375%, 01/06/30	87,954	0.04
USD 13,000	Walt Disney Co, 2.750%, 01/09/49	9,309	0.00	USD 100,000	Xylem Inc, 1.950%, 30/01/28	88,313	0.04
USD 30,000	Walt Disney Co, 4.700%, 23/03/50	29,700	0.01	USD 130,000	Xylem Inc, 2.250%, 30/01/31	108,241	0.05
USD 280,000	Walt Disney Co, 3.600%, 13/01/51	233,775	0.10	USD 150,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	147,954	0.06
USD 15,000	Walt Disney Co, 3.800%, 13/05/60	12,535	0.01				
USD 180,000	Walt Disney Co, 6.550%, perpetual	208,046	0.09	<b>Total United States</b>		<b>196,428,884</b>	<b>83.86</b>
USD 150,000	Walt Disney Co, 6.150%, perpetual	171,765	0.07	<b>Total Corporate Bonds</b>		<b>233,878,743</b>	<b>99.85</b>
USD 150,000	Walt Disney Co, 7.750%, perpetual	204,153	0.09	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>233,878,743</b>	<b>99.85</b>
USD 30,000	Welltower Inc, 4.000%, 01/06/25	29,839	0.01	<b>TOTAL INVESTMENTS</b>		<b>233,878,743</b>	<b>99.85</b>
USD 100,000	Welltower Inc, 2.700%, 15/02/27	92,456	0.04				

### Derivatives

#### Forward Foreign Exchange Contracts Hedge – (1.21)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	25,277,625	24,021,767	162,493	0.07
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	25,277,625	24,023,593	160,584	0.07
Bought USD / Sold EUR, due 06/07/22	UBS AG	25,277,625	24,043,931	139,321	0.06
Bought USD / Sold EUR, due 06/07/22	Westpac Banking Corporation	25,277,625	24,031,702	152,107	0.06
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>614,505</b>	<b>0.26</b>

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (1.21)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	1,313,967	1,410,000	(36,227)	(0.01)
Bought EUR / Sold USD, due 06/07/22	BNP Paribas SA	5,994,174	6,434,000	(166,997)	(0.07)
Bought EUR / Sold USD, due 06/07/22	Citibank NA	3,006,395	3,223,000	(79,767)	(0.03)
Bought EUR / Sold USD, due 06/07/22	HSBC Bank PLC	18,514,406	19,932,875	(575,775)	(0.25)
	JPMorgan Chase Bank NA				
Bought EUR / Sold USD, due 06/07/22	London	5,994,115	6,434,000	(167,059)	(0.07)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	18,510,818	19,932,875	(579,527)	(0.25)
Bought EUR / Sold USD, due 06/07/22	Royal Bank of Canada	5,994,178	6,434,000	(166,994)	(0.07)
Bought EUR / Sold USD, due 06/07/22	UBS AG	18,539,802	19,944,875	(561,223)	(0.24)
	Westpac Banking Corporation				
Bought EUR / Sold USD, due 06/07/22	Corporation	16,126,884	17,364,875	(503,967)	(0.22)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	23,977,630	25,277,625	(162,220)	(0.07)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	23,979,609	25,277,625	(160,148)	(0.07)
Bought EUR / Sold USD, due 03/08/22	UBS AG	24,000,008	25,277,625	(138,780)	(0.06)
	Westpac Banking Corporation				
Bought EUR / Sold USD, due 03/08/22	Corporation	23,987,664	25,277,625	(151,710)	(0.06)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(3,450,394)	(1.47)
Total Forward Foreign Exchange Contracts Hedge				(2,835,889)	(1.21)
Other Net Assets/(Liabilities)				3,195,645	1.36
TOTAL NET ASSETS				234,238,499	100.00

## Schedule of Investments

as at 30 June 2022 (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 - 97.38%				Corporate Bonds - 97.38% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	92,944	0.04	EUR 200,000	Westpac Banking Corp, 1.125%, 05/09/27	184,350	0.08
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	86,517	0.04	EUR 260,000	Westpac Banking Corp, 0.766%, 13/05/31	227,635	0.10
EUR 100,000	Brambles Finance Ltd, 2.375%, 12/06/24	99,330	0.04	<b>Total Australia</b>		<b>4,708,879</b>	<b>2.07</b>
EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	92,342	0.04	Austria			
EUR 140,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	131,299	0.06	EUR 400,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	349,740	0.16
EUR 100,000	Macquarie Group Ltd, 1.250%, 05/03/25	97,938	0.04	EUR 100,000	Erste Group Bank AG, 0.375%, 16/04/24	96,924	0.04
EUR 400,000	Macquarie Group Ltd, 0.350%, 03/03/28	331,948	0.15	EUR 100,000	Erste Group Bank AG, 0.050%, 16/09/25	92,133	0.04
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	77,261	0.03	EUR 100,000	Erste Group Bank AG, 0.100%, 16/11/28	84,830	0.04
EUR 200,000	National Australia Bank Ltd, 0.625%, 30/08/23	198,410	0.09	EUR 300,000	Erste Group Bank AG, 1.625%, 08/09/31	268,131	0.12
EUR 310,000	National Australia Bank Ltd, 0.625%, 10/11/23	305,682	0.14	EUR 400,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	347,984	0.15
EUR 320,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	293,529	0.13	EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	316,336	0.14
EUR 100,000	Scentre Group Trust 1, 2.250%, 16/07/24	99,348	0.04	EUR 100,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	70,560	0.03
EUR 420,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	354,245	0.16	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	97,195	0.04
EUR 180,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	181,939	0.08	EUR 100,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	95,731	0.04
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	93,433	0.04	<b>Total Austria</b>		<b>1,819,564</b>	<b>0.80</b>
EUR 100,000	Telstra Corp Ltd, 2.500%, 15/09/23	101,293	0.05	Belgium			
EUR 100,000	Telstra Corp Ltd, 1.125%, 14/04/26	95,529	0.04	EUR 100,000	Aedifica SA, 0.750%, 09/09/31	70,665	0.03
EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	91,432	0.04	EUR 190,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	178,857	0.08
EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	86,875	0.04	EUR 120,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	111,644	0.05
EUR 100,000	Toyota Finance Australia Ltd, 0.250%, 09/04/24	97,551	0.04	EUR 430,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	416,593	0.18
EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	100,149	0.05	EUR 310,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	298,285	0.13
EUR 120,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	116,792	0.05	EUR 360,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	323,870	0.14
EUR 100,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	99,545	0.04	EUR 380,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	368,752	0.16
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	98,708	0.04	EUR 470,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	417,571	0.18
EUR 100,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	88,737	0.04	EUR 170,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	162,556	0.07
EUR 100,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	97,836	0.04	EUR 100,000	Belfius Bank SA, 0.375%, 08/06/27	87,352	0.04
EUR 320,000	Vicinity Centres Trust, 1.125%, 07/11/29	253,130	0.11	EUR 100,000	KBC Group NV, 0.875%, 27/06/23	99,551	0.04
EUR 230,000	Westpac Banking Corp, 0.625%, 22/11/24	222,398	0.10	EUR 200,000	KBC Group NV, 1.125%, 25/01/24	197,080	0.09
EUR 230,000	Westpac Banking Corp, 0.875%, 17/04/27	210,754	0.09	EUR 400,000	KBC Group NV, 0.125%, 10/09/26	356,252	0.16
				EUR 300,000	KBC Group NV, 0.250%, 01/03/27	268,989	0.12
				EUR 100,000	KBC Group NV, 0.375%, 16/06/27	90,338	0.04
				EUR 400,000	KBC Group NV, 0.750%, 21/01/28	335,654	0.15
				EUR 400,000	VGP NV, 1.500%, 08/04/29	265,940	0.12
				<b>Total Belgium</b>		<b>4,049,949</b>	<b>1.78</b>



## Schedule of Investments (continued) as at 30 June 2022 (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 - 97.38% (continued)				Corporate Bonds - 97.38% (continued)			
British Virgin Islands				Finland			
EUR 100,000	Talent Yield Euro Ltd, 1.000%, 24/09/25	94,333	0.04	EUR 100,000	Balder Finland Oyj, 1.000%, 20/01/29	62,813	0.03
<b>Total British Virgin Islands</b>				EUR 190,000	Balder Finland Oyj, 1.375%, 24/05/30	111,230	0.05
Canada				EUR 390,000	Balder Finland Oyj, 2.000%, 18/01/31	231,250	0.10
EUR 330,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	306,362	0.14	EUR 430,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	291,570	0.13
EUR 100,000	Bank of Nova Scotia, 0.500%, 30/04/24	97,323	0.04	EUR 200,000	Nordea Bank Abp, 0.375%, 28/05/26	185,300	0.08
EUR 100,000	Bank of Nova Scotia, 0.125%, 04/09/26	89,000	0.04	EUR 1,150,000	Nordea Bank Abp, 0.500%, 14/05/27	962,464	0.42
EUR 390,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	378,534	0.17	EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	92,119	0.04
EUR 100,000	Magna International Inc, 1.900%, 24/11/23	99,920	0.04	EUR 100,000	Nordea Bank Abp, 1.000%, 27/06/29	94,895	0.04
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	92,719	0.04	EUR 390,000	OP Corporate Bank plc, 0.375%, 26/02/24	381,514	0.17
EUR 100,000	Royal Bank of Canada, 0.250%, 02/05/24	96,902	0.04	EUR 150,000	Sampo Oyj, 1.625%, 21/02/28	141,405	0.06
EUR 320,000	Royal Bank of Canada, 0.125%, 23/07/24	307,331	0.14	EUR 230,000	Sampo Oyj, 3.375%, 23/05/49	209,086	0.09
EUR 350,000	Toronto-Dominion Bank, 0.625%, 20/07/23	347,505	0.15	EUR 100,000	Sampo Oyj, 2.500%, 03/09/52	78,029	0.04
EUR 150,000	Toronto-Dominion Bank, 0.375%, 25/04/24	145,851	0.06	EUR 450,000	SATO Oyj, 1.375%, 24/02/28	358,168	0.16
<b>Total Canada</b>				EUR 170,000	SBB Treasury Oyj, 1.125%, 26/11/29	100,943	0.05
		1,961,447	0.86	EUR 200,000	UPM-Kymmene Oyj, 0.125%, 19/11/28	163,522	0.07
Croatia				EUR 100,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	75,342	0.03
EUR 200,000	Erste&Steiermaerkische Banka dd, 0.750%, 06/07/28	180,070	0.08	<b>Total Finland</b>			
<b>Total Croatia</b>						3,539,650	1.56
Denmark				France			
EUR 270,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	272,074	0.12	EUR 200,000	Ald SA, zero coupon, 23/02/24	192,844	0.09
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	85,676	0.04	EUR 100,000	ALD SA, 0.375%, 19/10/23	98,159	0.04
EUR 110,000	Danske Bank A/S, 1.625%, 15/03/24	109,055	0.05	EUR 200,000	Alstom SA, 0.250%, 14/10/26	179,800	0.08
EUR 200,000	Danske Bank A/S, 0.010%, 10/11/24	194,950	0.08	EUR 100,000	Alstom SA, 0.125%, 27/07/27	86,260	0.04
EUR 400,000	Danske Bank A/S, 0.500%, 27/08/25	380,692	0.17	EUR 200,000	Alstom SA, zero coupon, 11/01/29	159,340	0.07
EUR 200,000	Danske Bank A/S, 1.375%, 17/02/27	186,242	0.08	EUR 200,000	Alstom SA, 0.500%, 27/07/30	157,290	0.07
EUR 240,000	Danske Bank A/S, 0.750%, 09/06/29	201,595	0.09	EUR 66,000	Altarea SCA, 1.875%, 17/01/28	52,292	0.02
EUR 140,000	Danske Bank A/S, 1.500%, 02/09/30	126,406	0.05	EUR 300,000	Altarea SCA, 1.750%, 16/01/30	213,192	0.09
EUR 100,000	Danske Bank A/S, 1.000%, 15/05/31	87,121	0.04	EUR 100,000	Arkema SA, 0.125%, 14/10/26	90,787	0.04
EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	88,843	0.04	EUR 300,000	Arval Service Lease SA, zero coupon, 01/10/25	268,323	0.12
EUR 100,000	Jyske Bank A/S, 0.375%, 15/10/25	94,997	0.04	EUR 200,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	187,000	0.08
EUR 120,000	Jyske Bank A/S, 0.250%, 17/02/28	106,694	0.05	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	90,020	0.04
EUR 300,000	Sydbank A/S, 0.500%, 10/11/26	274,785	0.12	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	88,493	0.04
<b>Total Denmark</b>				EUR 620,000	AXA SA, 1.375%, 07/10/41	474,746	0.21
		2,209,130	0.97	EUR 100,000	AXA SA, 1.875%, 10/07/42	77,515	0.03
				EUR 300,000	AXA SA, 3.250%, 28/05/49	276,618	0.12
				EUR 200,000	AXA SA, 3.941%, 29/11/49	196,744	0.09
				EUR 200,000	AXA SA, 3.875%, perpetual	194,648	0.09
				EUR 300,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	261,798	0.12

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	BNP Paribas Cardif SA, 4.032%, perpetual	95,925	0.04	EUR 100,000	Capgemini SE, 2.375%, 15/04/32	91,770	0.04
EUR 200,000	BNP Paribas SA, 2.875%, 26/09/23	203,730	0.09	EUR 100,000	Carrefour SA, 1.250%, 03/06/25	96,154	0.04
EUR 100,000	BNP Paribas SA, 1.125%, 10/10/23	99,023	0.04	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	95,318	0.04
EUR 380,000	BNP Paribas SA, 1.125%, 22/11/23	376,227	0.17	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	89,617	0.04
EUR 220,000	BNP Paribas SA, 1.000%, 17/04/24	215,846	0.10	EUR 200,000	Carrefour SA, 2.625%, 15/12/27	191,936	0.08
EUR 360,000	BNP Paribas SA, 1.000%, 27/06/24	351,065	0.15	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	183,440	0.08
EUR 100,000	BNP Paribas SA, 1.125%, 28/08/24	97,354	0.04	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	87,861	0.04
EUR 140,000	BNP Paribas SA, 2.375%, 17/02/25	137,227	0.06	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	84,040	0.04
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	192,358	0.09	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	96,013	0.04
EUR 100,000	BNP Paribas SA, 0.500%, 15/07/25	95,886	0.04	EUR 100,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	84,598	0.04
EUR 380,000	BNP Paribas SA, 1.625%, 23/02/26	370,363	0.16	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	172,196	0.08
EUR 800,000	BNP Paribas SA, 0.500%, 04/06/26	675,393	0.30	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	60,032	0.03
EUR 200,000	BNP Paribas SA, 2.875%, 01/10/26	192,172	0.09	EUR 300,000	CNP Assurances, 4.500%, 10/06/47	302,799	0.13
EUR 380,000	BNP Paribas SA, 2.250%, 11/01/27	353,168	0.16	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	82,359	0.04
EUR 500,000	BNP Paribas SA, 2.125%, 23/01/27	480,695	0.21	EUR 100,000	CNP Assurances, 2.500%, 30/06/51	83,067	0.04
EUR 100,000	BNP Paribas SA, 0.375%, 14/10/27	88,459	0.04	EUR 200,000	CNP Assurances, 1.875%, 12/10/53	147,920	0.07
EUR 380,000	BNP Paribas SA, 1.500%, 23/05/28	341,039	0.15	EUR 100,000	Covivio, 1.875%, 20/05/26	95,843	0.04
EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	93,233	0.04	EUR 300,000	Covivio, 1.125%, 17/09/31	231,903	0.10
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	174,074	0.08	EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	81,354	0.04
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	86,266	0.04	EUR 100,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	87,596	0.04
EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	82,670	0.04	EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	290,487	0.13
EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	311,736	0.14	EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	97,393	0.04
EUR 400,000	BNP Paribas SA, 0.625%, 03/12/32	292,936	0.13	EUR 200,000	Credit Agricole SA, 3.125%, 17/07/23	204,000	0.09
EUR 200,000	Bouygues SA, 1.125%, 24/07/28	182,772	0.08	EUR 200,000	Credit Agricole SA, 0.750%, 05/12/23	197,978	0.09
EUR 100,000	Bouygues SA, 3.250%, 30/06/37	91,497	0.04	EUR 200,000	Credit Agricole SA, 2.375%, 20/05/24	202,360	0.09
EUR 100,000	BPCE SA, 0.125%, 04/12/24	95,956	0.04	EUR 100,000	Credit Agricole SA, 1.000%, 16/09/24	98,317	0.04
EUR 500,000	BPCE SA, 0.500%, 14/01/28	438,460	0.19	EUR 300,000	Credit Agricole SA, 0.375%, 21/10/25	278,658	0.12
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	81,104	0.04	EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	95,358	0.04
EUR 100,000	Capgemini SE, 2.500%, 01/07/23	100,953	0.04	EUR 400,000	Credit Agricole SA, 1.000%, 22/04/26	379,548	0.17
EUR 100,000	Capgemini SE, 1.625%, 15/04/26	96,721	0.04	EUR 500,000	Credit Agricole SA, 1.875%, 20/12/26	472,130	0.21
EUR 400,000	Capgemini SE, 2.000%, 15/04/29	374,776	0.17	EUR 310,000	Credit Agricole SA, 2.625%, 17/03/27	294,453	0.13
EUR 200,000	Capgemini SE, 1.125%, 23/06/30	172,026	0.08				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 400,000	Credit Agricole SA, 1.375%, 03/05/27	375,376	0.17	EUR 400,000	HSBC France SA, 0.250%, 17/05/24	388,472	0.17
EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	177,298	0.08	EUR 100,000	HSBC France SA, 1.375%, 04/09/28	91,749	0.04
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	178,288	0.08	EUR 200,000	Icade Sante SAS, 1.750%, 10/06/26	188,546	0.08
EUR 100,000	Credit Agricole SA, 2.000%, 25/03/29	86,013	0.04	EUR 100,000	Icade Sante SAS, 1.500%, 13/09/27	91,031	0.04
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	87,000	0.04	EUR 200,000	Icade Sante SAS, 1.625%, 28/02/28	180,062	0.08
EUR 300,000	Credit Agricole SA, 0.500%, 21/09/29	248,502	0.11	EUR 200,000	Icade Sante SAS, 0.875%, 04/11/29	164,932	0.07
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	76,974	0.03	EUR 100,000	JCDecaux SA, 1.000%, 01/06/23	99,531	0.04
EUR 100,000	Credit Agricole SA, 1.125%, 12/07/32	78,028	0.03	EUR 100,000	JCDecaux SA, 2.625%, 24/04/28	91,573	0.04
EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	95,866	0.04	EUR 200,000	Kering SA, 0.750%, 13/05/28	180,596	0.08
EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	91,318	0.04	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	260,400	0.12
EUR 100,000	Dassault Systemes SE, 0.375%, 16/09/29	84,980	0.04	EUR 300,000	Klepierre SA, 0.875%, 17/02/31	223,329	0.10
EUR 100,000	Edenred, 1.875%, 30/03/27	96,563	0.04	EUR 200,000	Legrand SA, 0.500%, 09/10/23	197,980	0.09
EUR 200,000	Edenred, 1.375%, 18/06/29	177,806	0.08	EUR 100,000	Legrand SA, 0.750%, 06/07/24	98,215	0.04
EUR 400,000	Engie SA, 0.875%, 27/03/24	395,888	0.17	EUR 100,000	Legrand SA, 1.875%, 16/12/27	97,041	0.04
EUR 500,000	Engie SA, 2.375%, 19/05/26	500,480	0.22	EUR 100,000	Legrand SA, 0.750%, 20/05/30	85,973	0.04
EUR 100,000	Engie SA, 0.375%, 21/06/27	89,645	0.04	EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	192,570	0.09
EUR 100,000	Engie SA, 1.500%, 27/03/28	93,557	0.04	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	191,222	0.08
EUR 400,000	Engie SA, 1.750%, 27/03/28	377,496	0.17	EUR 135,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	133,543	0.06
EUR 100,000	Engie SA, 1.375%, 28/02/29	90,807	0.04	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	97,247	0.04
EUR 100,000	Engie SA, 0.375%, 26/10/29	82,964	0.04	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	266,943	0.12
EUR 400,000	Engie SA, 0.500%, 24/10/30	323,480	0.14	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	166,560	0.07
EUR 100,000	Engie SA, 2.125%, 30/03/32	90,575	0.04	EUR 200,000	Mercialys SA, 2.500%, 28/02/29	165,740	0.07
EUR 400,000	Engie SA, 1.000%, 26/10/36	271,324	0.12	EUR 200,000	New Immo Holdings SA, 2.750%, 26/11/26	174,130	0.08
EUR 300,000	Engie SA, 1.375%, 21/06/39	200,202	0.09	EUR 400,000	Orange SA, 0.750%, 11/09/23	397,832	0.18
EUR 200,000	Engie SA, 1.875%, 31/12/99	138,068	0.06	EUR 100,000	Orange SA, 3.125%, 09/01/24	102,277	0.05
EUR 300,000	Engie SA, 1.500%, perpetual	229,011	0.10	EUR 475,000	Orange SA, 8.125%, 28/01/33	672,942	0.30
EUR 200,000	Engie SA, 3.250%, perpetual	188,602	0.08	EUR 100,000	Orange SA, 1.200%, 11/07/34	80,687	0.04
EUR 200,000	Essilorluxottica, 0.750%, 27/11/31	168,438	0.07	EUR 400,000	Orange SA, 1.375%, 04/09/49	277,788	0.12
EUR 100,000	EssilorLuxottica SA, 2.375%, 09/04/24	101,359	0.05	EUR 220,000	Orange SA, 5.000%, perpetual	222,200	0.10
EUR 200,000	EssilorLuxottica SA, 0.125%, 27/05/25	190,110	0.08	EUR 420,000	Orange SA, 5.250%, perpetual	423,079	0.19
EUR 200,000	EssilorLuxottica SA, 0.375%, 05/01/26	188,854	0.08	EUR 300,000	Orange SA, 2.375%, perpetual	280,068	0.12
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	90,351	0.04	EUR 100,000	Pernod Ricard SA, zero coupon, 24/10/23	98,320	0.04
EUR 200,000	EssilorLuxottica SA, 0.500%, 05/06/28	179,252	0.08	EUR 100,000	Pernod Ricard SA, 2.125%, 27/09/24	100,518	0.04
EUR 400,000	Gecina SA, 1.375%, 30/06/27	368,756	0.16	EUR 100,000	Pernod Ricard SA, 1.125%, 07/04/25	97,657	0.04
EUR 200,000	Gecina SA, 1.375%, 26/01/28	181,582	0.08	EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	96,990	0.04
EUR 200,000	Gecina SA, 1.625%, 14/03/30	176,090	0.08	EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	183,662	0.08
EUR 300,000	Gecina SA, 2.000%, 30/06/32	258,555	0.11	EUR 200,000	Peugeot SA, 2.750%, 15/05/26	192,864	0.09
EUR 200,000	Gecina SA, 1.625%, 29/05/34	158,720	0.07	EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	108,846	0.05
EUR 200,000	Gecina SA, 0.875%, 30/06/36	132,698	0.06				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Publicis Groupe SA, 0.500%, 03/11/23	98,435	0.04	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	87,290	0.04
EUR 120,000	RCI Banque SA, 1.375%, 08/03/24	117,186	0.05	EUR 200,000	Societe Generale SA, 0.500%, 12/06/29	164,782	0.07
EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	98,087	0.04	EUR 100,000	Societe Generale SA, 1.250%, 12/06/30	81,189	0.04
EUR 340,000	RCI Banque SA, 1.625%, 26/05/26	305,769	0.14	EUR 100,000	Sodexo SA, 0.500%, 17/01/24	97,759	0.04
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	51,622	0.02	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	95,520	0.04
EUR 100,000	Sanef SA, 0.950%, 19/10/28	85,186	0.04	EUR 100,000	Sodexo SA, 0.750%, 14/04/27	90,629	0.04
EUR 100,000	SANEF SA, 1.875%, 16/03/26	95,387	0.04	EUR 100,000	Sodexo SA, 1.000%, 17/07/28	88,870	0.04
EUR 200,000	Sanofi, 2.500%, 14/11/23	203,054	0.09	EUR 100,000	Sodexo SA, 1.000%, perpetual	86,379	0.04
EUR 100,000	Sanofi, 0.625%, 05/04/24	98,656	0.04	EUR 200,000	Sogecap SA, 4.125%, perpetual	191,278	0.08
EUR 200,000	Sanofi, 1.000%, 01/04/25	196,214	0.09	EUR 100,000	Stellantis NV, 2.000%, 23/03/24	99,178	0.04
EUR 100,000	Sanofi, 1.500%, 22/09/25	98,755	0.04	EUR 100,000	Suez, 5.500%, 22/07/24	107,386	0.05
EUR 100,000	Sanofi, 1.000%, 21/03/26	96,560	0.04	EUR 200,000	Suez, 1.000%, 03/04/25	193,536	0.09
EUR 400,000	Sanofi, 1.750%, 10/09/26	395,600	0.17	EUR 200,000	Suez, 1.250%, 19/05/28	183,846	0.08
EUR 300,000	Sanofi, 0.500%, 13/01/27	279,726	0.12	EUR 200,000	Suez, 1.500%, 03/04/29	183,992	0.08
EUR 200,000	Sanofi, 1.375%, 21/03/30	183,890	0.08	EUR 100,000	Suez, 1.625%, 17/09/30	90,154	0.04
EUR 200,000	Sanofi, 1.500%, 01/04/30	183,892	0.08	EUR 200,000	Suez, 0.500%, 14/10/31	156,576	0.07
EUR 100,000	Sanofi, 1.250%, 21/03/34	84,156	0.04	EUR 300,000	Suez, 1.625%, 21/09/32	259,434	0.11
EUR 100,000	Sanofi, 1.875%, 21/03/38	84,046	0.04	EUR 100,000	Suez, 1.250%, 14/05/35	76,454	0.03
EUR 200,000	Schneider Electric SE, 1.500%, 08/09/23	200,520	0.09	EUR 400,000	Suez, 2.875%, perpetual	380,724	0.17
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	96,931	0.04	EUR 500,000	Suez SA, zero coupon, 09/06/26	453,815	0.20
EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	97,171	0.04	EUR 200,000	Suez SA, 1.250%, 02/04/27	188,192	0.08
EUR 400,000	Schneider Electric SE, 0.250%, 11/03/29	343,096	0.15	EUR 190,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	188,767	0.08
EUR 200,000	SCOR SE, 3.625%, 27/05/48	192,134	0.08	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	191,666	0.08
EUR 200,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	164,388	0.07	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	189,500	0.08
EUR 100,000	Societe Generale SA, 4.000%, 07/06/23	101,397	0.05	EUR 200,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	167,396	0.07
EUR 300,000	Societe Generale SA, 1.250%, 15/02/24	295,371	0.13	EUR 310,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	265,189	0.12
EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	96,312	0.04	EUR 320,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	248,557	0.11
EUR 200,000	Societe Generale SA, 2.625%, 27/02/25	194,740	0.09	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	222,837	0.10
EUR 300,000	Societe Generale SA, 0.125%, 24/02/26	268,929	0.12	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	129,134	0.06
EUR 400,000	Societe Generale SA, 1.125%, 21/04/26	360,234	0.16	EUR 400,000	Unibail-Rodamco-Westfield SE, 2.125%, perpetual	295,172	0.13
EUR 300,000	Societe Generale SA, 0.750%, 25/01/27	265,137	0.12	EUR 100,000	Vinci SA, 1.000%, 26/09/25	95,933	0.04
EUR 300,000	Societe Generale SA, 0.625%, 02/12/27	264,714	0.12	EUR 200,000	Vinci SA, zero coupon, 27/11/28	168,516	0.07
EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	177,908	0.08	EUR 200,000	Vinci SA, 1.625%, 18/01/29	183,732	0.08
EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	174,320	0.08	EUR 200,000	Vinci SA, 1.750%, 26/09/30	184,324	0.08
EUR 100,000	Societe Generale SA, 2.125%, 27/09/28	90,740	0.04	EUR 100,000	Vivendi SA, 1.125%, 24/11/23	99,050	0.04
				EUR 100,000	Vivendi SA, 0.875%, 18/09/24	97,136	0.04
				EUR 100,000	Vivendi SA, 0.625%, 11/06/25	94,979	0.04
				EUR 100,000	Vivendi SA, 1.875%, 26/05/26	97,966	0.04
				EUR 100,000	Vivendi SA, 1.125%, 11/12/28	88,577	0.04
				EUR 100,000	Wendel SE, 1.000%, 01/06/31	71,448	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
France <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Worldline SA, 0.875%, 30/06/27	90,069	0.04	EUR 100,000	Daimler AG, 1.500%, 09/03/26	97,104	0.04
EUR 190,000	WPP Finance SA, 2.375%, 19/05/27	184,095	0.08	EUR 100,000	Daimler AG, 2.000%, 22/08/26	98,467	0.04
<b>Total France</b>				EUR 200,000	Daimler AG, 0.375%, 08/11/26	183,116	0.08
		<b>42,578,757</b>	<b>18.75</b>	EUR 300,000	Daimler AG, 1.000%, 15/11/27	275,163	0.12
Germany				EUR 150,000	Daimler AG, 1.375%, 11/05/28	138,606	0.06
EUR 100,000	Aareal Bank AG, 0.375%, 10/04/24	95,308	0.04	EUR 200,000	Daimler AG, 1.500%, 03/07/29	182,448	0.08
EUR 200,000	Aareal Bank AG, 0.500%, 07/04/27	169,018	0.08	EUR 100,000	Daimler AG, 0.750%, 08/02/30	85,002	0.04
EUR 100,000	adidas AG, zero coupon, 05/10/28	86,491	0.04	EUR 50,000	Daimler AG, 2.375%, 22/05/30	47,878	0.02
EUR 100,000	Adidas AG, zero coupon, 09/09/24	96,114	0.04	EUR 445,000	Daimler AG, 0.750%, 10/09/30	356,382	0.16
EUR 100,000	Allianz SE, 2.241%, 07/07/45	96,635	0.04	EUR 200,000	Daimler AG, 1.125%, 06/11/31	164,838	0.07
EUR 100,000	Allianz SE, 3.099%, 06/07/47	96,603	0.04	EUR 100,000	Daimler AG, 2.125%, 03/07/37	82,269	0.04
EUR 300,000	Allianz SE, 2.121%, 08/07/50	251,694	0.11	EUR 200,000	Deutsche Bank AG, 1.000%, 19/11/25	188,698	0.08
EUR 300,000	Allianz SE, 4.750%, perpetual	300,900	0.13	EUR 200,000	Deutsche Bank AG, 2.625%, 12/02/26	192,224	0.09
EUR 100,000	Allianz SE, 3.375%, perpetual	97,510	0.04	EUR 820,000	Deutsche Bank AG, 1.375%, 10/06/26	692,008	0.31
EUR 100,000	alstria office REIT-AG, 0.500%, 26/09/25	84,618	0.04	EUR 200,000	Deutsche Bank AG, 0.750%, 17/02/27	176,924	0.08
EUR 100,000	alstria office REIT-AG, 1.500%, 15/11/27	79,578	0.04	EUR 300,000	Deutsche Bank AG, 1.875%, 23/02/28	270,834	0.12
EUR 100,000	Amphenol Technologies Holding GmbH, 0.750%, 04/05/26	93,284	0.04	EUR 400,000	Deutsche Bank AG, 1.750%, 19/11/30	329,300	0.15
EUR 100,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	94,424	0.04	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	167,968	0.07
EUR 100,000	Berlin Hyp AG, 0.500%, 26/09/23	98,297	0.04	EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	267,900	0.12
EUR 400,000	Berlin Hyp AG, 1.125%, 25/10/27	360,380	0.16	EUR 200,000	Deutsche Post AG, 2.750%, 09/10/23	203,656	0.09
EUR 100,000	Berlin Hyp AG, 1.500%, 18/04/28	89,452	0.04	EUR 200,000	Deutsche Post AG, 0.375%, 20/05/26	188,444	0.08
EUR 100,000	Berlin Hyp AG, 0.500%, 05/11/29	84,133	0.04	EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	94,360	0.04
EUR 200,000	Clearstream Banking AG, zero coupon, perpetual	187,888	0.08	EUR 100,000	Deutsche Post AG, 1.000%, perpetual	83,892	0.04
EUR 100,000	Commerzbank AG, 0.500%, 28/08/23	98,739	0.04	EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	52,610	0.02
EUR 100,000	Commerzbank AG, 1.250%, 23/10/23	98,656	0.04	EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	91,246	0.04
EUR 310,000	Commerzbank AG, 1.125%, 24/05/24	301,115	0.13	EUR 200,000	Deutsche Telekom AG, 1.750%, 25/03/31	183,444	0.08
EUR 200,000	Commerzbank AG, 0.625%, 28/08/24	193,070	0.09	EUR 100,000	Deutsche Telekom AG, 2.250%, 29/03/39	84,136	0.04
EUR 300,000	Commerzbank AG, 1.125%, 22/06/26	272,166	0.12	EUR 100,000	E.ON SE, zero coupon, 18/12/23	97,915	0.04
EUR 340,000	Commerzbank AG, 0.375%, 01/09/27	299,149	0.13	EUR 300,000	E.ON SE, zero coupon, 28/08/24	288,561	0.13
EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	179,364	0.08	EUR 570,000	E.ON SE, 0.875%, 08/01/25	478,845	0.21
EUR 100,000	Commerzbank AG, 1.500%, 28/08/28	92,684	0.04	EUR 100,000	E.ON SE, 1.000%, 07/10/25	96,121	0.04
EUR 100,000	Continental AG, zero coupon, 12/09/23	97,968	0.04	EUR 430,000	E.ON SE, 0.375%, 29/09/27	378,731	0.17
EUR 200,000	Continental AG, 2.500%, 27/08/26	197,524	0.09	EUR 100,000	E.ON SE, 0.750%, 20/02/28	88,799	0.04
EUR 100,000	Daimler AG, 1.625%, 22/08/23	100,196	0.05	EUR 100,000	E.ON SE, 0.100%, 19/12/28	82,054	0.04
EUR 150,000	Daimler AG, 1.400%, 12/01/24	149,492	0.07	EUR 200,000	E.ON SE, 1.625%, 22/05/29	181,230	0.08
EUR 100,000	Daimler AG, zero coupon, 08/02/24	97,448	0.04	EUR 200,000	E.ON SE, 0.350%, 28/02/30	161,904	0.07
EUR 125,000	Daimler AG, 0.850%, 28/02/25	121,141	0.05	EUR 100,000	E.ON SE, 0.600%, 01/10/32	76,642	0.03
EUR 300,000	Daimler AG, 2.625%, 07/04/25	303,537	0.13	EUR 100,000	Eurogrid GmbH, 1.113%, 15/05/32	81,939	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.250%, 29/11/23	97,947	0.04	EUR 100,000	SAP SE, 0.750%, 10/12/24	97,805	0.04
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	89,500	0.04	EUR 100,000	SAP SE, 1.000%, 01/04/25	97,981	0.04
EUR 200,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	166,804	0.07	EUR 100,000	SAP SE, 1.000%, 13/03/26	96,461	0.04
EUR 50,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	41,564	0.02	EUR 100,000	SAP SE, 1.750%, 22/02/27	98,129	0.04
EUR 50,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	51,359	0.02	EUR 300,000	SAP SE, 1.250%, 10/03/28	281,829	0.13
EUR 100,000	Fresenius SE & Co KGaA, 1.875%, 15/02/25	97,854	0.04	EUR 100,000	SAP SE, 0.375%, 18/05/29	86,732	0.04
EUR 100,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	95,090	0.04	EUR 100,000	SAP SE, 1.625%, 10/03/31	91,744	0.04
EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	69,395	0.03	EUR 100,000	Talanx AG, 2.250%, 05/12/47	90,121	0.04
EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	238,398	0.11	EUR 300,000	Vantage Towers AG, zero coupon, 31/03/25	274,839	0.12
EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	75,210	0.03	EUR 100,000	Vantage Towers AG, 0.375%, 31/03/27	86,354	0.04
EUR 100,000	Hannover Rueck SE, 3.375%, perpetual	96,920	0.04	EUR 100,000	Vantage Towers AG, 0.750%, 31/03/30	77,349	0.03
EUR 100,000	Hochtief AG, 0.625%, 26/04/29	66,875	0.03	EUR 100,000	Volkswagen Bank GmbH, 0.750%, 15/06/23	99,222	0.04
EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	180,808	0.08	EUR 200,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	198,784	0.09
EUR 100,000	Infineon Technologies AG, 0.750%, perpetual	99,402	0.04	EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	97,973	0.04
EUR 100,000	Infineon Technologies AG, 2.000%, perpetual	88,400	0.04	EUR 40,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	37,109	0.02
EUR 100,000	KION Group AG, 1.625%, 24/09/25	94,448	0.04	EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	55,505	0.03
EUR 80,000	Knorr-Bremse AG, 1.125%, 13/06/25	77,630	0.04	EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	187,730	0.08
EUR 100,000	Merck Financial Services GmbH, 0.005%, 15/12/23	98,291	0.04	EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	152,692	0.07
EUR 200,000	Merck Financial Services GmbH, 0.375%, 05/07/27	181,976	0.08	EUR 200,000	Volkswagen Leasing GmbH, zero coupon, 12/07/23	196,910	0.09
EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	88,940	0.04	EUR 200,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	201,482	0.09
EUR 200,000	Merck KGaA, 3.375%, 12/12/74	197,738	0.09	EUR 100,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	98,189	0.04
EUR 100,000	Merck KGaA, 2.875%, 25/06/79	85,067	0.04	EUR 325,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	314,525	0.14
EUR 100,000	Merck KGaA, 1.625%, 09/09/80	86,879	0.04	EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	289,287	0.13
EUR 140,000	MTU Aero Engines AG, 3.000%, 01/07/25	137,950	0.06	EUR 250,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	234,935	0.10
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	153,128	0.07	EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	28,150	0.01
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	359,430	0.16	EUR 190,000	Volkswagen Leasing GmbH, zero coupon, perpetual	180,833	0.08
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	185,992	0.08	EUR 100,000	Vonovia SE, zero coupon, 01/12/25	88,907	0.04
EUR 100,000	RWE AG, 1.000%, 26/11/33	73,083	0.03	EUR 100,000	Vonovia SE, 0.375%, 16/06/27	83,975	0.04
EUR 300,000	RWE AG, 0.500%, perpetual	253,572	0.11	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	155,236	0.07
				EUR 300,000	Vonovia SE, 0.625%, 24/03/31	217,131	0.10
				EUR 400,000	Vonovia SE, 0.750%, 01/09/32	273,080	0.12
				EUR 100,000	Vonovia SE, 1.000%, 16/06/33	66,830	0.03
				EUR 100,000	Vonovia SE, 1.625%, 01/09/51	50,393	0.02
				EUR 100,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	88,033	0.04
				<b>Total Germany</b>		<b>20,462,139</b>	<b>9.01</b>

## Schedule of Investments (continued) as at 30 June 2022 (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 - 97.38% (continued)				Corporate Bonds - 97.38% (continued)			
Guernsey				Italy			
EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	80,237	0.04	EUR 100,000	Aeroporti di Roma SpA, 1.625%, 02/02/29	83,698	0.04
<b>Total Guernsey</b>				EUR 280,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	213,923	0.09
Iceland				EUR 300,000	Anima Holdings SpA, 1.500%, 22/04/28	252,045	0.11
EUR 390,000	Arion Banki HF, 0.375%, 14/07/25	352,127	0.16	EUR 200,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	212,454	0.09
<b>Total Iceland</b>				EUR 100,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	79,048	0.03
Ireland				EUR 250,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	196,490	0.09
EUR 150,000	Abbott Ireland Financing DAC, 0.875%, 27/09/23	149,150	0.07	EUR 100,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	70,489	0.03
EUR 280,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	269,119	0.12	EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	402,664	0.18
EUR 100,000	AIB Group PLC, 2.250%, 03/07/25	97,119	0.04	EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	147,375	0.07
EUR 280,000	AIB Group PLC, 0.500%, 17/11/27	242,393	0.11	EUR 100,000	ASTM SpA, 1.500%, 25/01/30	77,001	0.03
EUR 100,000	Bank of Ireland Group PLC, 1.375%, 29/08/23	99,193	0.04	EUR 120,000	ASTM SpA, 2.375%, 25/11/33	87,823	0.04
EUR 280,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	245,193	0.11	EUR 100,000	Azimut Holdings SpA, 1.625%, 12/12/24	96,752	0.04
EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	92,707	0.04	EUR 100,000	Covivio, 1.625%, 17/10/24	98,455	0.04
EUR 100,000	CCEP Finance Ireland DAC, 0.500%, perpetual	83,091	0.04	EUR 100,000	Covivio, 2.375%, 20/02/28	92,110	0.04
EUR 100,000	CCEP Finance Ireland DAC, 0.875%, perpetual	76,041	0.03	EUR 370,000	ERG SpA, 1.875%, 11/04/25	364,868	0.16
EUR 100,000	CCEP Finance Ireland DAC, 1.500%, perpetual	66,173	0.03	EUR 230,000	ERG SpA, 0.500%, 11/09/27	201,662	0.09
EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	90,774	0.04	EUR 100,000	ERG SpA, 0.875%, 15/09/31	77,338	0.03
EUR 200,000	DXC Capital Funding DAC, 0.450%, 15/09/27	167,798	0.07	EUR 370,000	Intesa Sanpaolo SpA, 2.125%, 30/08/23	371,661	0.16
EUR 200,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	180,506	0.08	EUR 100,000	Intesa Sanpaolo SpA, 4.000%, 30/10/23	102,664	0.05
EUR 200,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	198,322	0.09	EUR 200,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	194,454	0.09
EUR 310,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	253,661	0.11	EUR 400,000	Intesa Sanpaolo SpA, 0.750%, 04/12/24	350,267	0.15
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/23	99,299	0.04	EUR 390,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	380,383	0.17
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.375%, 25/02/25	95,984	0.04	EUR 370,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	329,185	0.15
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	84,649	0.04	EUR 200,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	178,854	0.08
EUR 100,000	SMURFIT KAPPA TREASURY, 0.500%, 22/09/29	79,649	0.03	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	86,556	0.04
EUR 200,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	142,518	0.06	EUR 200,000	Iren SpA, 1.500%, 24/10/27	182,172	0.08
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	81,681	0.04	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	97,275	0.04
<b>Total Ireland</b>				EUR 310,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 15/07/25	292,008	0.13
		2,895,020	1.27	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 0.875%, 15/01/26	91,452	0.04
				EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, perpetual	87,579	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Italy <i>(continued)</i>				Japan <i>(continued)</i>			
EUR 200,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	199,228	0.09	EUR 300,000	Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	304,281	0.13
EUR 150,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	149,418	0.07	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	96,856	0.04
EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	190,508	0.08	EUR 400,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	376,960	0.17
EUR 100,000	Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32	78,269	0.03	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	79,937	0.04
EUR 300,000	Terna SPA, 0.375%, 23/06/29	251,157	0.11	EUR 200,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	196,662	0.09
EUR 400,000	UniCredit SpA, 0.500%, 09/04/25	371,392	0.16	EUR 100,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	90,579	0.04
EUR 430,000	UniCredit SpA, 1.250%, 16/06/26	401,358	0.18	EUR 250,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	244,292	0.11
EUR 220,000	UniCredit SpA, 2.125%, 24/10/26	207,013	0.09	EUR 100,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	82,730	0.04
EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	82,082	0.04	EUR 210,000	Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40	158,989	0.07
EUR 250,000	UniCredit SpA, 1.800%, 20/01/30	204,697	0.09				
EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	73,847	0.03				
EUR 200,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	198,276	0.09				
<b>Total Italy</b>		<b>7,905,950</b>	<b>3.48</b>	<b>Total Japan</b>		<b>4,533,256</b>	<b>2.00</b>
Japan				Jersey			
EUR 100,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	95,527	0.04	EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	192,024	0.08
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	96,292	0.04	<b>Total Jersey</b>		<b>192,024</b>	<b>0.08</b>
EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	89,020	0.04	Korea			
EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	86,033	0.04	EUR 210,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	201,926	0.09
EUR 460,000	Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	456,403	0.20	<b>Total Korea</b>		<b>201,926</b>	<b>0.09</b>
EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	96,750	0.04	Liechtenstein			
EUR 320,000	Mizuho Financial Group Inc, 1.020%, 11/10/23	316,867	0.14	EUR 320,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	248,048	0.11
EUR 150,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	145,295	0.06	<b>Total Liechtenstein</b>		<b>248,048</b>	<b>0.11</b>
EUR 100,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	92,078	0.04	Luxembourg			
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	89,189	0.04	EUR 100,000	Aroundtown SA, 1.000%, 07/01/25	92,590	0.04
EUR 270,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	214,815	0.10	EUR 300,000	Aroundtown SA, 0.625%, 09/07/25	264,084	0.12
EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	77,339	0.03	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	160,638	0.07
EUR 100,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	72,702	0.03	EUR 100,000	Aroundtown SA, 2.875%, perpetual	67,889	0.03
EUR 200,000	Nidec Corp, 0.046%, 30/03/26	180,834	0.08	EUR 100,000	Becton Dickinson Euro Finance Sarl, 0.632%, 04/06/23	99,160	0.04
EUR 100,000	Nissan Motor Co Ltd, 3.201%, perpetual	88,957	0.04	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	93,996	0.04
EUR 100,000	NTT Finance Corp, zero coupon, 03/03/25	94,773	0.04	EUR 150,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	125,667	0.05
EUR 140,000	NTT Finance Corp, 0.082%, 13/12/25	130,158	0.06	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	70,859	0.03
EUR 360,000	NTT Finance Corp, 0.399%, 13/12/28	312,224	0.14	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	63,006	0.03
EUR 200,000	NTT Finance Corp, 0.342%, 03/03/30	166,714	0.07	EUR 100,000	CNH Industrial Finance Europe SA, zero coupon, 01/04/24	96,875	0.04
				EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	96,406	0.04
				EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	93,914	0.04
				EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	87,000	0.04



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 310,000	CPI Property Group SA, 2.750%, 12/05/26	275,395	0.12	EUR 265,000	Prologis International Funding II SA, 0.875%, 09/07/29	221,294	0.10
EUR 150,000	CPI Property Group SA, 1.625%, 23/04/27	119,854	0.05	EUR 295,000	Prologis International Funding II SA, 1.625%, 17/06/32	232,150	0.10
EUR 240,000	CPI Property Group SA, 1.625%, 23/04/27	191,767	0.08	EUR 325,000	Prologis International Funding II SA, 0.750%, 23/03/33	226,856	0.10
EUR 200,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	184,254	0.08	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	95,582	0.04
EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	87,831	0.04	EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	184,306	0.08
EUR 310,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	250,688	0.11	EUR 150,000	Richemont International Holding SA, 1.125%, 26/05/32	126,129	0.06
EUR 120,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	83,255	0.04	EUR 200,000	Richemont International Holding SA, 2.000%, 26/03/38	166,384	0.07
EUR 100,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	65,776	0.03	EUR 300,000	Segro Capital Sarl, 0.500%, 22/09/31	224,646	0.10
EUR 230,000	Eurofins Scientific SE, 0.875%, perpetual	172,668	0.08	EUR 320,000	SELP Finance Sarl, 1.250%, 25/10/23	313,894	0.14
EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	265,467	0.12	EUR 100,000	SES SA, 1.625%, 22/03/26	95,872	0.04
EUR 200,000	Grand City Properties SA, 0.125%, perpetual	153,728	0.07	EUR 100,000	Simon International Finance SCA, 1.250%, 13/05/25	94,923	0.04
EUR 100,000	Helvetia Europe SA, 2.750%, 30/09/41	83,219	0.04	EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	85,712	0.04
EUR 200,000	John Deere Cash Management SA, 1.375%, 02/04/24	199,212	0.09	EUR 300,000	TLG Finance Sarl, 3.375%, 31/12/99	220,956	0.10
EUR 100,000	John Deere Cash Management SA, 2.200%, 02/04/32	95,181	0.04	EUR 300,000	Traton Finance Luxembourg SA, 0.125%, 24/03/25	278,874	0.12
EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	284,217	0.12	EUR 200,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	164,828	0.07
EUR 100,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	92,966	0.04	EUR 100,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	72,460	0.03
EUR 175,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	164,451	0.07	EUR 100,000	Tyco Electronics Group SA, zero coupon, 14/02/25	94,713	0.04
EUR 200,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	173,472	0.08	EUR 100,000	Tyco Electronics Group SA, zero coupon, 16/02/29	82,783	0.04
EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	90,549	0.04	EUR 100,000	Whirlpool Finance Lu, 1.100%, 09/11/27	88,630	0.04
EUR 150,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	127,809	0.06	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	92,891	0.04
EUR 100,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	83,399	0.04	<b>Total Luxembourg</b>		<b>8,882,232</b>	<b>3.91</b>
EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	73,678	0.03	<b>Mexico</b>			
EUR 200,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	140,696	0.06	EUR 100,000	America Movil SAB de CV, 1.500%, 10/03/24	99,151	0.04
EUR 200,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	130,266	0.06	EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	90,156	0.04
EUR 200,000	Novartis Finance SA, 0.125%, 20/09/23	197,432	0.09	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	95,442	0.04
EUR 120,000	Novartis Finance SA, 1.125%, 30/09/27	113,975	0.05	EUR 200,000	Fomento Economico Mexicano SAB de CV, 0.500%, 28/05/28	169,736	0.08
EUR 270,000	Novartis Finance SA, zero coupon, 23/09/28	232,211	0.10	<b>Total Mexico</b>		<b>454,485</b>	<b>0.20</b>
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	90,983	0.04				
EUR 100,000	Novartis Finance SA, 1.700%, 14/08/38	81,866	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Netherlands				Netherlands <i>(continued)</i>			
EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	98,371	0.04	EUR 100,000	BMW Finance NV, 0.750%, 15/04/24	98,490	0.04
EUR 100,000	ABB Finance BV, zero coupon, 19/01/30	80,444	0.04	EUR 340,000	BMW Finance NV, 0.750%, 12/07/24	333,499	0.15
EUR 280,000	ABN AMRO Bank NV, 0.500%, 17/07/23	277,715	0.12	EUR 350,000	BMW Finance NV, 1.000%, 14/11/24	342,877	0.15
EUR 200,000	ABN AMRO Bank NV, 2.500%, 29/11/23	203,248	0.09	EUR 100,000	BMW Finance NV, 0.500%, 22/02/25	96,499	0.04
EUR 130,000	ABN AMRO Bank NV, 0.875%, 15/01/24	128,406	0.06	EUR 200,000	BMW Finance NV, 1.000%, 29/08/25	193,558	0.09
EUR 120,000	ABN AMRO Bank NV, 1.000%, 16/04/25	116,827	0.05	EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	46,065	0.02
EUR 370,000	ABN AMRO Bank NV, 0.875%, 22/04/25	358,885	0.16	EUR 250,000	BMW Finance NV, 1.125%, 22/05/26	238,907	0.11
EUR 250,000	ABN AMRO Bank NV, 0.500%, 15/04/26	234,537	0.10	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	91,824	0.04
EUR 200,000	ABN AMRO Bank NV, 0.500%, 23/09/29	161,738	0.07	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	90,118	0.04
EUR 300,000	ABN AMRO BANK NV, 1.250%, 28/05/25	247,113	0.11	EUR 100,000	BMW Finance NV, 1.125%, 10/01/28	92,987	0.04
EUR 100,000	Adecco International Financial Services BV, 1.000%, 02/12/24	97,964	0.04	EUR 200,000	BMW Finance NV, 1.500%, 06/02/29	185,922	0.08
EUR 200,000	Adecco International Financial Services BV, 0.125%, 21/09/28	164,552	0.07	EUR 140,000	BMW Finance NV, 0.875%, 14/01/32	116,992	0.05
EUR 200,000	Aegon NV, 1.000%, 08/12/23	198,020	0.09	EUR 60,000	BMW Finance NV, 0.200%, perpetual	44,825	0.02
EUR 340,000	AGCO International Holdings BV, 0.800%, 06/10/28	271,351	0.12	EUR 200,000	Brenntag Finance BV, 1.125%, 27/09/25	188,520	0.08
EUR 100,000	Akzo Nobel NV, 1.750%, 07/11/24	99,217	0.04	EUR 200,000	Citycon Treasury BV, 1.625%, perpetual	146,352	0.06
EUR 100,000	Akzo Nobel NV, 1.125%, 08/04/26	94,894	0.04	EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	194,758	0.09
EUR 100,000	Akzo Nobel NV, 1.625%, 14/04/30	87,542	0.04	EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	63,588	0.03
EUR 200,000	Allianz Finance II BV, 0.250%, 06/06/23	198,670	0.09	EUR 100,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	90,071	0.04
EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	96,065	0.04	EUR 300,000	CTP NV, 0.625%, 27/11/23	266,637	0.12
EUR 300,000	Allianz Finance II BV, zero coupon, 22/11/26	272,679	0.12	EUR 200,000	CTP NV, 0.875%, 20/01/26	167,466	0.07
EUR 100,000	Allianz Finance II BV, 0.500%, 14/01/31	82,188	0.04	EUR 290,000	CTP NV, 0.750%, 18/02/27	225,594	0.10
EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	86,736	0.04	EUR 310,000	CTP NV, 1.250%, 21/06/29	216,166	0.10
EUR 100,000	ASML Holding NV, 3.375%, 19/09/23	102,379	0.05	EUR 100,000	CTP NV, 1.500%, 27/09/31	60,399	0.03
EUR 190,000	ASML Holding NV, 1.625%, 28/05/27	184,429	0.08	EUR 275,000	Daimler International Finance BV, 0.250%, 06/11/23	270,454	0.12
EUR 100,000	ASML Holding NV, 0.625%, 07/05/29	87,534	0.04	EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	98,434	0.04
EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	83,158	0.04	EUR 150,000	Daimler International Finance BV, 1.000%, 11/11/25	143,612	0.06
EUR 170,000	ASR Nederland NV, 3.375%, 02/05/49	149,418	0.07	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	95,714	0.04
EUR 100,000	BMW Finance NV, 0.375%, 10/07/23	99,048	0.04	EUR 100,000	Daimler International Finance BV, 1.500%, 09/02/27	95,701	0.04
EUR 100,000	BMW Finance NV, 0.625%, 06/10/23	98,898	0.04	EUR 250,000	Daimler International Finance BV, 0.625%, 06/05/27	227,678	0.10
EUR 50,000	BMW Finance NV, 2.625%, 17/01/24	50,779	0.02	EUR 100,000	de Volksbank NV, 0.010%, 16/09/24	95,887	0.04
				EUR 200,000	de Volksbank NV, 1.750%, 22/10/30	183,118	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 300,000	de Volksbank NV, 0.375%, perpetual	247,383	0.11	EUR 100,000	Heineken NV, 1.000%, 04/05/26	94,491	0.04
EUR 100,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	99,094	0.04	EUR 160,000	Heineken NV, 1.250%, 17/03/27	150,667	0.07
EUR 250,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	242,697	0.11	EUR 100,000	Heineken NV, 1.500%, 03/10/29	91,050	0.04
EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	97,701	0.04	EUR 250,000	Heineken NV, 2.250%, 30/03/30	236,432	0.10
EUR 200,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	192,414	0.09	EUR 100,000	Heineken NV, 1.750%, 17/03/31	89,865	0.04
EUR 150,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	143,739	0.06	EUR 100,000	Heineken NV, 1.750%, 07/05/40	72,794	0.03
EUR 100,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	102,788	0.05	EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	285,645	0.13
EUR 200,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	188,488	0.08	EUR 500,000	Iberdrola International BV, 1.125%, 21/04/26	484,755	0.21
EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	94,976	0.04	EUR 300,000	Iberdrola International BV, 1.450%, 31/12/99	248,712	0.11
EUR 100,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	136,858	0.06	EUR 200,000	Iberdrola International BV, 1.825%, perpetual	146,050	0.06
EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	124,124	0.06	EUR 100,000	Iberdrola International BV, 2.625%, perpetual	96,545	0.04
EUR 200,000	Digital Dutch Finco BV, 0.625%, 15/07/25	184,202	0.08	EUR 100,000	Iberdrola International BV, 3.250%, perpetual	95,292	0.04
EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	162,054	0.07	EUR 100,000	ING Groep NV, 1.000%, 20/09/23	99,379	0.04
EUR 100,000	Digital Dutch Finco BV, 1.000%, 15/01/32	71,209	0.03	EUR 100,000	ING Groep NV, 0.125%, 29/11/25	93,583	0.04
EUR 150,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	105,857	0.05	EUR 200,000	ING Groep NV, 2.125%, 10/01/26	194,386	0.09
EUR 200,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	147,860	0.07	EUR 100,000	ING Groep NV, 1.250%, 16/02/27	92,937	0.04
EUR 190,000	EDP Finance BV, 0.375%, 16/09/26	173,595	0.08	EUR 400,000	ING Groep NV, 2.000%, 20/09/28	365,332	0.16
EUR 340,000	EDP Finance BV, 1.875%, perpetual	335,145	0.15	EUR 100,000	ING Groep NV, 0.375%, 29/09/28	84,975	0.04
EUR 100,000	EDP FINANCE BV, 1.875%, 21/09/29	91,100	0.04	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	80,293	0.04
EUR 720,000	Enel Finance International NV, 1.000%, 16/09/24	704,455	0.31	EUR 300,000	ING Groep NV, 2.000%, 22/03/30	282,630	0.13
EUR 100,000	Enel Finance International NV, 1.500%, 21/07/25	97,820	0.04	EUR 500,000	ING Groep NV, 2.500%, 15/11/30	463,780	0.20
EUR 240,000	Enel Finance International NV, 1.125%, 16/09/26	225,228	0.10	EUR 300,000	ING Groep NV, 0.875%, 29/11/30	245,238	0.11
EUR 180,000	Essity Capital BV, 0.250%, 15/09/29	146,668	0.07	EUR 100,000	ING Groep NV, 1.750%, 16/02/31	86,652	0.04
EUR 100,000	Euronext NV, 1.125%, 12/06/29	88,784	0.04	EUR 400,000	ING Groep NV, 2.125%, 26/05/31	368,476	0.16
EUR 100,000	Euronext NV, 1.500%, 17/05/41	67,448	0.03	EUR 100,000	ING Groep NV, 0.250%, perpetual	83,055	0.04
EUR 100,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	92,135	0.04	EUR 100,000	innogy Finance BV, 1.000%, 13/04/25	96,415	0.04
EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	85,922	0.04	EUR 220,000	innogy Finance BV, 1.625%, 30/05/26	212,029	0.09
EUR 200,000	Global Switch Finance BV, 1.375%, 07/10/30	162,104	0.07	EUR 400,000	innogy Finance BV, 1.250%, 19/10/27	369,496	0.16
EUR 360,000	GSK Consumer Healthcare Capital NL BV, 2.125%, 29/03/34	314,644	0.14	EUR 150,000	innogy Finance BV, 5.750%, 14/02/33	179,060	0.08
EUR 150,000	Heineken NV, 3.500%, 19/03/24	154,373	0.07	EUR 100,000	ISS Finance BV, 1.250%, 07/07/25	96,084	0.04
				EUR 200,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	194,262	0.09
				EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	94,519	0.04
				EUR 100,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	80,321	0.04
				EUR 100,000	Koninklijke DSM NV, 0.750%, 28/09/26	92,470	0.04
				EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	86,097	0.04
				EUR 70,000	Koninklijke DSM NV, 0.625%, 23/06/32	54,622	0.02
				EUR 280,000	Koninklijke KPN NV, 5.625%, 30/09/24	300,835	0.13
				EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	91,561	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	92,759	0.04	EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	87,011	0.04
EUR 200,000	Koninklijke Philips NV, 2.000%, 30/03/30	182,924	0.08	EUR 100,000	Ren Finance BV, 1.750%, 01/06/23	100,163	0.04
EUR 460,000	LeasePlan Corp NV, 1.375%, 07/03/24	451,587	0.20	EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	93,776	0.04
EUR 200,000	LeasePlan Corp NV, 3.500%, 09/04/25	202,654	0.09	EUR 100,000	Ren Finance BV, 0.500%, 16/04/29	82,351	0.04
EUR 450,000	LeasePlan Corp NV, 0.250%, 23/02/26	396,876	0.18	EUR 155,000	Roche Finance Europe BV, 0.875%, 25/02/25	152,619	0.07
EUR 210,000	Lseg Netherlands BV, 0.250%, 06/04/28	182,081	0.08	EUR 330,000	Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	325,136	0.14
EUR 100,000	Lseg Netherlands BV, zero coupon, perpetual	94,270	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	97,595	0.04
EUR 450,000	Mondelez International Holdings NE, 0.250%, 09/09/29	365,481	0.16	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	92,557	0.04
EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	76,930	0.03	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	93,336	0.04
EUR 150,000	Mondelez International Holdings NE, 1.250%, 09/09/41	93,939	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	93,451	0.04
EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	111,828	0.05	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	183,974	0.08
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	81,445	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	100,957	0.05
EUR 200,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	167,070	0.07	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	171,318	0.08
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	287,127	0.13	EUR 45,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	37,625	0.02
EUR 230,000	NE Property BV, 1.750%, 23/11/24	213,679	0.09	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	91,739	0.04
EUR 100,000	NE Property BV, 3.375%, 14/07/27	85,976	0.04	EUR 150,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	133,788	0.06
EUR 400,000	Nibc Bank Nv, 0.250%, perpetual	343,240	0.15	EUR 150,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	119,348	0.05
EUR 300,000	NIBC Bank NV, 0.875%, 24/06/27	253,800	0.11	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.500%, perpetual	161,562	0.07
EUR 310,000	NN Group NV, 4.625%, 13/01/48	298,208	0.13	EUR 140,000	Signify NV, 2.375%, 11/05/27	132,714	0.06
EUR 200,000	NN Group NV, 4.500%, perpetual	192,738	0.09	EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	91,966	0.04
EUR 100,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	97,178	0.04	EUR 100,000	Sika Capital BV, 1.500%, 29/04/31	87,303	0.04
EUR 100,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	87,800	0.04	EUR 300,000	Stellantis NV, 3.375%, 07/07/23	303,738	0.13
EUR 100,000	PostNL NV, 1.000%, 21/11/24	96,410	0.04	EUR 100,000	Stellantis NV, 3.750%, 29/03/24	101,377	0.05
EUR 100,000	PostNL NV, 0.625%, 23/09/26	92,043	0.04	EUR 150,000	Stellantis NV, 0.625%, 30/03/27	129,357	0.06
EUR 100,000	Prosus NV, 1.539%, 03/08/28	79,194	0.04	EUR 300,000	Stellantis NV, 1.250%, 20/06/33	209,133	0.09
EUR 200,000	Prosus NV, 0.000%, 13/07/29	149,082	0.07	EUR 100,000	Stellantis NV, 3.875%, perpetual	100,920	0.04
EUR 100,000	Prosus NV, 2.031%, 03/08/32	69,059	0.03	EUR 100,000	Stellantis NV, 0.750%, perpetual	80,748	0.04
EUR 150,000	Prosus NV, 1.985%, 13/07/33	100,122	0.04				
EUR 100,000	Prosus NV, 2.778%, 19/01/34	69,481	0.03				
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	84,712	0.04				
EUR 100,000	RELX Finance BV, zero coupon, 18/03/24	96,763	0.04				
EUR 150,000	RELX Finance BV, 1.375%, 12/05/26	143,832	0.06				
EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	94,297	0.04				



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Poland				Spain <i>(continued)</i>			
EUR 300,000	mBank SA, 0.966%, 21/09/27	244,221	0.11	EUR 100,000	Banco Santander SA, 1.625%, 22/10/30	78,535	0.04
EUR 200,000	Polski Koncern Naftowy ORLEN SA, 1.125%, perpetual	155,770	0.07	EUR 300,000	Banco Santander SA, 1.000%, 04/11/31	229,818	0.10
<b>Total Poland</b>		<b>399,991</b>	<b>0.18</b>	EUR 400,000	Banco Santander SA, 1.125%, perpetual	360,300	0.16
Portugal				EUR 300,000	Bankia SA, 1.000%, 25/06/24	291,246	0.13
EUR 100,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	94,564	0.04	EUR 200,000	Bankia SA, 0.750%, 09/07/26	182,060	0.08
<b>Total Portugal</b>		<b>94,564</b>	<b>0.04</b>	EUR 400,000	Bankinter SA, 0.875%, 08/07/26	361,336	0.16
Spain				EUR 100,000	Bankinter SA, 0.625%, 06/10/27	85,177	0.04
EUR 100,000	Abanca Corp Bancaria SA, 0.500%, 08/09/27	85,161	0.04	EUR 400,000	CaixaBank SA, 2.375%, 01/02/24	400,920	0.18
EUR 200,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	175,504	0.08	EUR 200,000	CaixaBank SA, 0.625%, 01/10/24	189,952	0.08
EUR 100,000	Acciona Energia Financiacion Filiales SA, 1.375%, 26/01/32	81,591	0.04	EUR 400,000	CaixaBank SA, 0.375%, 03/02/25	369,846	0.16
EUR 200,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	188,278	0.08	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	91,984	0.04
EUR 100,000	Amadeus IT Group SA, 0.875%, 18/09/23	99,061	0.04	EUR 400,000	CaixaBank SA, 0.750%, 10/07/26	374,924	0.17
EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	100,797	0.05	EUR 100,000	CaixaBank SA, 2.750%, 14/07/28	98,660	0.04
EUR 200,000	Amadeus IT Group SA, 2.875%, 20/05/27	197,690	0.09	EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	165,160	0.07
EUR 100,000	Amadeus IT Group SA, 1.875%, 24/09/28	90,608	0.04	EUR 400,000	CaixaBank SA, 2.250%, 17/04/30	372,052	0.16
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	197,426	0.09	EUR 200,000	CaixaBank SA, 1.250%, 18/06/31	173,790	0.08
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	484,120	0.21	EUR 300,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	299,094	0.13
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	278,910	0.12	EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	195,608	0.09
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	388,024	0.17	EUR 200,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	193,330	0.09
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	361,360	0.16	EUR 100,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	95,344	0.04
EUR 100,000	Banco de Sabadell SA, 1.125%, 11/03/27	91,503	0.04	EUR 400,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	347,048	0.15
EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	96,795	0.04	EUR 300,000	Iberdrola Finanzas SA, 1.575%, 31/12/99	235,446	0.10
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	96,212	0.04	EUR 100,000	Iberdrola Finanzas SAU, 0.875%, perpetual	97,104	0.04
EUR 100,000	Banco Santander SA, 0.100%, 26/01/25	97,046	0.04	EUR 300,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	282,942	0.13
EUR 300,000	Banco Santander SA, 2.500%, 18/03/25	293,118	0.13	EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	85,310	0.04
EUR 100,000	Banco Santander SA, 1.375%, 05/01/26	94,188	0.04	EUR 100,000	Kutxabank SA, 0.500%, 14/10/27	88,173	0.04
EUR 100,000	Banco Santander SA, 3.250%, 04/04/26	97,802	0.04	EUR 100,000	Lar Espana Real Estate Socimi SA, 1.750%, 22/07/26	87,527	0.04
EUR 300,000	Banco Santander SA, 0.300%, 04/10/26	270,714	0.12	EUR 100,000	Lar Espana Real Estate Socimi SA, 1.843%, 03/11/28	80,317	0.04
EUR 400,000	Banco Santander SA, 0.500%, 04/02/27	351,100	0.16	EUR 200,000	Mapfre SA, 1.625%, 19/05/26	192,608	0.09
EUR 500,000	Banco Santander SA, 0.200%, 11/02/28	424,245	0.19	EUR 100,000	Mapfre SA, 4.375%, 31/03/47	95,636	0.04
				EUR 200,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	179,366	0.08
				EUR 400,000	Red Electrica Financiaciones SAU, 0.500%, perpetual	319,672	0.14
				EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	189,434	0.08
				EUR 300,000	Santander Consumer Finance SA, zero coupon, perpetual	270,912	0.12
				EUR 200,000	Telefonica Emisiones SA, 1.069%, 05/02/24	199,100	0.09
				EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	99,289	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
Spain <i>(continued)</i>				Sweden <i>(continued)</i>			
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	98,003	0.04	EUR 100,000	Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24	97,989	0.04
EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	96,968	0.04	EUR 150,000	Telia Co AB, 3.625%, 14/02/24	154,357	0.07
EUR 300,000	Telefonica Emisiones SA, 1.447%, 22/01/27	287,040	0.13	EUR 100,000	Telia Co AB, 3.875%, 01/10/25	104,758	0.05
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	93,197	0.04	EUR 100,000	Telia Co AB, 2.125%, 20/02/34	89,546	0.04
EUR 200,000	Telefonica Emisiones SA, 1.715%, 12/01/28	189,770	0.08	EUR 100,000	Telia Co AB, 1.625%, 23/02/35	82,345	0.04
EUR 300,000	Telefonica Emisiones SA, 1.788%, 12/03/29	280,551	0.12	EUR 100,000	Telia Co AB, 1.375%, 11/05/81	88,397	0.04
EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	77,013	0.03	EUR 150,000	Volvo Treasury AB, zero coupon, 18/05/26	135,979	0.06
EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	74,866	0.03	<b>Total Sweden</b>		<b>4,879,217</b>	<b>2.15</b>
EUR 100,000	Telefonica Emisiones SAu, 2.932%, perpetual	99,744	0.04	Switzerland			
<b>Total Spain</b>		<b>13,397,425</b>	<b>5.90</b>	EUR 200,000	Credit Suisse AG, 1.000%, 07/06/23	198,842	0.09
Sweden				EUR 100,000	Credit Suisse AG, 0.450%, 19/05/25	93,371	0.04
EUR 300,000	Atlas Copco AB, 0.625%, 30/08/26	280,296	0.12	EUR 420,000	Credit Suisse AG, 0.250%, 05/01/26	348,915	0.15
EUR 100,000	Castellum AB, 2.125%, 20/11/23	97,127	0.04	EUR 420,000	Credit Suisse AG, 1.500%, 10/04/26	391,843	0.17
EUR 200,000	Investor AB, 0.375%, 29/10/35	136,278	0.06	EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	95,069	0.04
EUR 120,000	Molnlycke Holding AB, 1.750%, 28/02/24	119,308	0.05	EUR 410,000	Credit Suisse Group AG, 3.250%, 02/04/26	400,377	0.18
EUR 100,000	Molnlycke Holding AB, 1.875%, 28/02/25	97,971	0.04	EUR 430,000	Credit Suisse Group AG, 1.000%, 24/06/27	375,872	0.17
EUR 100,000	Molnlycke Holdings AB, 0.875%, 05/09/29	83,034	0.04	EUR 100,000	Credit Suisse Group AG, 0.650%, 10/09/29	75,367	0.03
EUR 110,000	Nordea Bank Abp, 1.125%, 12/02/25	107,317	0.05	EUR 100,000	Credit Suisse Group AG, 0.625%, 18/01/33	64,599	0.03
EUR 150,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual	96,065	0.04	EUR 340,000	Ubs AG, 0.010%, perpetual	306,360	0.13
EUR 100,000	Sandvik AB, 0.375%, 25/11/28	84,459	0.04	EUR 300,000	UBS AG, 0.010%, 31/03/26	272,547	0.12
EUR 100,000	Securitas AB, 1.125%, 20/02/24	98,368	0.04	EUR 200,000	UBS Group AG, 1.500%, 30/11/24	197,996	0.09
EUR 100,000	Securitas AB, 0.250%, 22/02/28	83,306	0.04	EUR 200,000	UBS Group AG, 1.250%, 17/04/25	195,324	0.09
EUR 260,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	250,931	0.11	EUR 740,000	UBS Group AG, 0.250%, 29/01/26	665,739	0.29
EUR 200,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	177,112	0.08	EUR 460,000	UBS Group AG, 0.875%, 03/11/31	357,779	0.16
EUR 420,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	366,341	0.16	<b>Total Switzerland</b>		<b>4,040,000</b>	<b>1.78</b>
EUR 100,000	SKF AB, 0.250%, 15/02/31	77,069	0.03	United Kingdom			
EUR 100,000	Svenska Handelsbanken AB, 0.375%, 03/07/23	99,071	0.04	EUR 260,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	224,133	0.10
EUR 320,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	310,720	0.14	EUR 200,000	AstraZeneca PLC, 0.750%, 12/05/24	197,572	0.09
EUR 420,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	359,354	0.16	EUR 100,000	AstraZeneca PLC, 1.250%, 12/05/28	93,790	0.04
EUR 100,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	85,409	0.04	EUR 260,000	Aviva PLC, 6.125%, 05/07/43	268,661	0.12
EUR 320,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	311,981	0.14	EUR 100,000	Aviva PLC, 3.375%, 04/12/45	97,818	0.04
EUR 310,000	Swedbank AB, 0.400%, 29/08/23	306,128	0.13	EUR 110,000	Barclays Bank PLC, 2.250%, 10/06/24	111,576	0.05
EUR 360,000	Swedbank AB, 0.200%, 12/01/28	300,715	0.13	EUR 300,000	Barclays PLC, 3.375%, 02/04/25	302,397	0.13
EUR 200,000	Tele2 AB, 1.125%, 15/05/24	197,486	0.09	EUR 340,000	Barclays PLC, 0.750%, 09/06/25	325,859	0.14
				EUR 130,000	Barclays PLC, 0.577%, 09/08/29	105,820	0.05
				EUR 100,000	Barclays PLC, 1.125%, perpetual	87,187	0.04
				EUR 340,000	Barclays PLC, 1.106%, perpetual	261,589	0.12
				EUR 270,000	Brambles Finance PLC, 1.500%, 04/10/27	252,885	0.11

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 100,000	British Telecommunications PLC, 1.000%, 23/06/24	97,904	0.04	EUR 120,000	Investec Bank PLC, 0.500%, 17/02/27	108,023	0.05
EUR 100,000	British Telecommunications PLC, 0.500%, 12/09/25	93,916	0.04	EUR 210,000	Investec Bank PLC, 1.250%, perpetual	197,201	0.09
EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	194,334	0.09	EUR 120,000	ITV PLC, 1.375%, 26/09/26	107,168	0.05
EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	93,844	0.04	EUR 340,000	Lloyds Banking Group PLC, 1.000%, 09/11/23	334,220	0.15
EUR 100,000	British Telecommunications PLC, 2.125%, 26/09/28	94,456	0.04	EUR 200,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	189,464	0.08
EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	87,090	0.04	EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	201,676	0.09
EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	157,708	0.07	EUR 100,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	91,977	0.04
EUR 100,000	Cadent Finance PLC, 0.750%, 11/03/32	74,365	0.03	EUR 100,000	Lloyds Banking Group PLC, 1.750%, 07/09/28	97,268	0.04
EUR 100,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	98,897	0.04	EUR 100,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	92,270	0.04
EUR 300,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	262,089	0.12	EUR 100,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	94,603	0.04
EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	78,997	0.03	EUR 250,000	National Grid PLC, 0.250%, 01/09/28	205,590	0.09
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, perpetual	82,772	0.04	EUR 380,000	Natwest Group PLC, 1.750%, 02/03/26	364,678	0.16
EUR 200,000	Diageo Finance PLC, 0.125%, 12/10/23	196,842	0.09	EUR 200,000	Natwest Group PLC, 0.780%, perpetual	162,336	0.07
EUR 200,000	Diageo Finance PLC, 2.375%, 20/05/26	200,888	0.09	EUR 130,000	NatWest Group PLC, 1.043%, 14/09/32	105,893	0.05
EUR 100,000	Diageo Finance PLC, 1.875%, 27/03/27	97,709	0.04	EUR 100,000	NatWest Markets PLC, 1.000%, 28/05/24	97,868	0.04
EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	96,223	0.04	EUR 200,000	NatWest Markets PLC, 0.125%, 12/11/25	182,860	0.08
EUR 150,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	148,752	0.07	EUR 400,000	NatWest Markets PLC, 0.125%, perpetual	357,708	0.16
EUR 100,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	105,591	0.05	EUR 100,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	91,011	0.04
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	96,190	0.04	EUR 100,000	Ote PLC, 0.875%, 24/09/26	93,571	0.04
EUR 100,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	95,051	0.04	EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	92,758	0.04
EUR 200,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	187,262	0.08	EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	96,930	0.04
EUR 410,000	HSBC Holdings PLC, 0.875%, 06/09/24	396,880	0.17	EUR 350,000	Rentokil Initial PLC, 0.500%, perpetual	288,617	0.13
EUR 510,000	HSBC Holdings PLC, 1.500%, 04/12/24	504,604	0.22	EUR 100,000	Royal Mail PLC, 1.250%, 08/10/26	92,921	0.04
EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	197,774	0.09	EUR 360,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	347,339	0.15
EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	96,246	0.04	EUR 150,000	Sky Ltd, 2.250%, 17/11/25	150,038	0.07
EUR 140,000	HSBC Holdings PLC, 3.125%, 07/06/28	134,142	0.06	EUR 100,000	Sky Ltd, 2.500%, 15/09/26	100,299	0.04
EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	77,381	0.03	EUR 260,000	SSE PLC, 0.875%, 06/09/25	246,256	0.11
EUR 250,000	Informa PLC, 1.250%, 22/04/28	219,130	0.10	EUR 100,000	SSE PLC, 1.375%, 04/09/27	92,074	0.04
EUR 230,000	Informa PLC, 2.125%, perpetual	223,247	0.10	EUR 100,000	Standard Chartered PLC, 0.900%, 02/07/27	90,413	0.04
				EUR 250,000	Standard Chartered PLC, 2.500%, 09/09/30	235,495	0.10
				EUR 70,000	Standard Chartered PLC, 1.200%, perpetual	60,187	0.03



## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	Tesco Corporate Treasury Services PLC, 1.375%, 24/10/23	198,784	0.09	EUR 200,000	AT&T Inc, 0.800%, 04/03/30	169,306	0.07
EUR 200,000	Tritax EuroBox PLC, 0.950%, 02/06/26	178,642	0.08	EUR 300,000	AT&T Inc, 3.550%, 17/12/32	302,343	0.13
EUR 370,000	Unilever PLC, 1.500%, 11/06/39	284,486	0.13	EUR 200,000	AT&T Inc, 2.450%, 15/03/35	173,508	0.08
EUR 300,000	Vodafone Group PLC, 1.750%, 25/08/23	301,140	0.13	EUR 150,000	AT&T Inc, 3.150%, 04/09/36	138,077	0.06
EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	99,018	0.04	EUR 100,000	AT&T Inc, 2.600%, 19/05/38	84,966	0.04
EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	96,271	0.04	EUR 100,000	Autoliv Inc, 0.750%, 26/06/23	98,440	0.04
EUR 200,000	Vodafone Group PLC, 2.200%, 25/08/26	197,914	0.09	EUR 100,000	Avery Dennison Corp, 1.250%, 03/03/25	96,088	0.04
EUR 300,000	Vodafone Group PLC, 0.900%, 24/11/26	281,430	0.12	EUR 200,000	Bank of America Corp, 0.750%, 26/07/23	198,500	0.09
EUR 100,000	Vodafone Group PLC, 1.500%, 24/07/27	94,956	0.04	EUR 300,000	Bank of America Corp, 1.379%, 07/02/25	295,371	0.13
EUR 100,000	Vodafone Group PLC, 1.875%, 20/11/29	93,315	0.04	EUR 390,000	Bank of America Corp, 1.662%, 25/04/28	363,819	0.16
EUR 100,000	Vodafone Group PLC, 1.600%, 29/07/31	87,696	0.04	EUR 370,000	Bank of America Corp, 3.648%, 31/03/29	376,619	0.17
EUR 200,000	Vodafone Group PLC, 2.875%, 20/11/37	175,974	0.08	EUR 200,000	Bank of America Corp, 1.381%, 09/05/30	174,794	0.08
EUR 150,000	WPP Finance 2013, 3.000%, 20/11/23	151,257	0.07	EUR 540,000	Bank of America Corp, 0.694%, 22/03/31	437,816	0.19
<b>Total United Kingdom</b>		<b>14,129,166</b>	<b>6.22</b>	EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	78,796	0.04
United States				EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	80,679	0.04
EUR 100,000	3M Co, 1.500%, 09/11/26	96,930	0.04	EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	97,279	0.04
EUR 120,000	3M Co, 1.750%, 15/05/30	110,471	0.05	EUR 150,000	Baxter International Inc, 1.300%, 15/05/29	133,374	0.06
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	89,290	0.04	EUR 100,000	Becton Dickinson and Co, 0.034%, 13/08/25	92,656	0.04
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	97,633	0.04	EUR 150,000	Becton Dickinson and Co, zero coupon, perpetual	147,429	0.07
EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	98,724	0.04	EUR 100,000	BlackRock Inc, 1.250%, 06/05/25	97,458	0.04
EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	99,974	0.04	EUR 200,000	Booking Holdings Inc, 2.375%, 23/09/24	200,620	0.09
EUR 145,000	American Honda Finance Corp, 0.300%, 07/07/28	122,511	0.05	EUR 100,000	Booking Holdings Inc, 0.100%, 08/03/25	94,222	0.04
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	243,894	0.11	EUR 200,000	Booking Holdings Inc, 0.500%, 08/03/28	175,334	0.08
EUR 350,000	American Tower Corp, 1.250%, 21/05/33	258,541	0.11	EUR 100,000	BorgWarner Inc, 1.000%, 19/05/31	73,653	0.03
EUR 150,000	Amgen Inc, 2.000%, 25/02/26	147,293	0.07	EUR 150,000	Boston Scientific Corp, 0.625%, 01/12/27	132,216	0.06
EUR 200,000	Apple Inc, 1.375%, 17/01/24	200,290	0.09	EUR 200,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	195,040	0.09
EUR 100,000	Apple Inc, 0.875%, 24/05/25	97,651	0.04	EUR 150,000	Capital One Financial Corp, 0.800%, 12/06/24	144,440	0.06
EUR 150,000	Apple Inc, zero coupon, 15/11/25	141,288	0.06	EUR 110,000	Capital One Financial Corp, 1.650%, 12/06/29	92,593	0.04
EUR 200,000	Apple Inc, 2.000%, 17/09/27	198,466	0.09	EUR 170,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	162,557	0.07
EUR 200,000	Apple Inc, 1.375%, 24/05/29	188,746	0.08	EUR 140,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	129,395	0.06
EUR 250,000	Apple Inc, 0.500%, 15/11/31	209,930	0.09	EUR 180,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	153,218	0.07
EUR 100,000	Apple Inc, 1.625%, perpetual	98,221	0.04	EUR 270,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	225,906	0.10
EUR 150,000	AT&T Inc, 1.300%, 05/09/23	149,849	0.07	EUR 360,000	Citigroup Inc, 2.375%, 22/05/24	361,148	0.16
EUR 300,000	AT&T Inc, 2.400%, 15/03/24	303,210	0.13				
EUR 100,000	AT&T Inc, 3.500%, 17/12/25	103,775	0.05				
EUR 100,000	AT&T Inc, 0.250%, 04/03/26	92,723	0.04				
EUR 400,000	AT&T Inc, 1.600%, 19/05/28	374,580	0.17				
EUR 100,000	AT&T Inc, 2.600%, 17/12/29	97,076	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 350,000	Citigroup Inc, 1.250%, 06/07/26	333,364	0.15	EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	179,118	0.08
EUR 340,000	Citigroup Inc, 2.125%, 10/09/26	327,583	0.14	EUR 100,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	84,715	0.04
EUR 150,000	Citigroup Inc, 0.500%, 08/10/27	134,343	0.06	EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	87,349	0.04
EUR 360,000	Citigroup Inc, 1.500%, 26/10/28	323,082	0.14	EUR 250,000	General Electric Co, 0.875%, 17/05/25	239,845	0.11
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	87,307	0.04	EUR 200,000	General Electric Co, 1.500%, 17/05/29	179,286	0.08
EUR 200,000	Coca-Cola Co, 1.875%, 22/09/26	197,506	0.09	EUR 100,000	General Motors Financial Co Inc, 0.955%, 07/09/23	98,504	0.04
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	94,477	0.04	EUR 280,000	General Motors Financial Co Inc, 2.200%, 01/04/24	277,253	0.12
EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	252,468	0.11	EUR 100,000	General Motors Financial Co Inc, 0.600%, 20/05/27	83,741	0.04
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	87,647	0.04	EUR 410,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	407,376	0.18
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	76,632	0.03	EUR 380,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	376,523	0.17
EUR 100,000	Coca-Cola Co, 0.375%, 15/03/33	75,413	0.03	EUR 200,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	202,860	0.09
EUR 150,000	Coca-Cola Co, 1.625%, 09/03/35	124,032	0.06	EUR 110,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	106,871	0.05
EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	74,778	0.03	EUR 250,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	235,310	0.10
EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	72,125	0.03	EUR 200,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	167,452	0.07
EUR 100,000	Coca-Cola Co, 0.400%, perpetual	82,931	0.04	EUR 220,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	202,490	0.09
EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	85,737	0.04	EUR 140,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	127,529	0.06
EUR 110,000	Colgate-Palmolive Co, 1.375%, 06/03/34	95,447	0.04	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	81,488	0.04
EUR 100,000	Colgate-Palmolive Co, 0.875%, 12/11/39	68,122	0.03	EUR 430,000	Goldman Sachs Group Inc, 1.000%, perpetual	321,502	0.14
EUR 100,000	Comcast Corp, zero coupon, 14/09/26	90,448	0.04	EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	95,923	0.04
EUR 300,000	Comcast Corp, 0.250%, 20/05/27	261,253	0.12	EUR 130,000	Illinois Tool Works Inc, 1.000%, 05/06/31	109,690	0.05
EUR 200,000	Comcast Corp, 0.750%, 20/02/32	160,806	0.07	EUR 290,000	Illinois Tool Works Inc, 3.000%, 19/05/34	283,846	0.13
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	71,338	0.03	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	96,983	0.04
EUR 100,000	Danaher Corp, 1.700%, 30/03/24	100,065	0.04	EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	289,629	0.13
EUR 100,000	Danaher Corp, 2.100%, 30/09/26	98,378	0.04	EUR 100,000	International Business Machines Corp, 2.875%, 07/11/25	101,856	0.05
EUR 100,000	Danaher Corp, 2.500%, 30/03/30	96,321	0.04	EUR 200,000	International Business Machines Corp, 1.250%, 29/01/27	189,190	0.08
EUR 570,000	Digital Euro Finco LLC, 2.500%, 16/01/26	548,363	0.24	EUR 160,000	International Business Machines Corp, 0.300%, 11/02/28	140,158	0.06
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	93,698	0.04	EUR 200,000	International Business Machines Corp, 1.500%, 23/05/29	184,236	0.08
EUR 100,000	Dover Corp, 1.250%, 09/11/26	90,908	0.04	EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	181,660	0.08
EUR 100,000	Dover Corp, 0.750%, 04/11/27	86,830	0.04	EUR 180,000	International Business Machines Corp, 0.650%, 11/02/32	144,819	0.06
EUR 100,000	Ecolab Inc, 1.000%, 15/01/24	98,633	0.04				
EUR 270,000	Ecolab Inc, 2.625%, 08/07/25	273,183	0.12				
EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	98,026	0.04				
EUR 100,000	Eli Lilly & Co, 2.125%, 03/06/30	96,314	0.04				
EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	77,111	0.03				
EUR 300,000	Eli Lilly & Co, 1.700%, 01/11/49	208,332	0.09				
EUR 100,000	Emerson Electric Co, 0.375%, 22/05/24	97,212	0.04				
EUR 150,000	Emerson Electric Co, 2.000%, 15/10/29	140,760	0.06				
EUR 200,000	Equinix Inc, 0.250%, 15/03/27	172,946	0.08				
EUR 400,000	Equinix Inc, 1.000%, 15/03/33	294,444	0.13				
EUR 180,000	FedEx Corp, 0.950%, 04/05/33	130,862	0.06				
EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	97,661	0.04				
EUR 160,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	148,043	0.07				
EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	86,680	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	International Business Machines Corp, 1.200%, 11/02/40	144,942	0.06	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	75,112	0.03
EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	93,665	0.04	EUR 160,000	Mondelez International Inc, 1.375%, 17/03/41	101,824	0.05
EUR 200,000	Johnson & Johnson, 1.650%, 20/05/35	173,222	0.08	EUR 100,000	Moody's Corp, 1.750%, 09/03/27	95,966	0.04
EUR 200,000	JPMorgan Chase & Co, 0.625%, 25/01/24	195,856	0.09	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	86,267	0.04
EUR 390,000	JPMorgan Chase & Co, 1.500%, 27/01/25	382,317	0.17	EUR 420,000	Morgan Stanley, 1.750%, 11/03/24	417,417	0.18
EUR 150,000	JPMorgan Chase & Co, 3.000%, 19/02/26	151,543	0.07	EUR 230,000	Morgan Stanley, 0.637%, 26/07/24	226,580	0.10
EUR 420,000	JPMorgan Chase & Co, 1.500%, 29/10/26	396,337	0.17	EUR 360,000	Morgan Stanley, 1.342%, 23/10/26	341,669	0.15
EUR 400,000	JPMorgan Chase & Co, 1.090%, 11/03/27	373,652	0.16	EUR 270,000	Morgan Stanley, 1.875%, 27/04/27	253,603	0.11
EUR 480,000	JPMorgan Chase & Co, 1.638%, 18/05/28	446,774	0.20	EUR 370,000	Morgan Stanley, 0.495%, 26/10/29	310,130	0.14
EUR 330,000	JPMorgan Chase & Co, 1.963%, 23/03/30	301,881	0.13	EUR 460,000	Morgan Stanley, 1.102%, 29/04/33	362,402	0.16
EUR 150,000	JPMorgan Chase & Co, 1.001%, 25/07/31	124,970	0.06	EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	81,063	0.04
EUR 100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	81,078	0.04	EUR 100,000	Oracle Corp, 3.125%, 10/07/25	101,504	0.05
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	76,751	0.03	EUR 100,000	Parker-Hannifin Corp, 1.125%, 01/03/25	96,703	0.04
EUR 100,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	94,348	0.04	EUR 360,000	PepsiCo Inc, 1.125%, 18/03/31	313,142	0.14
EUR 270,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	244,574	0.11	EUR 390,000	PepsiCo Inc, 0.750%, 14/10/33	306,189	0.14
EUR 100,000	Mastercard Inc, 2.100%, 01/12/27	99,328	0.04	EUR 100,000	PerkinElmer Inc, 1.875%, 19/07/26	94,168	0.04
EUR 300,000	McDonald's Corp, 0.625%, 29/01/24	295,227	0.13	EUR 100,000	Pfizer Inc, 1.000%, 06/03/27	94,786	0.04
EUR 300,000	McDonald's Corp, 0.900%, 15/06/26	281,745	0.12	EUR 190,000	PPG Industries Inc, 0.875%, 03/11/25	178,024	0.08
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	96,843	0.04	EUR 200,000	PPG Industries Inc, 1.400%, 13/03/27	184,266	0.08
EUR 100,000	McDonald's Corp, 1.750%, 03/05/28	94,313	0.04	EUR 170,000	Procter & Gamble Co, 1.125%, 02/11/23	169,660	0.08
EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	89,622	0.04	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	97,790	0.04
EUR 100,000	McKesson Corp, 1.500%, 17/11/25	96,065	0.04	EUR 130,000	Procter & Gamble Co, 4.875%, 11/05/27	145,539	0.06
EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	98,307	0.04	EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	93,496	0.04
EUR 100,000	Merck & Co Inc, 2.500%, 15/10/34	92,640	0.04	EUR 200,000	Procter & Gamble Co, 0.350%, 05/05/30	169,338	0.07
EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	78,211	0.03	EUR 200,000	Procter & Gamble Co, 0.900%, 04/11/41	131,502	0.06
EUR 200,000	Microsoft Corp, 3.125%, 06/12/28	210,028	0.09	EUR 100,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	85,261	0.04
EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	100,962	0.04	EUR 200,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	181,830	0.08
EUR 300,000	MMS USA Investments Inc, 0.625%, 13/06/25	282,513	0.12	EUR 410,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	275,892	0.13
EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	85,306	0.04	EUR 250,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	141,393	0.06
EUR 100,000	Molson Coors Brewing Co, 1.250%, 15/07/24	96,827	0.04	EUR 100,000	PVH Corp, 3.125%, 15/12/27	94,278	0.04
EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	172,258	0.08	EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	97,160	0.04
				EUR 130,000	Southern Power Co, 1.850%, 20/06/26	124,758	0.06
				EUR 200,000	Stryker Corp, 1.125%, 30/11/23	198,552	0.09
				EUR 200,000	Stryker Corp, 0.750%, 01/03/29	170,618	0.08
				EUR 350,000	Stryker Corp, 2.625%, 30/11/30	329,829	0.15
				EUR 200,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	190,260	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (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 - 97.38% <i>(continued)</i>				Corporate Bonds - 97.38% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
EUR 200,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	193,514	0.09	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	96,722	0.04
EUR 200,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	177,580	0.08	EUR 100,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	87,654	0.04
EUR 100,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	95,222	0.04	<b>Total United States</b>		<b>37,120,156</b>	<b>16.34</b>
EUR 100,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	83,619	0.04	<b>Total Corporate Bonds</b>		<b>221,157,716</b>	<b>97.38</b>
EUR 150,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	141,878	0.06	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>		<b>221,157,716</b>	<b>97.38</b>
EUR 210,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	143,361	0.06	Other transferable securities			
EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	96,754	0.04	Corporate Bonds - 1.39%			
EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	90,866	0.04	Belgium			
EUR 280,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	241,279	0.11	EUR 100,000	KBC Group NV, 0.750%, 31/05/31	78,358	0.04
EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	97,646	0.04	<b>Total Belgium</b>		<b>78,358</b>	<b>0.04</b>
EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	89,811	0.04	Czech Republic			
EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	86,171	0.04	EUR 200,000	Raiffeisenbank AS, 1.000%, 09/06/28	165,350	0.07
EUR 100,000	US Bancorp, 0.850%, 07/06/24	97,088	0.04	<b>Total Czech Republic</b>		<b>165,350</b>	<b>0.07</b>
EUR 200,000	Verizon Communications, 1.875%, 26/10/29	186,460	0.08	France			
EUR 150,000	Verizon Communications Inc, 1.625%, 01/03/24	150,362	0.07	EUR 200,000	Banque Fed Cred, 0.250%, 29/06/28	172,006	0.08
EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	103,519	0.05	<b>Total France</b>		<b>172,006</b>	<b>0.08</b>
EUR 200,000	Verizon Communications Inc, 1.375%, 27/10/26	191,042	0.08	Germany			
EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	92,057	0.04	EUR 100,000	Rwe AG, 0.625%, 11/06/31	77,385	0.03
EUR 150,000	Verizon Communications Inc, 0.375%, 22/03/29	127,395	0.06	EUR 365,000	Volkswagen Leasing Gmbh, 0.375%, perpetual	325,127	0.14
EUR 150,000	Verizon Communications Inc, 1.250%, 08/04/30	132,185	0.06	EUR 100,000	Vonovia SE, 1.500%, 14/06/41	57,522	0.03
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	95,732	0.04	<b>Total Germany</b>		<b>460,034</b>	<b>0.20</b>
EUR 100,000	Verizon Communications Inc, 0.875%, 19/03/32	80,794	0.04	Luxembourg			
EUR 200,000	Verizon Communications Inc, 0.750%, 22/03/32	158,346	0.07	EUR 100,000	ACEF Holdings SCA, 0.750%, 14/06/28	80,154	0.04
EUR 250,000	Verizon Communications Inc, 1.300%, 18/05/33	205,840	0.09	<b>Total Luxembourg</b>		<b>80,154</b>	<b>0.04</b>
EUR 225,000	Verizon Communications Inc, 2.875%, 15/01/38	204,131	0.09	Netherlands			
EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	75,651	0.03	EUR 300,000	ING Groep NV, 0.875%, 09/06/32	252,168	0.11
EUR 100,000	VF Corp, 0.625%, 20/09/23	98,759	0.04	EUR 100,000	Stellantis NV, 4.500%, 07/07/28	101,172	0.04
EUR 100,000	VF Corp, 0.250%, 25/02/28	85,136	0.04	EUR 100,000	Toyota Motor Finance BV, 0.625%, 26/09/23	98,989	0.04
EUR 100,000	VF Corp, 0.625%, perpetual	76,823	0.03	EUR 320,000	Wabtec Transportation, 1.250%, 03/12/27	261,056	0.12
EUR 170,000	Visa Inc, 1.500%, 15/06/26	166,309	0.07	<b>Total Netherlands</b>		<b>713,385</b>	<b>0.31</b>
EUR 120,000	Visa Inc, 2.375%, 15/06/34	112,837	0.05	Spain			
				EUR 200,000	Banco Santander SA, 0.625%, 24/06/29	167,946	0.07
				<b>Total Spain</b>		<b>167,946</b>	<b>0.07</b>
				United States			
				EUR 100,000	AbbVie Inc, 1.500%, 15/11/23	99,633	0.05
				EUR 230,000	AbbVie Inc, 1.250%, 01/06/24	226,276	0.10
				EUR 150,000	AbbVie Inc, 2.125%, 01/06/29	140,450	0.06
				EUR 200,000	AT&T Inc, 1.800%, 05/09/26	194,686	0.09
				EUR 100,000	AT&T Inc, 2.350%, 05/09/29	96,020	0.04
				EUR 150,000	Bank of America Corp, 1.776%, perpetual	143,103	0.06

**Schedule of Investments (continued)**  
 as at 30 June 2022 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Corporate Bonds - 1.39% (continued)			
United States (continued)			
EUR 150,000	General Electric Co, 4.125%, 19/09/35	139,914	0.06
EUR 310,000	Worley US Finance Sub, 0.875%, 09/06/26	277,583	0.12
Total United States		1,317,665	0.58
Total Corporate Bonds		3,154,898	1.39
Total Other transferable securities		3,154,898	1.39
TOTAL INVESTMENTS		224,312,614	98.77
Other Net Assets/(Liabilities)		2,793,826	1.23
TOTAL NET ASSETS		227,106,440	100.00

## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47%				Corporate Bonds - 96.47% <i>(continued)</i>			
Argentina				Austria <i>(continued)</i>			
USD 50,000	Arcor SAIC, 6.000%, perpetual	50,070	0.02	USD 200,000	lochpe Maxion Wheels MX, 5.000%, perpetual	165,400	0.05
USD 88,200	Generacion Mediterranea SA / Central Termica Roca SA, 9.625%, perpetual	69,693	0.02	USD 200,000	Klabn Austria GmbH, 5.750%, 03/04/29	188,932	0.06
USD 70,000	Genneia SA, 8.750%, perpetual	66,890	0.02	EUR 100,000	Sappi Papier Holdings GmbH, 3.125%, 15/04/26	92,836	0.03
USD 250,000	MSU Energy SA / UGEN SA / UENSA SA, 6.875%, perpetual	182,500	0.06	EUR 50,000	Wienerberger AG, 2.000%, 02/05/24	51,112	0.02
USD 50,000	Pampa Energia SA, 7.375%, perpetual	48,803	0.01	EUR 100,000	Wienerberger AG, 2.750%, 04/06/25	100,409	0.03
USD 150,000	Pampa Energia SA, 7.500%, perpetual	124,161	0.04	<b>Total Austria</b>		<b>924,098</b>	<b>0.30</b>
USD 45,000	Pan American Energy LLC/Argentina, 9.125%, perpetual	49,796	0.02	Azerbaijan			
USD 100,000	Telecom Argentina SA, 8.000%, perpetual	93,486	0.03	USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	189,353	0.06
USD 25,000	YPF Energia Electrica SA, 10.000%, perpetual	22,156	0.01	<b>Total Azerbaijan</b>		<b>189,353</b>	<b>0.06</b>
USD 37,500	YPF SA, 8.500%, 23/03/25	28,922	0.01	Belgium			
USD 70,000	YPF SA, 8.750%, perpetual	57,222	0.02	EUR 100,000	Ontex Group NV, 3.500%, 15/07/26	82,986	0.03
USD 100,000	YPF SA, 8.500%, perpetual	67,750	0.02	EUR 100,000	Solvay SA, 2.500%, 31/12/99	89,516	0.03
USD 75,000	YPF SA, 4.000%, perpetual	58,502	0.02	EUR 100,000	Solvay SA, 4.250%, 31/12/99	100,710	0.03
USD 180,000	YPF SA, 6.950%, perpetual	102,150	0.03	<b>Total Belgium</b>		<b>273,212</b>	<b>0.09</b>
USD 50,000	YPF SA, 2.500%, perpetual	29,074	0.01	Bermuda			
USD 200,000	YPF SA, 1.500%, perpetual	95,690	0.03	USD 200,000	Inkia Energy Ltd, 5.875%, perpetual	182,952	0.06
USD 210,000	YPF SA, 7.000%, perpetual	103,080	0.03	USD 25,000	Investment Energy Resources Ltd, 6.250%, perpetual	21,125	0.01
<b>Total Argentina</b>		<b>1,249,945</b>	<b>0.40</b>	USD 47,000	Nabors Industries Ltd, 7.250%, 15/01/26	41,682	0.01
Australia				USD 25,000	Nabors Industries Ltd, 7.500%, 15/01/28	21,500	0.01
USD 30,000	Coronado Finance Pty Ltd, 10.750%, perpetual	31,125	0.01	USD 67,000	NCL Corp Ltd, 3.625%, 15/12/24	56,090	0.02
USD 51,000	FMG Resources August 2006 Pty Ltd, 5.125%, 15/05/24	49,134	0.02	USD 192,000	NCL Corp Ltd, 5.875%, 15/03/26	150,156	0.05
USD 99,000	FMG Resources August 2006 Pty Ltd, 4.500%, 15/09/27	88,357	0.03	USD 43,000	NCL Finance Ltd, 6.125%, perpetual	31,283	0.01
USD 200,000	FMG Resources August 2006 Pty Ltd, 5.875%, 15/04/30	181,398	0.06	USD 35,000	Sagicor Financial Co Ltd, 5.300%, perpetual	32,042	0.01
USD 333,000	FMG Resources August 2006 Pty Ltd, 4.375%, perpetual	270,077	0.09	USD 50,000	Viking Cruises Ltd, 6.250%, 15/05/25	42,125	0.01
USD 50,000	Infrabuild Australia Pty Ltd, 12.000%, perpetual	47,500	0.01	USD 163,000	Viking Cruises Ltd, 13.000%, 15/05/25	167,045	0.05
USD 172,000	Mineral Resources Ltd, 8.125%, 01/05/27	167,298	0.05	USD 86,000	Viking Cruises Ltd, 5.875%, 15/09/27	64,249	0.02
USD 85,000	Mineral Resources Ltd, 8.000%, 01/11/27	83,224	0.03	USD 139,000	Viking Cruises Ltd, 7.000%, perpetual	104,086	0.03
USD 120,000	Mineral Resources Ltd, 8.500%, 01/05/30	118,200	0.04	USD 25,000	Viking Ocean Cruises Ship VII Ltd, 5.625%, perpetual	19,713	0.01
USD 50,000	NUFARM AUSTRALIA/AMERICA, 5.000%, 27/01/30	42,250	0.01	USD 51,000	VOC Escrow Ltd, 5.000%, 15/02/28	40,979	0.01
USD 200,000	Perenti Finance Pty Ltd, 6.500%, 07/10/25	190,100	0.06	USD 18,000	Weatherford International Ltd, 6.500%, 15/09/28	16,155	0.00
<b>Total Australia</b>		<b>1,268,663</b>	<b>0.41</b>	USD 337,000	Weatherford International Ltd, 8.625%, 30/04/30	279,638	0.09
Austria				USD 79,000	Weatherford International Ltd, 11.000%, perpetual	79,592	0.03
EUR 100,000	ams AG, 6.000%, 31/07/25	97,750	0.03	<b>Total Bermuda</b>		<b>1,350,412</b>	<b>0.43</b>
USD 50,000	ams AG, 7.000%, 31/07/25	47,659	0.02				
USD 200,000	BRF GmbH, 4.350%, perpetual	180,000	0.06				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Brazil				British Virgin Islands <i>(continued)</i>			
USD 200,000	Banco Bradesco SA, 4.750%, perpetual	198,700	0.06	USD 200,000	RKPF Overseas 2019 A Ltd, 6.000%, 04/09/25	97,467	0.03
USD 50,000	Banco Bradesco SA, 3.200%, perpetual	47,761	0.02	USD 200,000	RKPF Overseas 2019 A Ltd, 5.900%, perpetual	96,637	0.03
USD 200,000	Banco Bradesco SAyman Islands, 4.375%, perpetual	189,000	0.06	USD 200,000	RKPF Overseas 2020 A Ltd, 5.125%, 26/07/26	92,663	0.03
USD 200,000	Banco BTG Pactual SA, 4.500%, perpetual	192,500	0.06	USD 50,000	Studio City Co Ltd, 7.000%, perpetual	43,196	0.01
USD 200,000	Banco do Brasil SAyman, 4.625%, 15/01/25	196,340	0.06	USD 200,000	Studio City Finance Ltd, 5.000%, 15/01/29	103,056	0.03
USD 200,000	Banco do Brasil SAyman, 3.250%, perpetual	180,750	0.06	USD 275,000	Studio City Finance Ltd, 6.000%, perpetual	174,146	0.06
USD 200,000	Banco Votorantim SA, 4.375%, perpetual	191,110	0.06	USD 25,000	Studio City Finance Ltd, 6.500%, perpetual	14,024	0.00
USD 200,000	BRF SA, 4.875%, perpetual	158,602	0.05	USD 200,000	Wanda Properties International Co Ltd, 7.250%, 29/01/24	148,030	0.05
USD 50,000	BRF SA, 5.750%, perpetual	33,271	0.01				
USD 200,000	Cemig Geracao e Transmissao SA, 9.250%, perpetual	208,110	0.07			2,065,766	0.66
USD 200,000	Cosan SA, 5.500%, perpetual	184,352	0.06	<b>Total British Virgin Islands</b>			
USD 200,000	Csn Resources SA, 4.625%, perpetual	140,830	0.04	Bulgaria			
USD 200,000	Globo Comunicacao e Participacoes SA, 4.875%, perpetual	156,376	0.05	EUR 150,000	Bulgarian Energy Holdings EAD, 3.500%, 28/06/25	145,182	0.04
USD 100,000	Itau Unibanco Holdings SA, 4.500%, 21/11/29	93,875	0.03	EUR 100,000	Bulgarian Energy Holdings EAD, 2.450%, 22/07/28	84,692	0.03
USD 200,000	Itau Unibanco Holdings SAyman Island, 3.875%, 15/04/31	175,947	0.06			229,874	0.07
USD 200,000	Itau Unibanco Holdings SAyman Island, 4.500%, perpetual	187,750	0.06	<b>Total Bulgaria</b>			
USD 200,000	Natura Cosméticos SA, 4.125%, perpetual	164,680	0.05	Canada			
	<b>Total Brazil</b>	<b>2,699,954</b>	<b>0.86</b>	USD 95,000	1011778 BC ULC / New Red Finance Inc, 5.750%, 15/04/25	95,553	0.03
British Virgin Islands				USD 185,000	1011778 BC ULC / New Red Finance Inc, 3.875%, 15/01/28	160,950	0.05
USD 100,000	Arcos Dorados Holdings Inc, 5.875%, perpetual	94,970	0.03	USD 107,000	1011778 BC ULC / New Red Finance Inc, 4.375%, 15/01/28	93,550	0.03
USD 100,000	CAS Capital No 1 Ltd, 4.000%, 31/12/99	84,708	0.03	USD 456,000	1011778 BC ULC / New Red Finance Inc, 4.000%, 15/10/30	370,302	0.12
USD 180,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 5.250%, perpetual	156,625	0.05	USD 165,000	Air Canada, 3.875%, 15/08/26	139,572	0.04
USD 200,000	Champion Path Holdings Ltd, 4.500%, 27/01/26	126,000	0.04	CAD 300,000	Air Canada, 4.625%, 15/08/29	197,319	0.06
USD 200,000	ENN Clean Energy International Investment Ltd, 3.375%, perpetual	181,808	0.06	USD 75,000	Akumin Escrow Inc, 7.500%, perpetual	53,450	0.02
USD 200,000	Fortune Star BVI Ltd, 6.750%, 02/07/23	158,200	0.05	USD 125,000	Akumin Inc, 7.000%, 01/11/25	96,695	0.03
USD 200,000	Fortune Star BVI Ltd, 5.950%, 19/10/25	124,250	0.04	USD 300,000	Algonquin Power & Utilities Corp, 4.750%, perpetual	248,994	0.08
EUR 100,000	Fortune Star BVI Ltd, 3.950%, 02/10/26	60,636	0.02	CAD 50,000	AltaGas Ltd, 5.250%, perpetual	32,809	0.01
USD 200,000	Fortune Star BVI Ltd, 5.050%, 27/01/27	117,050	0.04	USD 84,000	Athabasca Oil Corp, 9.750%, 01/11/26	87,780	0.03
USD 200,000	Greenland Global Investment Ltd, 5.875%, 03/07/24	57,100	0.02	USD 25,000	ATS Automation Tooling Systems Inc, 4.125%, 15/12/28	20,875	0.01
USD 200,000	New Metro Global Ltd, 6.800%, 05/08/23	135,200	0.04	USD 70,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP, 8.750%, perpetual	61,057	0.02
				USD 360,000	Bausch Health Cos Inc, 5.500%, 01/11/25	316,183	0.10
				USD 208,000	Bausch Health Cos Inc, 9.000%, 15/12/25	150,800	0.05
				USD 230,000	Bausch Health Cos Inc, 6.125%, 01/02/27	195,500	0.06
				USD 16,000	Bausch Health Cos Inc, 5.750%, 15/08/27	13,254	0.00

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 32,000	Bausch Health Cos Inc, 7.000%, 15/01/28	18,320	0.01	CAD 100,000	Ford Credit Canada Co, 2.961%, perpetual	66,912	0.02
USD 348,000	Bausch Health Cos Inc, 5.000%, 30/01/28	182,248	0.06	USD 53,000	Garda World Security Corp, 4.625%, 15/02/27	45,580	0.01
USD 158,000	Bausch Health Cos Inc, 6.250%, 15/02/29	84,735	0.03	USD 216,000	Garda World Security Corp, 9.500%, 01/11/27	197,557	0.06
USD 30,000	Bausch Health Cos Inc, 7.250%, 30/05/29	16,275	0.00	USD 22,000	Garda World Security Corp, 6.000%, 01/06/29	16,913	0.00
USD 563,000	Bausch Health Cos Inc, 5.250%, 30/01/30	289,527	0.10	USD 105,000	Gfl Environmental Inc, 4.750%, 15/06/29	86,887	0.03
USD 126,000	Baytex Energy Corp, 8.750%, 01/04/27	126,315	0.04	USD 20,000	GFL Environmental Inc, 4.250%, 01/06/25	18,861	0.01
USD 224,000	Bombardier Inc, 7.500%, 01/12/24	205,847	0.07	USD 124,000	GFL Environmental Inc, 3.750%, 01/08/25	115,010	0.04
USD 304,000	Bombardier Inc, 7.875%, 15/04/27	250,483	0.08	USD 45,000	GFL Environmental Inc, 5.125%, 15/12/26	42,750	0.01
USD 128,000	Bombardier Inc, 6.000%, 15/02/28	95,923	0.03	USD 55,000	GFL Environmental Inc, 4.000%, 01/08/28	45,375	0.01
USD 297,000	Bombardier Inc, 7.125%, perpetual	242,055	0.08	USD 303,000	GFL Environmental Inc, 3.500%, 01/09/28	259,822	0.08
USD 150,000	Bombardier Inc, 7.450%, perpetual	112,486	0.04	USD 24,000	GFL Environmental Inc, 4.375%, 15/08/29	19,320	0.01
CAD 75,000	Brookfield Property Finance ULC, 4.346%, perpetual	57,565	0.02	CAD 40,000	Gibson Energy Inc, 2.450%, perpetual	29,035	0.01
CAD 75,000	Brookfield Property Finance ULC, 4.300%, perpetual	56,719	0.02	CAD 75,000	Gibson Energy Inc, 2.850%, perpetual	52,512	0.02
CAD 125,000	Brookfield Property Finance ULC, 3.926%, perpetual	90,797	0.03	CAD 75,000	Gibson Energy Inc, 3.600%, perpetual	52,004	0.02
CAD 100,000	Brookfield Property Finance ULC, 4.000%, perpetual	70,664	0.02	CAD 40,000	Gibson Energy Inc, 5.250%, perpetual	26,916	0.01
USD 97,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 6.250%, 15/09/27	80,408	0.03	USD 20,000	goeasy Ltd, 5.375%, 01/12/24	18,350	0.01
USD 50,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 5.000%, 15/06/29	37,804	0.01	USD 125,000	goeasy Ltd, 4.375%, perpetual	105,625	0.03
USD 95,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 4.875%, 15/02/30	69,018	0.02	USD 200,000	Gran Colombia Gold Corp, 6.875%, perpetual	156,225	0.05
USD 200,000	Canacol Energy Ltd, 5.750%, perpetual	162,594	0.05	USD 99,000	Hudbay Minerals Inc, 4.500%, 01/04/26	82,841	0.03
USD 122,000	Clarios Global LP, 6.750%, 15/05/25	120,835	0.04	USD 37,000	Hudbay Minerals Inc, 6.125%, 01/04/29	30,009	0.01
CAD 100,000	Doman Building Materials Group Ltd, 5.250%, perpetual	67,251	0.02	USD 120,000	Husky III Holdings Ltd, 13.000%, 15/02/25	116,400	0.04
USD 100,000	Eldorado Gold Corp, 6.250%, 01/09/29	81,598	0.03	USD 120,000	Iamgold Corp, 5.750%, 15/10/28	80,063	0.03
USD 50,000	Empire Communities Corp, 7.000%, 15/12/25	39,500	0.01	CAD 100,000	Inter Pipeline Ltd, 6.875%, perpetual	73,752	0.02
USD 100,000	Ensign Drilling Inc, 9.250%, perpetual	94,500	0.03	CAD 50,000	Keyera Corp, 6.875%, perpetual	37,311	0.01
USD 100,000	ERO Copper Corp, 6.500%, perpetual	80,250	0.03	CAD 110,000	Keyera Corp, 5.950%, perpetual	75,033	0.02
USD 200,000	First Quantum Minerals Ltd, 6.500%, 01/03/24	192,281	0.06	CAD 60,000	Laurentian Bank of Canada, 5.095%, perpetual	44,480	0.01
USD 200,000	First Quantum Minerals Ltd, 7.500%, 01/04/25	189,093	0.06	USD 172,000	Masonite International Corp, 5.375%, 01/02/28	155,660	0.05
USD 200,000	First Quantum Minerals Ltd, 6.875%, 15/10/27	179,000	0.06	USD 100,000	Masonite International Corp, 3.500%, 15/02/30	79,597	0.03
CAD 100,000	Ford Credit Canada Co, 3.500%, perpetual	75,197	0.02	USD 65,000	Mattamy Group Corp, 5.250%, 15/12/27	53,080	0.02
				USD 76,000	Mattamy Group Corp, 4.625%, 01/03/30	55,542	0.02
				USD 25,000	Methanex Corp, 4.250%, 01/12/24	23,813	0.01
				USD 151,000	Methanex Corp, 5.125%, 15/10/27	133,257	0.04



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Canada <i>(continued)</i>				Cayman Islands			
USD 53,000	Methanex Corp, 5.250%, 15/12/29	44,801	0.01	USD 200,000	Agile Group Holdings Ltd, 6.050%, 13/10/25	63,470	0.02
USD 55,000	Methanex Corp, 5.650%, 01/12/44	38,651	0.01	USD 200,000	Agile Group Holdings Ltd, 8.375%, 31/12/99	45,000	0.01
USD 125,000	New Gold Inc, 7.500%, 15/07/27	108,906	0.03	USD 200,000	Arabian Centres Sukuk II Ltd, 5.625%, perpetual	182,280	0.06
USD 64,000	Northriver Midstream Finance LP, 5.625%, perpetual	57,920	0.02	USD 225,000	Central China Real Estate Ltd, 7.750%, perpetual	70,875	0.02
USD 65,000	NOVA Chemicals Corp, 4.875%, 01/06/24	61,746	0.02	USD 200,000	China SCE Group Holdings Ltd, 7.000%, perpetual	58,000	0.02
USD 225,000	NOVA Chemicals Corp, 5.250%, 01/06/27	192,982	0.06	USD 200,000	CIFI Holdings Group Co Ltd, 6.550%, 28/03/24	132,797	0.04
USD 165,000	NOVA Chemicals Corp, 4.250%, 15/05/29	130,119	0.04	USD 200,000	CIFI Holdings Group Co Ltd, 6.450%, 07/11/24	127,200	0.04
USD 282,000	Open Text Corp, 3.875%, 15/02/28	245,169	0.08	USD 200,000	CIFI Holdings Group Co Ltd, 5.250%, 13/05/26	112,132	0.04
USD 97,000	Parkland Corp, 5.875%, 15/07/27	88,027	0.03	USD 250,000	CSN Inova Ventures, 6.750%, 28/01/28	218,750	0.07
USD 78,000	Parkland Corp, 4.500%, 01/10/29	63,268	0.02	USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.875%, 26/02/27	193,669	0.06
CAD 90,000	Parkland Corp, 3.875%, perpetual	61,659	0.02	USD 200,000	DIB Tier 1 Sukuk 3 Ltd, 6.250%, 31/12/99	203,200	0.07
CAD 40,000	Parkland Corp, 4.375%, perpetual	25,737	0.01	USD 200,000	DP World Salaam, 6.000%, 31/12/99	200,664	0.06
USD 200,000	Parkland Corp, 4.625%, perpetual	162,246	0.05	USD 200,000	eHi Car Services Ltd, 7.750%, 14/11/24	129,000	0.04
CAD 90,000	Pembina Pipeline Corp, 4.800%, perpetual	58,150	0.02	USD 268,000	Global Aircraft Leasing Co Ltd, 6.500%, 15/09/24	203,010	0.06
USD 75,000	Precision Drilling Corp, 6.875%, 15/01/29	67,125	0.02	USD 100,000	Grupo Aval Ltd, 4.375%, perpetual	74,500	0.02
USD 20,000	Ritchie Bros Auctioneers Inc, 5.375%, 15/01/25	19,583	0.01	USD 200,000	KWG Group Holdings Ltd, 7.875%, 01/09/23	49,237	0.02
CAD 100,000	Russel Metals Inc, 5.750%, perpetual	76,941	0.02	USD 200,000	KWG Group Holdings Ltd, 5.875%, 10/11/24	38,613	0.01
CAD 30,000	SNC-Lavalin Group Inc, 3.800%, perpetual	22,760	0.01	USD 200,000	Lamar Funding Ltd, 3.958%, perpetual	189,485	0.06
USD 64,000	Strathcona Resources Ltd, 6.875%, perpetual	58,240	0.02	USD 200,000	Logan Group Co Ltd, 5.750%, 14/01/25	42,823	0.01
CAD 100,000	Superior Plus LP, 4.250%, perpetual	68,317	0.02	USD 200,000	Melco Resorts Finance Ltd, 4.875%, 06/06/25	149,864	0.05
USD 74,000	Superior Plus LP / Superior General Partner Inc, 4.500%, 15/03/29	62,900	0.02	USD 200,000	Melco Resorts Finance Ltd, 5.375%, 04/12/29	120,107	0.04
USD 25,000	Taseko Mines Ltd, 7.000%, 15/02/26	21,278	0.01	USD 200,000	Melco Resorts Finance Ltd, 5.750%, perpetual	128,000	0.04
USD 75,000	Teine Energy Ltd, 6.875%, perpetual	69,750	0.02	USD 250,000	MGM China Holdings Ltd, 5.375%, 15/05/24	212,983	0.07
USD 49,000	Telesat Canada / Telesat LLC, 5.625%, 06/12/26	30,967	0.01	USD 200,000	MGM China Holdings Ltd, 4.750%, 01/02/27	144,011	0.05
USD 25,000	Telesat Canada / Telesat LLC, 4.875%, 01/06/27	14,500	0.00	USD 25,000	MGM China Holdings Ltd, 5.250%, perpetual	19,222	0.01
USD 97,000	Telesat Canada / Telesat LLC, 6.500%, 15/10/27	40,757	0.01	USD 200,000	Oryx Funding Ltd, 5.800%, perpetual	188,406	0.06
USD 45,000	Tervita Corp, 11.000%, perpetual	48,938	0.02	USD 189,000	Poinsettia Finance Ltd, 6.625%, perpetual	170,542	0.05
USD 25,000	Vermilion Energy Inc, 5.625%, 15/03/25	23,500	0.01	USD 200,000	Powerlong Real Estate Holdings Ltd, 5.950%, 30/04/25	30,000	0.01
USD 75,000	Videotron Ltd, 5.375%, 15/06/24	74,437	0.02	USD 200,000	Redsun Properties Group Ltd, 7.300%, 13/01/25	26,000	0.01
USD 74,000	Videotron Ltd, 5.125%, 15/04/27	68,869	0.02				
USD 161,000	Videotron Ltd, 3.625%, 15/06/29	130,930	0.04				
CAD 75,000	Videotron Ltd, 5.625%, perpetual	57,313	0.02				
CAD 100,000	Videotron Ltd, 3.625%, perpetual	64,489	0.02				
CAD 100,000	Videotron Ltd, 4.500%, perpetual	65,829	0.02				
CAD 100,000	Videotron Ltd, 3.125%, perpetual	58,064	0.02				
<b>Total Canada</b>		<b>10,585,291</b>	<b>3.39</b>				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Cayman Islands <i>(continued)</i>				Cayman Islands <i>(continued)</i>			
USD 43,000	Seagate Hdd Cayman, 3.125%, 15/07/29	34,066	0.01	USD 200,000	Yuzhou Group Holdings Co Ltd, 7.375%, 13/01/26	13,000	0.00
USD 168,000	Seagate Hdd Cayman, 3.375%, 15/07/31	130,565	0.04	USD 325,000	Zhenro Properties Group Ltd, 7.350%, 05/02/25	16,250	0.01
USD 50,000	Seagate HDD Cayman, 4.875%, 01/03/24	49,367	0.02	<b>Total Cayman Islands</b>		<b>6,211,996</b>	<b>1.99</b>
USD 50,000	Seagate HDD Cayman, 4.875%, 01/06/27	47,375	0.02	Chile			
USD 70,000	Seagate HDD Cayman, 4.091%, 01/06/29	60,200	0.02	USD 150,000	Agrosuper SA, 4.600%, perpetual	128,163	0.04
USD 100,000	Seagate HDD Cayman, 5.750%, 01/12/34	87,984	0.03	USD 198,244	Inversiones Latin America Power Ltda, 5.125%, perpetual	113,495	0.04
USD 74,000	Seagate HDD Cayman, 4.125%, perpetual	60,495	0.02	USD 200,000	VTR Comunicaciones SpA, 4.375%, perpetual	136,768	0.04
USD 200,000	Shelf Drilling Holdings Ltd, 8.875%, 15/11/24	193,000	0.06	<b>Total Chile</b>		<b>378,426</b>	<b>0.12</b>
USD 70,000	Shelf Drilling Holdings Ltd, 8.250%, 15/02/25	54,600	0.02	China			
USD 66,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25	67,734	0.02	USD 400,000	Bank of Communications Co Ltd, 3.800%, 31/12/99	391,969	0.13
USD 200,000	Sunac China Holdings Ltd, 6.500%, 10/01/25	29,000	0.01	USD 200,000	Greentown China Holdings Ltd, 4.700%, 29/04/25	158,050	0.05
USD 200,000	Sunac China Holdings Ltd, 7.000%, 09/07/25	29,000	0.01	USD 1,000,000	Industrial & Commercial Bank of China Ltd, 3.200%, perpetual	947,423	0.30
USD 170,000	Termocandelaria Power Ltd, 7.875%, perpetual	153,222	0.05	<b>Total China</b>		<b>1,497,442</b>	<b>0.48</b>
USD 400,000	Times China Holdings Ltd, 6.750%, 16/07/23	58,000	0.02	Colombia			
USD 44,874	Transocean Guardian Ltd, 5.875%, 15/01/24	41,473	0.01	USD 100,000	Banco Bilbao Vizcaya Argentaria Colombia SA, 4.875%, perpetual	95,250	0.03
USD 100,000	Transocean Inc, 7.250%, 01/11/25	74,271	0.02	USD 200,000	Banco de Bogota SA, 6.250%, perpetual	190,000	0.06
USD 108,000	Transocean Inc, 7.500%, 15/01/26	75,896	0.02	USD 75,000	Bancolombia SA, 4.625%, 18/12/29	65,437	0.02
USD 396,000	Transocean Inc, 11.500%, 30/01/27	371,698	0.12	USD 60,000	Ecopetrol SA, 5.875%, 18/09/23	60,150	0.02
USD 24,000	Transocean Inc, 8.000%, 01/02/27	16,080	0.01	USD 150,000	Ecopetrol SA, 4.125%, 16/01/25	138,999	0.04
USD 15,375	Transocean Pontus Ltd, 6.125%, 01/08/25	14,097	0.00	USD 300,000	Ecopetrol SA, 6.875%, 29/04/30	265,200	0.09
USD 67,500	Transocean Poseidon Ltd, 6.875%, 01/02/27	60,075	0.02	USD 400,000	Ecopetrol SA, 4.625%, 02/11/31	302,996	0.10
USD 2,813	Transocean Poseidon Ltd, 6.875%, perpetual	2,503	0.00	USD 100,000	Ecopetrol SA, 7.375%, 18/09/43	81,600	0.03
USD 33,750	Transocean Proteus Ltd, 6.250%, perpetual	31,725	0.01	USD 515,000	Ecopetrol SA, 5.875%, 28/05/45	349,857	0.11
USD 8,968	Transocean Sentry Ltd, 5.375%, 15/05/23	8,430	0.00	USD 235,000	Ecopetrol SA, 5.875%, 02/11/51	153,185	0.05
EUR 200,000	UPCB Finance VII Ltd, 3.625%, 15/06/29	172,019	0.06	USD 250,000	Empresas Publicas de Medellin ESP, 4.250%, perpetual	196,149	0.06
USD 275,000	Wynn Macau Ltd, 4.875%, 01/10/24	204,494	0.07	USD 200,000	Oleoducto Central SA, 4.000%, perpetual	165,854	0.05
USD 275,000	Wynn Macau Ltd, 5.625%, 26/08/28	169,400	0.05	<b>Total Colombia</b>		<b>2,064,677</b>	<b>0.66</b>
USD 300,000	Wynn Macau Ltd, 5.125%, 15/12/29	185,862	0.06	Costa Rica			
USD 200,000	XP Inc, 3.250%, perpetual	176,275	0.06	USD 200,000	Instituto Costarricense de Electricidad, 6.750%, perpetual	186,916	0.06
				<b>Total Costa Rica</b>		<b>186,916</b>	<b>0.06</b>
				Czech Republic			
				EUR 100,000	Sazka Group AS, 3.875%, 15/02/27	88,863	0.03
				<b>Total Czech Republic</b>		<b>88,863</b>	<b>0.03</b>
				Denmark			
				USD 200,000	DKT Finance ApS, 9.375%, 17/06/23	193,000	0.06
				USD 200,000	Welltec International ApS, 8.250%, perpetual	191,520	0.06
				<b>Total Denmark</b>		<b>384,520</b>	<b>0.12</b>

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Finland				France <i>(continued)</i>			
EUR 100,000	Citycon Oyj, 3.625%, 31/12/99	59,591	0.02	USD 100,000	Constellium SE, 5.875%, 15/02/26	93,365	0.03
EUR 250,000	Nokia Oyj, 2.000%, 15/03/24	250,187	0.08	USD 25,000	Constellium SE, 5.625%, 15/06/28	22,333	0.01
EUR 100,000	Nokia Oyj, 2.375%, 15/05/25	100,677	0.03	USD 25,000	Constellium SE, 3.750%, 15/04/29	19,905	0.01
USD 68,000	Nokia Oyj, 4.375%, 12/06/27	64,277	0.02	EUR 100,000	Constellium SE, 3.125%, 15/07/29	80,068	0.03
EUR 100,000	Nokia Oyj, 3.125%, 15/05/28	95,210	0.03	EUR 100,000	Crown European Holdings SA, 2.625%, 30/09/24	99,476	0.03
USD 50,000	Nokia Oyj, 6.625%, 15/05/39	49,438	0.02	EUR 100,000	Crown European Holdings SA, 3.375%, 15/05/25	101,008	0.03
USD 74,000	SpA Holdings 3 Oy, 4.875%, perpetual	61,773	0.02	EUR 100,000	Crown European Holdings SA, 2.875%, 01/02/26	97,985	0.03
EUR 100,000	Teollisuuden Voima Oyj, 2.000%, 08/05/24	102,400	0.03	EUR 100,000	Derichebourg SA, 2.250%, 15/07/28	84,734	0.03
EUR 100,000	Teollisuuden Voima Oyj, 2.125%, 04/02/25	100,645	0.03	EUR 100,000	Electricite de France SA, 5.375%, 29/01/49	95,421	0.03
EUR 100,000	Teollisuuden Voima Oyj, 2.625%, 31/03/27	96,856	0.03	EUR 200,000	Electricite de France SA, 3.375%, 31/12/99	135,900	0.04
EUR 100,000	Teollisuuden Voima Oyj, 1.375%, 23/06/28	87,217	0.03	EUR 300,000	Electricite de France SA, 4.000%, 31/12/99	286,976	0.09
<b>Total Finland</b>		<b>1,068,271</b>	<b>0.34</b>	EUR 200,000	Electricite de France SA, 5.000%, 31/12/99	183,435	0.06
France				GBP 200,000	Electricite de France SA, 6.000%, 31/12/99	214,059	0.07
EUR 100,000	Accor SA, 2.500%, 25/01/24	101,048	0.03	GBP 100,000	Electricite de France SA, 5.875%, perpetual	99,116	0.03
EUR 100,000	Accor SA, 3.000%, 04/02/26	95,726	0.03	USD 300,000	Electricite de France SA, 5.625%, perpetual	274,773	0.09
EUR 100,000	Accor SA, 2.375%, 29/11/28	82,757	0.03	EUR 200,000	Electricite de France SA, 3.000%, perpetual	158,647	0.05
EUR 100,000	Accor SA, 2.625%, 31/12/99	80,943	0.03	EUR 200,000	Electricite De France SA, 2.625%, 31/12/99	146,886	0.05
EUR 100,000	Accor SA, 4.375%, 31/12/99	90,956	0.03	EUR 100,000	Elior Group SA, 3.750%, 15/07/26	80,813	0.03
EUR 100,000	Afflelou Sas, 4.250%, 19/05/26	88,948	0.03	EUR 100,000	Elis SA, 1.000%, 03/04/25	94,485	0.03
EUR 100,000	Altice France SA/France, 5.875%, 01/02/27	90,588	0.03	EUR 100,000	Elis SA, 2.875%, 15/02/26	96,181	0.03
USD 400,000	Altice France SA/France, 8.125%, 01/02/27	368,156	0.12	EUR 100,000	Elis SA, 4.125%, 24/05/27	98,824	0.03
EUR 100,000	Altice France SA/France, 3.375%, 15/01/28	77,986	0.02	EUR 100,000	Elis SA, 1.625%, 03/04/28	82,591	0.03
USD 500,000	Altice France SA/France, 5.500%, 15/01/28	387,640	0.12	EUR 200,000	Faurecia, 2.750%, 15/02/27	162,567	0.05
EUR 200,000	Altice France SA/France, 4.125%, 15/01/29	157,441	0.05	EUR 125,000	Faurecia SE, 2.625%, 15/06/25	112,863	0.04
USD 400,000	Altice France SA/France, 5.125%, 15/07/29	302,000	0.10	EUR 100,000	Faurecia SE, 3.125%, 15/06/26	87,423	0.03
EUR 100,000	Altice France SA/France, 4.250%, 15/10/29	77,809	0.02	EUR 200,000	Faurecia SE, 2.375%, 15/06/27	151,393	0.04
EUR 100,000	Banijay Entertainment SASU, 3.500%, 01/03/25	93,066	0.03	EUR 100,000	Faurecia SE, 3.750%, 15/06/28	80,616	0.03
USD 35,000	Banijay Entertainment SASU, 5.375%, 01/03/25	32,900	0.01	EUR 100,000	Fnac Darty SA, 2.625%, 30/05/26	92,000	0.03
EUR 100,000	Banijay Group SAS, 6.500%, 01/03/26	87,202	0.03	EUR 100,000	Getlink SE, 3.500%, 30/10/25	99,675	0.03
EUR 100,000	Cab Selas, 3.375%, 01/02/28	83,743	0.03	EUR 100,000	Iliad Holdings SASU, 5.125%, 15/10/26	93,045	0.03
EUR 100,000	Casino Guichard Perrachon SA, 3.580%, 07/02/25	76,785	0.02	USD 200,000	Iliad Holdings SASU, 6.500%, 15/10/26	180,166	0.06
EUR 200,000	Casino Guichard Perrachon SA, 6.625%, 15/01/26	151,590	0.05	EUR 200,000	Iliad Holdings SASU, 5.625%, 15/10/28	177,747	0.06
EUR 100,000	Cgg SA, 7.750%, perpetual	88,863	0.03	USD 200,000	Iliad Holdings SASU, 7.000%, 15/10/28	173,664	0.06
USD 200,000	Cgg SA, 8.750%, perpetual	170,000	0.05	EUR 100,000	iliad SA, 0.750%, 11/02/24	97,486	0.03
EUR 100,000	Chrome Bidco SASU, 3.500%, 31/05/28	85,550	0.03	EUR 100,000	iliad SA, 1.500%, 14/10/24	97,019	0.03
EUR 100,000	Chrome Holdco SASU, 5.000%, 31/05/29	78,892	0.02	EUR 100,000	iliad SA, 1.875%, 25/04/25	94,126	0.03
EUR 100,000	CMA CGM SA, 7.500%, 15/01/26	106,826	0.03	EUR 100,000	iliad SA, 2.375%, 17/06/26	91,477	0.03
				EUR 100,000	KAPLA Holdings SAS, 3.375%, 15/12/26	82,193	0.03

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
France (continued)				France (continued)			
EUR 100,000	La Banque Postale SA, 3.000%, 09/06/28	94,814	0.03	EUR 200,000	Veolia Environnement SA, 2.250%, 31/12/99	180,139	0.06
EUR 100,000	La Financiere Atalian SASU, 4.000%, 15/05/24	80,500	0.03	EUR 200,000	Veolia Environnement SA, 2.500%, 31/12/99	157,883	0.05
GBP 100,000	La Financiere Atalian SASU, 6.625%, perpetual	91,978	0.03	EUR 100,000	Verallia SA, 1.625%, 14/05/28	85,669	0.03
EUR 200,000	La Poste SA, 3.125%, 31/12/99	187,135	0.06	EUR 100,000	Verallia SA, 1.875%, 10/11/31	77,802	0.02
EUR 100,000	Laboratoire Eimer Selas, 5.000%, 01/02/29	72,680	0.02	<b>Total France</b>		<b>12,473,713</b>	<b>3.99</b>
EUR 100,000	Loxam SAs, 3.750%, 15/07/26	89,522	0.03	Georgia			
EUR 100,000	Loxam SAS, 4.250%, 15/04/24	100,125	0.03	USD 200,000	GEORGIAN RAILWAY JSC, 4.000%, perpetual	166,064	0.05
EUR 100,000	Loxam SAS, 3.750%, 15/07/26	89,522	0.03	USD 25,000	Silknet JSC, 8.375%, perpetual	24,288	0.01
EUR 100,000	Mobilux Finance SAS, 4.250%, 15/07/28	76,269	0.02	<b>Total Georgia</b>		<b>190,352</b>	<b>0.06</b>
EUR 100,000	Nexans SA, 3.750%, 08/08/23	104,190	0.03	Germany			
EUR 100,000	Orano SA, 4.875%, 23/09/24	105,414	0.03	EUR 100,000	ADLER Real Estate AG, 3.000%, 27/04/26	68,939	0.02
EUR 100,000	Orano SA, 3.375%, 23/04/26	96,955	0.03	EUR 100,000	APCOA Parking Holdings GmbH, 4.625%, 15/01/27	84,943	0.03
EUR 100,000	Orano SA, 2.750%, 08/03/28	88,210	0.03	EUR 100,000	Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	88,109	0.03
EUR 150,000	Paprec Holdings SA, 4.000%, 31/03/25	135,953	0.04	EUR 100,000	Bilfinger SE, 4.500%, 14/06/24	104,916	0.03
EUR 100,000	Parts Europe SA, 6.500%, 16/07/25	104,383	0.03	EUR 100,000	Ceconomy AG, 1.750%, 24/06/26	74,522	0.02
EUR 100,000	Picard Groupe SAS, 3.875%, 01/07/26	85,184	0.03	USD 100,000	Cerdia Finanz GmbH, 10.500%, perpetual	82,000	0.03
EUR 200,000	Quatrim SASU, 5.875%, 15/01/24	198,198	0.06	EUR 100,000	Cheplapharm Arzneimittel GmbH, 3.500%, 11/02/27	88,916	0.03
EUR 100,000	RCI Banque SA, 2.625%, 18/02/30	90,610	0.03	EUR 150,000	Cheplapharm Arzneimittel GmbH, 4.375%, 15/01/28	133,242	0.04
EUR 100,000	Renault SA, 1.000%, 18/04/24	97,603	0.03	USD 200,000	Cheplapharm Arzneimittel GmbH, 5.500%, 15/01/28	167,099	0.05
EUR 100,000	Renault SA, 1.250%, 24/06/25	90,477	0.03	USD 200,000	Commerzbank AG, 8.125%, 19/09/23	204,471	0.06
EUR 100,000	Renault SA, 1.000%, 28/11/25	91,985	0.03	EUR 100,000	Commerzbank AG, 4.000%, 23/03/26	102,036	0.03
EUR 200,000	Renault SA, 2.375%, 25/05/26	178,952	0.06	EUR 50,000	Commerzbank AG, 4.000%, 30/03/27	50,782	0.02
EUR 100,000	Renault SA, 2.000%, 28/09/26	84,290	0.03	EUR 200,000	Commerzbank AG, 4.000%, 05/12/30	198,552	0.06
EUR 200,000	Renault SA, 2.500%, 02/06/27	163,831	0.05	EUR 200,000	Commerzbank AG, 1.375%, 29/12/31	171,083	0.05
EUR 100,000	Renault SA, 1.125%, 04/10/27	76,203	0.02	EUR 100,000	CT Investment GmbH, 5.500%, 15/04/26	85,042	0.03
EUR 200,000	Rexel SA, 2.125%, 15/06/28	162,962	0.06	EUR 100,000	Ctec II GmbH, 5.250%, 15/02/30	75,534	0.02
EUR 100,000	Rubis Terminal Infra SAS, 5.625%, 15/05/25	100,890	0.03	EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate AG, 1.875%, 15/10/24	86,312	0.03
EUR 150,000	Solvay Finance SACA, 5.425%, 29/11/49	154,578	0.05	EUR 200,000	Deutsche Bank AG, 2.750%, 17/02/25	206,230	0.07
EUR 100,000	Spcm SA, 2.000%, 01/02/26	94,595	0.03	USD 350,000	Deutsche Bank AG, 4.500%, 01/04/25	342,246	0.11
USD 200,000	Spcm SA, 3.125%, 15/03/27	168,468	0.05	USD 200,000	Deutsche Bank AG, 4.296%, 24/05/28	179,358	0.06
EUR 100,000	Spie SA, 3.125%, 22/03/24	103,249	0.03	EUR 300,000	Deutsche Bank AG, 5.625%, 19/05/31	312,961	0.10
EUR 100,000	Spie SA, 2.625%, 18/06/26	93,359	0.03	EUR 200,000	Deutsche Bank AG, 4.000%, 24/06/32	191,213	0.06
EUR 100,000	Tereos Finance Groupe I SA, 7.500%, 30/10/25	102,609	0.03	USD 200,000	Deutsche Bank AG, 4.875%, 01/12/32	172,161	0.05
EUR 100,000	Tereos Finance Groupe I SA, 4.750%, 30/04/27	88,863	0.03				
EUR 100,000	Valeo, 1.000%, 03/08/28	81,382	0.03				
EUR 100,000	Valeo SA, 3.250%, 22/01/24	104,088	0.03				
EUR 100,000	Valeo SA, 1.500%, 18/06/25	95,993	0.03				
EUR 100,000	Valeo SA, 1.625%, 18/03/26	94,412	0.03				
EUR 200,000	Vallourec SA, 8.500%, 30/06/26	193,095	0.06				
EUR 100,000	Veolia Environnement SA, 2.000%, 31/12/99	80,838	0.03				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
USD 200,000	Deutsche Bank AG, 3.742%, 07/01/33	145,995	0.05	EUR 300,000	Techem Verwaltungsgesellschaft 675 mbH, 2.000%, 15/07/25	274,274	0.09
USD 100,000	Deutsche Bank AG, 5.882%, perpetual	91,013	0.03	EUR 100,000	Tele Columbus AG, 3.875%, 02/05/25	87,577	0.03
EUR 100,000	Deutsche Lufthansa AG, 1.625%, 16/11/23	100,183	0.03	EUR 300,000	thyssenkrupp AG, 2.875%, 22/02/24	300,828	0.10
EUR 100,000	Deutsche Lufthansa AG, 0.250%, 06/09/24	96,177	0.03	EUR 100,000	thyssenkrupp AG, 2.500%, 25/02/25	96,496	0.03
EUR 100,000	Deutsche Lufthansa AG, 3.000%, 29/05/26	87,835	0.03	EUR 100,000	TK Elevator Midco GmbH, 4.375%, 15/07/27	90,065	0.03
EUR 300,000	Deutsche Lufthansa AG, 2.875%, 16/05/27	258,054	0.08	EUR 125,000	Tui Cruises GmbH, 6.500%, 15/05/26	91,700	0.03
EUR 100,000	Deutsche Lufthansa AG, 2.000%, perpetual	97,673	0.03	USD 25,000	Vertical Holdco GmbH, 7.625%, perpetual	22,438	0.01
EUR 100,000	Deutsche Lufthansa AG, 3.500%, perpetual	78,452	0.02	EUR 100,000	WEPA Hygieneprodukte GmbH, 2.875%, 15/12/27	79,621	0.02
EUR 100,000	DIC Asset AG, 2.250%, 22/09/26	69,522	0.02	EUR 100,000	ZF Finance GmbH, 3.000%, 21/09/25	91,627	0.03
EUR 300,000	Douglas GmbH, 6.000%, perpetual	241,499	0.08	EUR 100,000	ZF Finance GmbH, 2.000%, 06/05/27	80,458	0.03
EUR 100,000	Evonik Industries AG, 1.375%, 02/09/81	82,035	0.03	EUR 100,000	ZF Finance GmbH, 2.750%, 25/05/27	82,350	0.03
EUR 125,000	Gruenthal GmbH, 3.625%, 15/11/26	117,933	0.04	EUR 100,000	ZF Finance GmbH, 2.250%, 03/05/28	76,721	0.02
EUR 100,000	Gruenthal GmbH, 4.125%, 15/05/28	89,386	0.03	EUR 100,000	ZF Finance GmbH, 3.750%, 21/09/28	82,024	0.03
EUR 125,000	Hapag, 2.500%, 15/04/28	110,661	0.03				
EUR 175,000	IHO Verwaltungs GmbH, 3.750%, 15/09/26	151,669	0.05	<b>Total Germany</b>		<b>8,508,393</b>	<b>2.72</b>
EUR 150,000	IHO Verwaltungs GmbH, 3.875%, 15/05/27	121,939	0.04	<b>Greece</b>			
USD 250,000	IHO Verwaltungs GmbH, 6.000%, perpetual	222,511	0.07	EUR 100,000	Alpha Bank SA, 2.500%, 23/03/28	84,553	0.03
EUR 100,000	INEOS Styrolution Group GmbH, 2.250%, 16/01/27	80,554	0.03	EUR 100,000	Alpha Services and Holdings SA, 4.250%, perpetual	83,636	0.02
EUR 100,000	Infineon Technologies AG, 2.875%, 31/12/99	94,971	0.03	EUR 100,000	Ellaktor Value PLC, 6.375%, 15/12/24	100,092	0.03
EUR 100,000	Infineon Technologies AG, 3.625%, 31/12/99	91,162	0.03	EUR 100,000	Eurobank SA, 2.000%, 05/05/27	87,360	0.03
EUR 100,000	K&S AG, 3.250%, 18/07/24	101,858	0.03	EUR 100,000	Mytilineos SA, 2.250%, 30/10/26	90,764	0.03
EUR 100,000	Mahle GmbH, 2.375%, 14/05/28	68,886	0.02	EUR 125,000	National Bank of Greece SA, 8.250%, 18/07/29	123,606	0.04
EUR 125,000	Nidda BondCo GmbH, 7.250%, 30/09/25	108,880	0.03	EUR 100,000	Piraeus Bank SA, 3.875%, 03/11/27	83,938	0.03
EUR 200,000	Nidda Healthcare Holdings GmbH, 3.500%, 30/09/24	184,732	0.06	EUR 100,000	Piraeus Financial Holdings, 5.500%, perpetual	81,106	0.02
EUR 100,000	Novelis Sheet Ingot GmbH, 3.375%, 15/04/29	82,204	0.03	<b>Total Greece</b>		<b>735,055</b>	<b>0.23</b>
EUR 100,000	PCF GmbH, 4.750%, 15/04/26	82,329	0.03	<b>Guatemala</b>			
EUR 100,000	Peach Property Finance GmbH, 4.375%, 15/11/25	78,597	0.02	USD 25,000	Banco Industrial SA, 4.875%, perpetual	23,050	0.01
EUR 100,000	ProGroup AG, 3.000%, 31/03/26	91,795	0.03	USD 125,000	CT Trust, 5.125%, perpetual	100,156	0.03
EUR 100,000	Renk AG/Frankfurt am Main, 5.750%, 15/07/25	95,136	0.03	<b>Total Guatemala</b>		<b>123,206</b>	<b>0.04</b>
EUR 150,000	Schaeffler AG, 1.875%, 26/03/24	150,665	0.05	<b>Guernsey</b>			
EUR 100,000	Schaeffler AG, 2.750%, 12/10/25	95,777	0.03	EUR 100,000	Summit Properties Ltd, 2.000%, 31/01/25	89,146	0.03
EUR 140,000	Schaeffler AG, 2.875%, 26/03/27	126,931	0.04	<b>Total Guernsey</b>		<b>89,146</b>	<b>0.03</b>
EUR 100,000	Schaeffler AG, 3.375%, 12/10/28	84,533	0.03				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
Hong Kong				Ireland (continued)			
USD 250,000	Bank of East Asia Ltd, 5.825%, 31/12/99	243,750	0.08	EUR 125,000	Bank of Ireland Group PLC, 1.375%, 11/08/31	111,719	0.03
USD 250,000	China CITIC Bank International Ltd, 3.250%, perpetual	234,981	0.07	USD 225,000	C&W Senior Financing DAC, 6.875%, 15/09/27	202,590	0.06
USD 128,000	Seaspan Corp, 5.500%, 01/08/29	102,160	0.03	USD 75,000	Castlelake Aviation Finance DAC, 5.000%, perpetual	62,261	0.02
USD 200,000	Yanlord Land HK Co Ltd, 6.800%, 27/02/24	174,100	0.06	USD 150,000	Cimpress PLC, 7.000%, 15/06/26	119,505	0.04
<b>Total Hong Kong</b>		<b>754,991</b>	<b>0.24</b>	EUR 100,000	eircom Finance DAC, 2.625%, 15/02/27	83,099	0.03
Hungary				EUR 100,000	Eircom Finance Dac, 3.500%, 15/05/26	88,341	0.03
EUR 100,000	OTP Bank Nyrt, 2.875%, 15/07/29	96,298	0.03	EUR 125,000	James Hardie International Finance DAC, 3.625%, 01/10/26	120,553	0.04
<b>Total Hungary</b>		<b>96,298</b>	<b>0.03</b>	USD 75,000	James Hardie International Finance DAC, 5.000%, 15/01/28	66,750	0.02
India				USD 175,000	Jazz Securities DAC, 4.375%, 15/01/29	155,249	0.05
USD 200,000	Adani Green Energy Ltd, 4.375%, perpetual	179,600	0.06	USD 225,000	LCPR Senior Secured Financing DAC, 6.750%, 15/10/27	209,887	0.07
USD 13,763	Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash, 4.625%, perpetual	10,226	0.00	USD 250,000	LCPR Senior Secured Financing DAC, 5.125%, perpetual	208,750	0.07
USD 200,000	Bank of Baroda, 3.875%, perpetual	198,601	0.06	USD 25,000	Motion Bondco DAC, 6.625%, 15/11/27	19,750	0.01
USD 200,000	Canara Bank, 3.875%, 28/03/24	198,606	0.06	EUR 50,000	Permanent TSB Group Holdings PLC, 3.000%, 19/08/31	43,389	0.01
USD 250,000	Future Retail Ltd, 5.600%, perpetual	28,750	0.01	EUR 100,000	Permanent TSB Group Holdings PLC, 5.250%, perpetual	104,661	0.03
USD 200,000	GMR Hyderabad International Airport Ltd, 4.750%, perpetual	181,100	0.06	USD 200,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	189,240	0.06
USD 200,000	HPCL-Mittal Energy Ltd, 5.250%, perpetual	181,100	0.06	USD 125,000	Perrigo Finance Unlimited Co, 4.400%, 15/06/30	111,854	0.03
USD 200,000	JSW Steel Ltd, 5.050%, perpetual	148,600	0.05	GBP 125,000	Virgin Media Vendor Financing Notes III DAC, 4.875%, 15/07/28	121,445	0.04
USD 25,000	Muthoot Finance Ltd, 4.400%, 02/09/23	24,250	0.01	USD 200,000	Virgin Media Vendor Financing Notes IV DAC, 5.000%, 15/07/28	165,494	0.05
USD 200,000	ReNew Power Pvt Ltd, 5.875%, perpetual	182,100	0.06	<b>Total Ireland</b>		<b>2,604,022</b>	<b>0.83</b>
USD 200,000	Tata Motors Ltd, 5.750%, 30/10/24	198,952	0.06	Isle Of Man			
USD 200,000	TML HOLDINGS PTE LTD, 4.350%, perpetual	175,100	0.06	USD 25,000	AngloGold Ashanti Holdings PLC, 6.500%, 15/04/40	23,649	0.01
<b>Total India</b>		<b>1,706,985</b>	<b>0.55</b>	EUR 100,000	Playtech Plc, 4.250%, 07/03/26	100,394	0.03
Indonesia				<b>Total Isle Of Man</b>		<b>124,043</b>	<b>0.04</b>
USD 150,000	Alam Sutera Realty Tbk PT, 8.250%, 02/11/25	83,250	0.03	Israel			
USD 200,000	Bank Tabungan Negara Persero Tbk PT, 4.200%, 23/01/25	189,000	0.06	USD 200,000	Energean Israel Finance, 4.500%, 30/03/24	187,900	0.06
USD 250,000	Japfa Comfeed Indonesia Tbk PT, 5.375%, 23/03/26	199,375	0.06	USD 100,000	Energean Israel Finance, 5.375%, 30/03/28	84,630	0.03
USD 200,000	Pt Pakuwon Jati, 4.875%, 29/04/28	170,380	0.05	USD 100,000	Leviathan Bond Ltd, 5.750%, 30/06/23	98,532	0.03
USD 50,000	Saka Energi Indonesia PT, 4.450%, perpetual	45,810	0.02	USD 100,000	Leviathan Bond Ltd, 6.125%, 30/06/25	93,870	0.03
<b>Total Indonesia</b>		<b>687,815</b>	<b>0.22</b>	USD 150,000	Leviathan Bond Ltd, 6.750%, 30/06/30	134,985	0.04
Ireland				<b>Total Israel</b>		<b>599,917</b>	<b>0.19</b>
EUR 150,000	AIB Group PLC, 1.875%, 19/11/29	144,837	0.05	Ireland			
EUR 100,000	AIB Group PLC, 2.875%, 30/05/31	94,674	0.03	EUR 150,000	AIB Group PLC, 1.875%, 19/11/29	144,837	0.05
EUR 100,000	Bank of Cyprus Holdings PLC, 6.625%, 23/10/31	81,896	0.03	EUR 100,000	AIB Group PLC, 2.875%, 30/05/31	94,674	0.03
EUR 100,000	Bank of Ireland Group PLC, 2.375%, 14/10/29	98,078	0.03	EUR 100,000	Bank of Cyprus Holdings PLC, 6.625%, 23/10/31	81,896	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
Italy				Italy (continued)			
EUR 125,000	Amplifon SpA, 1.125%, 13/02/27	112,203	0.04	EUR 100,000	International Design Group SPA, 6.500%, 15/11/25	93,293	0.03
EUR 100,000	Banca del Mezzogiorno-MedioCredito Centrale SpA, 1.500%, 24/10/24	102,965	0.03	EUR 100,000	Intesa Sanpaolo SpA, 6.625%, 13/09/23	108,393	0.03
EUR 100,000	Banca IFIS SpA, 1.750%, 25/06/24	101,472	0.03	USD 300,000	Intesa Sanpaolo SpA, 5.017%, 26/06/24	286,475	0.09
EUR 100,000	Banca Popolare di Sondrio SCPA, 2.375%, 03/04/24	102,511	0.03	EUR 100,000	Intesa Sanpaolo SpA, 2.855%, 23/04/25	102,606	0.03
EUR 100,000	Banca Popolare di Sondrio SCPA, 1.250%, 13/07/27	89,652	0.03	USD 300,000	Intesa Sanpaolo SpA, 5.710%, 15/01/26	286,113	0.09
EUR 150,000	Banco BPM SpA, 2.500%, 21/06/24	154,465	0.05	EUR 300,000	Intesa Sanpaolo SpA, 3.928%, 15/09/26	308,918	0.10
EUR 100,000	Banco BPM SpA, 1.750%, 28/01/25	99,137	0.03	EUR 100,000	Intesa Sanpaolo SpA, 5.875%, 04/03/29	105,867	0.03
EUR 250,000	Banco BPM SpA, 1.625%, 18/02/25	244,954	0.08	EUR 200,000	Intesa Sanpaolo Vita SpA, 4.750%, perpetual	202,817	0.06
EUR 100,000	Banco BPM SpA, 4.250%, 01/10/29	98,534	0.03	EUR 125,000	Marcolin SpA, 6.125%, 15/11/26	112,904	0.04
EUR 100,000	Banco BPM SpA, 3.250%, 14/01/31	92,784	0.03	EUR 100,000	Nexi SpA, 1.750%, 31/10/24	96,336	0.03
EUR 100,000	BPER Banca, 3.375%, 30/06/25	102,491	0.03	EUR 100,000	Nexi SpA, 1.625%, 30/04/26	84,884	0.03
EUR 100,000	BPER Banca, 1.875%, 07/07/25	97,562	0.03	EUR 225,000	Nexi SpA, 2.125%, 30/04/29	163,482	0.05
EUR 100,000	BPER Banca, 1.375%, 31/03/27	90,925	0.03	EUR 100,000	Piaggio & C SpA, 3.625%, 30/04/25	99,318	0.03
EUR 100,000	BPER Banca, 3.625%, 30/11/30	94,024	0.03	EUR 100,000	Poste Italiane Spa, 2.625%, 31/12/99	72,659	0.02
EUR 100,000	Castor SpA, 6.000%, 15/02/29	93,258	0.03	EUR 125,000	Rekeep SpA, 7.250%, 01/02/26	112,597	0.04
EUR 100,000	Centurion Bidco SpA, 5.875%, 30/09/26	91,545	0.03	EUR 100,000	SACE SpA, 3.875%, perpetual	94,833	0.03
EUR 100,000	doValue SpA, 5.000%, 04/08/25	99,300	0.03	EUR 100,000	Shiba Bidco SpA, 4.500%, 31/10/28	85,727	0.03
EUR 100,000	Eolo SpA, 4.875%, 21/10/28	88,173	0.03	EUR 100,000	Telecom Italia SpA/Milano, 2.500%, 19/07/23	103,217	0.03
EUR 200,000	Esselunga SpA, 1.875%, 25/10/27	190,495	0.06	EUR 325,000	Telecom Italia SpA/Milano, 3.625%, 19/01/24	328,043	0.10
EUR 100,000	Fabbrica Italiana Sintetici, 5.625%, 01/08/27	88,043	0.03	EUR 250,000	Telecom Italia SpA/Milano, 4.000%, 11/04/24	256,789	0.08
EUR 100,000	Gamma Bidco Spa, 5.125%, 15/07/25	94,091	0.03	USD 75,000	Telecom Italia SpA/Milano, 5.303%, 30/05/24	71,880	0.02
EUR 100,000	Guala Closures SpA, 3.250%, 15/06/28	83,908	0.03	EUR 150,000	Telecom Italia SpA/Milano, 2.750%, 15/04/25	145,056	0.05
EUR 100,000	Iccrea Banca SpA, 2.250%, 20/10/25	99,467	0.03	EUR 150,000	Telecom Italia SpA/Milano, 3.000%, 30/09/25	145,056	0.05
EUR 100,000	Iccrea Banca SpA, 2.125%, 17/01/27	95,131	0.03	EUR 100,000	Telecom Italia SpA/Milano, 2.875%, 28/01/26	93,786	0.03
EUR 125,000	Iccrea Banca SpA, 4.125%, 28/11/29	122,128	0.04	EUR 200,000	Telecom Italia SpA/Milano, 2.375%, 12/10/27	170,676	0.05
EUR 100,000	Illimity Bank SpA, 3.375%, 11/12/23	104,050	0.03	EUR 200,000	Telecom Italia SpA/Milano, 1.625%, 18/01/29	150,984	0.05
EUR 100,000	IMA Industria Macchine Automatiche SpA, 3.750%, 15/01/28	83,664	0.03	EUR 100,000	Telecom Italia SpA/Milano, 5.250%, perpetual	83,113	0.03
EUR 100,000	Immobiliare Grande Distribuzione SIIQ SpA, 2.125%, 28/11/24	96,260	0.03	EUR 150,000	Terna - Rete Elettrica Nazionale, 2.375%, perpetual	116,829	0.04
EUR 200,000	Infrastrutture Wireless Italiane SpA, 1.875%, 08/07/26	192,911	0.06	EUR 200,000	UniCredit SpA, 4.875%, 20/02/29	208,306	0.07
EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.625%, 21/10/28	88,459	0.03	EUR 225,000	UniCredit SpA, 2.000%, 23/09/29	216,991	0.07
EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.750%, 19/04/31	82,273	0.03	EUR 200,000	UniCredit SpA, 2.731%, 15/01/32	176,914	0.06
EUR 100,000	Inter Media and Communication SpA, 6.750%, perpetual	93,036	0.03	USD 275,000	UniCredit SpA, 5.459%, 30/06/35	222,725	0.07
				USD 250,000	UniCredit SpA, 5.861%, perpetual	219,246	0.07

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Italy <i>(continued)</i>				Jersey <i>(continued)</i>			
EUR 200,000	UnipolSai Assicurazioni SpA, 5.750%, 31/12/49	203,340	0.07	EUR 100,000	Atrium European Real Estate Ltd, 3.000%, 11/09/25	95,463	0.03
EUR 100,000	Verde Bidco Spa, 4.625%, 01/10/26	85,511	0.03	EUR 100,000	Avis Budget Finance Plc, 4.500%, 15/05/25	97,241	0.03
EUR 100,000	Webuild SpA, 1.750%, 26/10/24	95,288	0.03	GBP 100,000	Galaxy Bidco Ltd, 6.500%, 31/07/26	111,122	0.04
EUR 125,000	Webuild SpA, 5.875%, 15/12/25	118,978	0.04	USD 300,000	Oriflame Investment Holdings PLC, 5.125%, perpetual	189,750	0.06
EUR 100,000	Webuild SpA, 3.875%, 28/07/26	85,940	0.03				
<b>Total Italy</b>		<b>9,185,761</b>	<b>2.94</b>	<b>Total Jersey</b>		<b>904,152</b>	<b>0.29</b>
Japan				Korea			
EUR 200,000	Rakuten Group Inc, 4.250%, 31/12/99	144,297	0.05	USD 25,000	Woori Bank, 4.250%, perpetual	24,000	0.01
USD 200,000	Rakuten Group Inc, 3.546%, perpetual	191,352	0.06	<b>Total Korea</b>		<b>24,000</b>	<b>0.01</b>
USD 200,000	Rakuten Group Inc, 5.125%, perpetual	161,500	0.05	Liberia			
USD 100,000	Rakuten Group Inc, 6.250%, perpetual	79,500	0.03	USD 80,000	Royal Caribbean Cruises Ltd, 9.125%, 15/06/23	79,008	0.02
EUR 200,000	SoftBank Group Corp, 2.125%, 06/07/24	187,136	0.06	USD 352,000	Royal Caribbean Cruises Ltd, 11.500%, 01/06/25	361,680	0.11
USD 250,000	SoftBank Group Corp, 4.750%, 19/09/24	228,750	0.07	USD 298,000	Royal Caribbean Cruises Ltd, 5.500%, 31/08/26	217,937	0.07
EUR 100,000	SoftBank Group Corp, 4.500%, 20/04/25	94,613	0.03	USD 158,000	Royal Caribbean Cruises Ltd, 5.375%, 15/07/27	112,899	0.04
EUR 100,000	SoftBank Group Corp, 3.125%, 19/09/25	87,571	0.03	USD 25,000	Royal Caribbean Cruises Ltd, 7.500%, 15/10/27	19,750	0.01
USD 300,000	SoftBank Group Corp, 4.000%, 06/07/26	238,227	0.07	<b>Total Liberia</b>		<b>791,274</b>	<b>0.25</b>
EUR 100,000	SoftBank Group Corp, 2.875%, 06/01/27	80,730	0.03	Lithuania			
EUR 100,000	SoftBank Group Corp, 5.000%, 15/04/28	82,925	0.03	EUR 100,000	Akropolis Group Uab, 2.875%, 02/06/26	90,904	0.03
USD 200,000	SoftBank Group Corp, 4.625%, 06/07/28	155,000	0.05	EUR 200,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 3.625%, 01/06/28	157,332	0.05
EUR 300,000	SoftBank Group Corp, 3.875%, 06/07/32	211,632	0.07	USD 200,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.625%, 01/06/28	165,419	0.05
USD 400,000	SoftBank Group Corp, 6.000%, 31/12/99	356,000	0.11	USD 528,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.500%, 20/04/26	485,118	0.16
USD 200,000	SoftBank Group Corp, 6.875%, 31/12/99	163,600	0.05	USD 514,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.750%, 20/04/29	439,966	0.14
USD 375,000	SoftBank Group Corp, 3.125%, perpetual	328,875	0.10	EUR 150,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 2.000%, 01/09/28	123,712	0.04
USD 200,000	SoftBank Group Corp, 5.125%, perpetual	163,054	0.05	USD 150,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 4.000%, 01/09/29	119,841	0.04
USD 200,000	SoftBank Group Corp, 5.250%, perpetual	147,456	0.05	EUR 200,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26	169,329	0.06
USD 225,000	Universal Entertainment Corp, 8.500%, perpetual	217,950	0.07	USD 48,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.125%, 15/08/26	40,673	0.01
<b>Total Japan</b>		<b>3,320,168</b>	<b>1.06</b>	GBP 100,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.750%, 15/07/27	87,116	0.03
Jersey				USD 500,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 15/08/27	350,190	0.11
EUR 140,000	Adient Global Holdings Ltd, 3.500%, 15/08/24	132,264	0.04				
USD 100,000	Adient Global Holdings Ltd, 4.875%, 15/08/26	87,766	0.03				
USD 212,406	Aston Martin Capital Holdings Ltd, 15.000%, perpetual	190,546	0.06				



## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
Lithuania (continued)				Luxembourg (continued)			
USD 150,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holdings B BV, 4.750%, 15/06/27	133,762	0.04	EUR 100,000	ADLER Group SA, 2.750%, 13/11/26	52,377	0.02
EUR 100,000	Canpack SA / Canpack US LLC, 2.375%, 01/11/27	82,873	0.03	EUR 200,000	ADLER Group SA, 2.250%, 27/04/27	98,515	0.04
USD 200,000	Canpack SA / Canpack US LLC, 3.875%, 15/11/29	156,036	0.05	EUR 100,000	ADO Properties SA, 1.500%, 26/07/24	60,241	0.02
USD 75,000	Cascades Inc, 5.375%, 15/01/28	63,755	0.02	EUR 100,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 5.250%, 15/10/26	87,191	0.03
EUR 100,000	Clarios Global LP / Clarios US Finance Co, 4.375%, 15/05/26	91,024	0.03	USD 200,000	Albion Financing 2SARL, 8.750%, 15/04/27	167,500	0.05
USD 45,000	Clarios Global LP / Clarios US Finance Co, 6.250%, 15/05/26	43,313	0.01	EUR 200,000	Altice Financing SA, 2.250%, 15/01/25	182,975	0.06
USD 376,000	Clarios Global LP / Clarios US Finance Co, 8.500%, 15/05/27	363,395	0.12	EUR 100,000	Altice Financing SA, 3.000%, 15/01/28	77,868	0.02
USD 500,000	Connect Finco SARL / Connect US Finco LLC, 6.750%, 01/10/26	446,875	0.14	USD 200,000	Altice Financing SA, 5.000%, 15/01/28	159,136	0.05
USD 500,000	Digicel International Finance Ltd/Digicel international Holdings Ltd, 8.750%, 25/05/24	465,625	0.15	EUR 100,000	Altice Financing SA, 4.250%, 15/08/29	78,670	0.02
USD 150,000	Eagle Intermediate Global Holdings BV/Ruyi US Finance LLC, 7.500%, 01/05/25	107,250	0.03	USD 400,000	Altice Financing SA, 5.750%, 15/08/29	321,000	0.10
USD 242,000	Endo Dac / Endo Finance LLC / Endo Finco Inc, 6.000%, 30/06/28	18,755	0.01	EUR 100,000	Altice Finco SA, 4.750%, 15/01/28	75,757	0.02
USD 156,000	Endo Dac / Endo Finance LLC / Endo Finco Inc, 9.500%, perpetual	31,592	0.01	EUR 325,000	Altice France Holdings SA, 8.000%, 15/05/27	278,593	0.09
USD 50,000	GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC, 7.125%, 31/07/26	47,167	0.01	USD 400,000	Altice France Holdings SA, 10.500%, 15/05/27	332,939	0.11
USD 262,000	Herbalife Nutrition Ltd / HLF Financing Inc, 7.875%, 01/09/25	236,507	0.08	EUR 200,000	Altice France Holdings SA, 4.000%, 15/02/28	141,324	0.04
EUR 100,000	Maxima Grupe UAB, 3.250%, 13/09/23	99,746	0.03	USD 200,000	Amaggi Luxembourg International Sarl, 5.250%, perpetual	178,335	0.06
USD 75,000	Navios South American Logistics Inc / Navios Logistics Finance US Inc, 10.750%, 01/07/25	71,109	0.02	EUR 125,000	Aramark International Finance Sarl, 3.125%, 01/04/25	116,680	0.04
EUR 100,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 3.000%, 15/06/29	78,018	0.02	EUR 100,000	ARD Finance SA, 5.000%, 30/06/27	75,142	0.02
USD 25,000	Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc, 5.625%, 01/03/24	24,304	0.01	USD 150,000	ARD Finance SA, 6.500%, 30/06/27	110,250	0.04
USD 24,000	Titan Acquisition Ltd / Titan Co-Borrower LLC, 7.750%, 15/04/26	22,061	0.01	EUR 100,000	Arena Luxembourg Finance Sarl, 1.875%, 01/02/28	75,144	0.02
USD 25,000	Venator Finance Sarl / Venator Materials LLC, 5.750%, 15/07/25	20,020	0.01	USD 245,000	Atento Luxco 1 SA, 8.000%, perpetual	173,030	0.06
USD 35,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 7.875%, perpetual	30,888	0.01	GBP 100,000	B&M European Value Retail SA, 4.000%, perpetual	94,824	0.03
<b>Total Lithuania</b>		<b>4,863,675</b>	<b>1.56</b>	EUR 100,000	BK LC Lux Finco1 Sarl, 5.250%, 30/04/29	82,460	0.03
Luxembourg				USD 120,000	Camelot Finance SA, 4.500%, 01/11/26	109,475	0.03
USD 250,000	Acu Petroleo Luxembourg, 7.500%, perpetual	210,000	0.07	GBP 125,000	Cidron Aida Finco Sarl, 6.250%, 01/04/28	124,102	0.04
USD 25,000	Adecoagro SA, 6.000%, perpetual	22,838	0.01	EUR 100,000	Cirsa Finance Inter, 4.500%, 15/03/27	84,159	0.03
EUR 100,000	ADLER Group SA, 1.875%, 14/01/26	53,324	0.02	EUR 169,834	Cirsa Finance International Sarl, 6.250%, 20/12/23	168,675	0.05
				USD 150,000	Consolidated Energy Fin, 5.625%, 15/10/28	120,827	0.04
				EUR 100,000	CPI Property Group SA, 3.750%, 25/07/28	54,633	0.02
				EUR 100,000	CPI Property Group SA, 4.875%, 31/12/99	59,617	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 100,000	CPI Property Group SA, 4.875%, perpetual	59,424	0.02	USD 200,000	Millicom International Cellular SA, 4.500%, perpetual	148,000	0.05
USD 206,000	Endo Luxembourg Finance Co I Sarl / Endo US Inc, 6.125%, 01/04/29	155,530	0.05	USD 200,000	Minerva Luxembourg SA, 4.375%, perpetual	159,924	0.05
USD 126,000	Everarc Escrow SArl, 5.000%, perpetual	106,056	0.03	EUR 100,000	Motion Finco Sarl, 7.000%, 15/05/25	98,655	0.03
USD 17,000	FAGE International SA / FAGE USA Dairy Industry Inc, 5.625%, 15/08/26	14,494	0.00	USD 200,000	Movida Europe SA, 5.250%, perpetual	154,950	0.05
USD 200,000	FS Luxembourg Sarl, 10.000%, perpetual	201,621	0.06	EUR 50,000	Mytilineos Financial Partners SA, 2.500%, 01/12/24	48,744	0.02
EUR 100,000	Garfunkelux Holdco 3 SA, 6.750%, 01/11/25	92,753	0.03	USD 100,000	Nexa Resources SA, 5.375%, perpetual	92,175	0.03
GBP 100,000	Garfunkelux Holdco 3 SA, 7.750%, 01/11/25	108,693	0.03	USD 18,000	Nielsen Co Luxembourg SARL, 5.000%, 01/02/25	17,595	0.01
USD 120,000	Gol Finance SA, 7.000%, perpetual	74,832	0.02	EUR 100,000	Picard Bondco SA, 5.375%, 01/07/27	78,144	0.02
EUR 100,000	GTC Aurora Luxembourg SA, 2.250%, 23/06/26	79,503	0.03	EUR 100,000	PLT VII Finance Sarl, 4.625%, 05/01/26	91,581	0.03
USD 187,230	Guara Norte Sarl, 5.198%, perpetual	151,827	0.05	USD 200,000	Puma International Financing SA, 5.125%, perpetual	183,000	0.06
EUR 100,000	Hanesbrands Finance Luxembourg SCA, 3.500%, 15/06/24	96,681	0.03	EUR 100,000	Rossini Sarl, 6.750%, 30/10/25	100,372	0.03
USD 50,000	Herens Holdco Sarl, 4.750%, 15/05/28	41,540	0.01	USD 200,000	Rumo Luxembourg Sarl, 5.250%, perpetual	186,852	0.06
EUR 100,000	Herens Midco Sarl, 5.250%, 15/05/29	68,213	0.02	EUR 100,000	Ses SA, 5.625%, 29/12/49	100,980	0.03
EUR 100,000	Holcim Finance Luxembourg SA, 3.000%, 31/12/99	99,699	0.03	EUR 100,000	SES SA, 2.875%, 31/12/99	87,295	0.03
EUR 100,000	Ideal Standard International SA, 6.375%, 30/07/26	63,272	0.02	EUR 200,000	SIG Combibloc PurchaseCo Sarl, 2.125%, 18/06/25	198,987	0.06
EUR 100,000	InPost SA, 2.250%, 15/07/27	81,640	0.03	EUR 100,000	Stena International SA, 3.750%, 01/02/25	92,522	0.03
USD 505,000	Intelsat Jackson Holdings SA, 6.500%, 15/03/30	416,625	0.13	USD 200,000	Stena International SA, 5.750%, perpetual	187,378	0.06
EUR 100,000	Intralot Capital Luxembourg SA, 5.250%, 15/09/24	92,000	0.03	EUR 200,000	Summer BC Holdco B SARL, 5.750%, 31/10/26	182,148	0.06
USD 200,000	Kenbourne Invest SA, 6.875%, perpetual	182,000	0.06	USD 250,000	Telecom Italia Capital SA, 6.375%, 15/11/33	193,050	0.06
EUR 100,000	Kleopatra Finco Sarl, 4.250%, 01/03/26	85,204	0.03	USD 150,000	Telecom Italia Capital SA, 6.000%, 30/09/34	113,140	0.04
EUR 104,000	LHMC Finco 2 Sarl, 7.250%, 02/10/25	94,592	0.03	USD 200,000	Telecom Italia Capital SA, 7.200%, 18/07/36	151,849	0.05
EUR 200,000	Lincoln Financing SARL, 3.625%, 01/04/24	202,044	0.06	USD 200,000	Telecom Italia Capital SA, 7.721%, 04/06/38	154,300	0.05
EUR 100,000	LOARRE INVESTMENTS SARL, 6.500%, 15/05/29	97,484	0.03	EUR 100,000	Telecom Italia Finance SA, 7.750%, 24/01/33	107,806	0.03
EUR 100,000	LUNE HOLDINGS SARL, 5.625%, 15/11/28	83,941	0.03	EUR 100,000	Telenet Finance Luxembourg Notes Sarl, 3.500%, 01/03/28	88,696	0.03
EUR 150,000	Matterhorn Telecom SA, 4.000%, 15/11/27	133,295	0.04	USD 200,000	Telenet Finance Luxembourg Notes Sarl, 5.500%, 01/03/28	176,480	0.06
USD 300,000	MC Brazil Downstream Trading SARL, 7.250%, perpetual	238,407	0.08	USD 160,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.375%, 01/09/25	136,291	0.04
EUR 100,000	Metalcorp Group SA, 8.500%, 28/06/26	86,459	0.03	USD 25,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.125%, 01/04/29	17,987	0.01
USD 180,000	Millicom International Cellular SA, 6.250%, perpetual	157,171	0.05	USD 200,000	Ultrapar International SA, 5.250%, perpetual	182,250	0.06
				USD 200,000	Unigel Luxembourg SA, 8.750%, perpetual	197,962	0.06

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Mexico <i>(continued)</i>			
USD 25,000	Usiminas International Sarl, 5.875%, 18/07/26	24,437	0.01	USD 100,000	Electricidad Firme de Mexico Holdings SA de CV, 4.900%, perpetual	81,798	0.03
EUR 100,000	Vivion Investments Sarl, 3.000%, 08/08/24	89,862	0.03	USD 200,000	Grupo Axo Sa De CV, 5.750%, perpetual	170,900	0.06
EUR 100,000	Vivion Investments Sarl, 3.500%, perpetual	88,238	0.03	USD 100,000	Grupo Bimbo SAB de CV, 5.950%, perpetual	98,336	0.03
<b>Total Luxembourg</b>		<b>11,324,251</b>	<b>3.63</b>	USD 200,000	Grupo KUO SAB De CV, 5.750%, perpetual	182,500	0.06
Malta				USD 150,000	Metalsa SA de CV, 3.750%, perpetual	105,917	0.03
USD 220,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 6.375%, 01/02/30	176,000	0.06	USD 200,000	Mexarrend SAPI de CV, 10.250%, perpetual	94,267	0.03
<b>Total Malta</b>		<b>176,000</b>	<b>0.06</b>	EUR 100,000	Nemak SAB de CV, 2.250%, 20/07/28	74,752	0.02
Marshall Islands				USD 200,000	Nemak SAB de CV, 3.625%, perpetual	139,600	0.04
USD 125,000	Altera Infrastructure LP/Teekay Offshore Finance Corp, 8.500%, perpetual	67,250	0.02	USD 200,000	Operadora de Servicios Mega SA de CV Sofom ER, 8.250%, perpetual	129,500	0.04
<b>Total Marshall Islands</b>		<b>67,250</b>	<b>0.02</b>	USD 225,000	Sixsigma Networks Mexico SA de CV, 7.500%, perpetual	198,910	0.06
Mauritius				USD 350,000	Total Play Telecomunicaciones SA de CV, 7.500%, perpetual	306,330	0.10
USD 192,740	Azure Power Energy Ltd, 3.575%, perpetual	158,972	0.05	USD 200,000	Unifin Financiera SAB de CV, 7.000%, perpetual	132,000	0.04
USD 200,000	Greenko Investment Co, 4.875%, perpetual	192,980	0.06	USD 200,000	Unifin Financiera SAB de CV, 7.375%, perpetual	130,341	0.04
USD 195,500	Greenko Power II Ltd, 4.300%, perpetual	155,911	0.05	<b>Total Mexico</b>		<b>3,743,670</b>	<b>1.20</b>
USD 200,000	Greenko Solar Mauritius Ltd, 5.950%, perpetual	177,600	0.06	Mongolia			
USD 200,000	Hta Group Ltd, 7.000%, perpetual	170,760	0.05	USD 200,000	Mongolian Mortgage Corp Hfc LLC, 8.850%, perpetual	168,000	0.05
USD 25,000	India Green Power Holdings, 4.000%, perpetual	19,469	0.01	<b>Total Mongolia</b>		<b>168,000</b>	<b>0.05</b>
USD 275,000	Network i2i Ltd, 5.650%, perpetual	255,062	0.08	Netherlands			
<b>Total Mauritius</b>		<b>1,130,754</b>	<b>0.36</b>	EUR 100,000	Abertis Infraestructuras Finance BV, 2.625%, 31/12/99	74,921	0.02
Mexico				USD 50,000	AerCap Holdings NV, 5.875%, 10/10/79	42,831	0.01
USD 200,000	Alesa SA, 7.750%, perpetual	189,000	0.06	USD 218,000	Alcoa Nederland Holdings BV, 6.125%, 15/05/28	212,005	0.07
USD 200,000	Axtel SAB de CV, 6.375%, perpetual	176,000	0.06	EUR 100,000	Ashland Services BV, 2.000%, 30/01/28	85,617	0.03
USD 375,000	Braskem Idesa SAPI, 6.990%, perpetual	289,477	0.09	USD 200,000	Braskem Netherlands Finance BV, 8.500%, 23/01/81	199,945	0.06
USD 275,000	Cemex Sab De CV, 5.125%, perpetual	233,324	0.08	USD 200,000	Clear Channel International BV, 6.625%, perpetual	186,000	0.06
EUR 100,000	Cemex SAB de CV, 3.125%, 19/03/26	96,911	0.03	USD 200,000	Coruripe Netherlands BV, 10.000%, perpetual	172,009	0.06
USD 250,000	Cemex SAB de CV, 3.875%, 11/07/31	191,108	0.06	EUR 100,000	Darling Global Finance BV, 3.625%, 15/05/26	96,744	0.03
USD 200,000	Cemex SAB de CV, 7.375%, perpetual	198,202	0.06	USD 43,000	Diamond BC BV, 4.625%, 01/10/29	34,387	0.01
USD 200,000	Cemex SAB de CV, 5.450%, perpetual	177,800	0.06	EUR 100,000	Diebold Nixdorf Dutch Holdings BV, 9.000%, 15/07/25	76,685	0.02
USD 200,000	CIBANCO SA Institucion de Banca Multiple Trust CIB/3332, 4.375%, perpetual	142,499	0.05	EUR 100,000	Dufry One Bv, 3.375%, 15/04/28	79,518	0.03
EUR 100,000	Credito Real SAB de CV SOFOM ER, 5.000%, 01/02/27	8,573	0.00	EUR 100,000	Dufry One BV, 2.500%, 15/10/24	94,474	0.03
USD 300,000	Credito Real SAB de CV SOFOM ER, 8.000%, perpetual	17,625	0.01				
USD 200,000	Cydsa SAB de CV, 6.250%, perpetual	178,000	0.06				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Dufry One BV, 2.000%, 15/02/27	78,250	0.02	GBP 100,000	Petrobras Global Finance BV, 6.625%, 16/01/34	111,453	0.04
EUR 100,000	ELM BV for Firmenich International SA, 3.750%, 31/12/99	95,980	0.03	USD 175,000	Petrobras Global Finance BV, 6.875%, 20/01/40	165,594	0.05
USD 75,000	Embraer Netherlands Finance BV, 5.050%, 15/06/25	72,656	0.02	USD 200,000	Petrobras Global Finance BV, 6.750%, 27/01/41	184,246	0.06
USD 25,000	Embraer Netherlands Finance BV, 5.400%, 01/02/27	23,661	0.01	USD 200,000	Petrobras Global Finance BV, 7.250%, 17/03/44	189,250	0.06
USD 200,000	Embraer Netherlands Finance BV, 6.950%, perpetual	193,600	0.06	USD 100,000	Petrobras Global Finance BV, 6.900%, 19/03/49	89,350	0.03
EUR 100,000	Energizer Gamma Acquisition BV, 3.500%, 30/06/29	74,211	0.02	USD 300,000	Petrobras Global Finance BV, 5.500%, 10/06/51	227,550	0.07
EUR 100,000	Goodyear Europe BV, 2.750%, 15/08/28	78,181	0.02	USD 380,000	Petrobras Global Finance BV, 6.850%, 05/06/15	314,057	0.10
USD 250,000	IHS Netherlands Holdco BV, 8.000%, 18/09/27	218,975	0.07	EUR 100,000	Phoenix PIB Dutch Finance BV, 2.375%, 05/08/25	95,136	0.03
USD 200,000	InterCement Financial Operations BV, 5.750%, 17/07/24	152,040	0.05	EUR 200,000	PPF Telecom Group BV, 3.500%, 20/05/24	205,513	0.07
EUR 100,000	Intertrust Group BV, 3.375%, 15/11/25	99,084	0.03	EUR 200,000	PPF Telecom Group BV, 3.125%, 27/03/26	190,272	0.06
EUR 100,000	lpd 3 Bv, 5.500%, 01/12/25	92,961	0.03	EUR 125,000	Promontoria Holdings 264 BV, 6.375%, 01/03/27	108,612	0.03
USD 200,000	Kazakhstan Temir Zholy Finance BV, 6.950%, perpetual	181,140	0.06	EUR 100,000	Q-Park Holdings I BV, 1.500%, 01/03/25	90,585	0.03
EUR 125,000	Koninklijke FrieslandCampina NV, 2.850%, 31/12/99	114,359	0.04	EUR 150,000	Q-Park Holdings I BV, 2.000%, 01/03/27	124,648	0.04
EUR 100,000	Koninklijke KPN NV, 2.000%, 31/12/99	95,799	0.03	EUR 200,000	Repsol International Finance BV, 4.500%, 25/03/75	199,842	0.06
EUR 100,000	MAS Securities BV, 4.250%, 19/05/26	85,727	0.03	EUR 100,000	Repsol International Finance BV, 2.500%, 31/12/99	86,642	0.03
EUR 100,000	Maxeda DIY Holdings BV, 5.875%, perpetual	73,430	0.02	EUR 200,000	Repsol International Finance BV, 3.750%, 31/12/99	188,244	0.06
USD 177,780	MV24 Capital BV, 6.748%, perpetual	158,205	0.05	EUR 100,000	Repsol International Finance BV, 4.247%, 31/12/99	89,386	0.03
EUR 100,000	Naturgy Finance BV, 3.375%, 29/12/49	96,997	0.03	EUR 100,000	Saipem Finance International BV, 3.750%, 08/09/23	99,684	0.03
EUR 100,000	Naturgy Finance BV, 2.374%, 31/12/99	80,761	0.03	EUR 100,000	Saipem Finance International BV, 2.625%, 07/01/25	86,781	0.03
EUR 100,000	Nobian Finance BV, 3.625%, 15/07/26	80,488	0.03	EUR 100,000	Saipem Finance International BV, 3.125%, 31/03/28	74,823	0.02
EUR 100,000	OI European Group BV, 3.125%, 15/11/24	98,521	0.03	EUR 100,000	Samvardhana Motherson Automotive Systems Group BV, 1.800%, 06/07/24	93,233	0.03
EUR 100,000	OI European Group BV, 2.875%, 15/02/25	94,674	0.03	EUR 51,131	Selecta Group BV, 8.000%, 01/04/26	50,248	0.02
USD 50,000	OI European Group BV, 4.750%, perpetual	41,875	0.01	EUR 100,000	Selecta Group BV, 10.000%, 01/07/26	94,234	0.03
USD 115,000	Petrobras Global Finance BV, 7.375%, 17/01/27	121,813	0.04	USD 25,000	Sensata Technologies BV, 5.625%, 01/11/24	24,679	0.01
USD 100,000	Petrobras Global Finance BV, 5.999%, 27/01/28	99,500	0.03	USD 25,000	Sensata Technologies BV, 5.000%, 01/10/25	23,875	0.01
USD 100,000	Petrobras Global Finance BV, 5.750%, 01/02/29	97,140	0.03	USD 25,000	Sensata Technologies BV, 4.875%, perpetual	24,589	0.01
GBP 100,000	Petrobras Global Finance BV, 5.375%, 01/10/29	107,005	0.03	EUR 100,000	Sigma Holdco BV, 5.750%, 15/05/26	53,684	0.02
USD 100,000	Petrobras Global Finance BV, 5.093%, 15/01/30	92,010	0.03	USD 25,000	Sigma Holdco BV, 7.875%, 15/05/26	14,196	0.00
USD 525,000	Petrobras Global Finance BV, 5.600%, 03/01/31	488,197	0.16				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Sunshine Mid BV, 6.500%, 15/05/26	104,158	0.03	EUR 100,000	ZF Europe Finance BV, 3.000%, 23/10/29	76,088	0.02
EUR 300,000	Telefonica Europe BV, 2.376%, 31/12/99	221,624	0.07	USD 100,000	Ziggo Bond Co BV, 6.000%, 15/01/27	88,500	0.03
EUR 200,000	Telefonica Europe BV, 2.625%, 31/12/99	204,507	0.07	EUR 100,000	Ziggo Bond Co BV, 3.375%, 28/02/30	73,098	0.02
EUR 100,000	Telefonica Europe BV, 2.875%, 31/12/99	83,805	0.03	EUR 125,000	Ziggo BV, 2.875%, 15/01/30	99,302	0.03
EUR 100,000	Telefonica Europe BV, 2.880%, 31/12/99	80,395	0.03	USD 200,000	Ziggo BV, 4.875%, 15/01/30	169,639	0.05
EUR 100,000	Telefonica Europe BV, 3.000%, 31/12/99	100,891	0.03	<b>Total Netherlands</b>		<b>12,053,336</b>	<b>3.86</b>
EUR 200,000	Telefonica Europe BV, 3.875%, 31/12/99	187,053	0.06	<b>Nigeria</b>			
EUR 250,000	TenneT Holdings BV, 2.374%, 31/12/99	240,798	0.08	USD 275,000	SEPLAT Energy PLC, 7.750%, perpetual	246,532	0.08
EUR 100,000	TenneT Holdings BV, 2.995%, 31/12/99	100,431	0.03	<b>Total Nigeria</b>		<b>246,532</b>	<b>0.08</b>
EUR 100,000	Titan Holdings II BV, 5.125%, 15/07/29	86,406	0.03	<b>Norway</b>			
EUR 100,000	Triodos Bank NV, 2.250%, perpetual	91,717	0.03	EUR 100,000	ADEVINTAASA, 2.625%, 15/11/25	93,306	0.03
EUR 100,000	Trivium Packaging Finance BV, 3.750%, 15/08/26	95,743	0.03	EUR 100,000	Explorer II A/S, 3.375%, 24/02/25	78,415	0.02
USD 225,000	Trivium Packaging Finance BV, 8.500%, 15/08/27	210,969	0.07	<b>Total Norway</b>		<b>171,721</b>	<b>0.05</b>
EUR 100,000	United Group BV, 3.125%, 15/02/26	82,298	0.03	<b>Oman</b>			
EUR 175,000	United Group BV, 4.000%, 15/11/27	138,562	0.04	USD 200,000	Mazon Assets Co SAOC, 5.200%, perpetual	199,019	0.06
EUR 150,000	United Group BV, 3.625%, 15/02/28	116,328	0.04	USD 200,000	Oq SAoc, 5.125%, perpetual	188,400	0.06
EUR 150,000	United Group BV, 4.625%, 15/08/28	119,732	0.04	<b>Total Oman</b>		<b>387,419</b>	<b>0.12</b>
USD 250,000	UPC Broadband Finco BV, 4.875%, 15/07/31	203,750	0.07	<b>Panama</b>			
USD 200,000	VTR Finance NV, 6.375%, perpetual	143,158	0.05	USD 200,000	Banistmo SA, 4.250%, perpetual	186,250	0.06
USD 200,000	VZ Secured Financing BV, 5.000%, 15/01/32	166,000	0.05	USD 157,000	Carnival Corp, 10.500%, 01/02/26	156,694	0.05
EUR 100,000	VZ Secured Financing BV, 3.500%, perpetual	78,452	0.03	EUR 683,000	Carnival Corp, 7.625%, 01/03/26	536,595	0.17
EUR 100,000	VZ Vendor Financing II BV, 2.875%, 15/01/29	77,370	0.02	USD 455,000	Carnival Corp, 5.750%, 01/03/27	330,435	0.11
EUR 100,000	Wintershall Dea Finance 2 BV, 3.000%, 31/12/99	67,536	0.02	USD 110,000	Carnival Corp, 9.875%, 01/08/27	106,563	0.04
EUR 100,000	Wintershall Dea Finance BV, 2.499%, 31/12/99	72,901	0.02	USD 240,000	Carnival Corp, 4.000%, 01/08/28	196,800	0.06
EUR 100,000	Wp/Ap Telecom Holdings, 5.500%, 15/01/30	78,532	0.03	USD 318,000	Carnival Corp, 6.000%, 01/05/29	222,202	0.07
EUR 100,000	WP/AP TELECOM HOLDINGS, 3.750%, 15/01/29	85,438	0.03	USD 125,000	Carnival Corp, 10.500%, perpetual	102,876	0.03
EUR 100,000	Zf Europe Finance Bv, 2.500%, 23/10/27	79,788	0.03	<b>Total Panama</b>		<b>1,838,415</b>	<b>0.59</b>
EUR 100,000	ZF Europe Finance BV, 1.250%, 23/10/23	99,209	0.03	<b>Peru</b>			
EUR 100,000	ZF Europe Finance BV, 2.000%, 23/02/26	86,376	0.03	USD 200,000	Auna SAA, 6.500%, perpetual	185,859	0.06
				USD 50,000	Banco BBVA Peru SA, 5.250%, perpetual	48,625	0.02
				USD 150,000	Banco Internacional del Peru SAA Interbank, 4.000%, perpetual	138,750	0.04
				USD 150,000	Camposol SA, 6.000%, perpetual	125,984	0.04
				USD 200,000	InRetail Consumer, 3.250%, perpetual	166,400	0.05
				USD 25,000	InRetail Shopping Malls, 5.750%, perpetual	23,600	0.01
				USD 200,000	Minsur SA, 4.500%, perpetual	168,028	0.05
				USD 250,000	Orazul Energy Egenor SCA, 5.625%, perpetual	222,500	0.07
				USD 250,000	Peru LNG Srl, 5.375%, perpetual	201,875	0.07
				USD 300,000	Petroleos del Peru SA, 5.625%, 19/06/47	202,501	0.07

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
Peru (continued)				Slovenia			
USD 200,000	Petroleos del Peru SA, 4.750%, perpetual	154,350	0.05	EUR 100,000	Nova Kreditna Banka Maribor dd, 1.875%, perpetual	95,948	0.03
USD 12,000	Volcan Cia Minera SAA, 4.375%, perpetual	10,446	0.00	Total Slovenia		95,948	0.03
Total Peru		1,648,918	0.53	South Africa			
Poland				USD 200,000	Bidvest Group Ltd, 3.625%, perpetual	175,100	0.06
EUR 50,000	Synthos SA, 2.500%, 07/06/28	42,359	0.01	Total South Africa		175,100	0.06
Total Poland		42,359	0.01	Spain			
Portugal				EUR 100,000	Abanca Corp Bancaria SA, 4.625%, 07/04/30	97,242	0.03
EUR 100,000	Banco Comercial Portugues SA, 1.125%, 12/02/27	87,184	0.03	EUR 100,000	ACS Actividades de Construccion y Servicios SA, 1.375%, 17/06/25	97,572	0.03
EUR 100,000	Banco Comercial Portugues SA, 1.750%, 07/04/28	83,320	0.02	EUR 100,000	Aedas Homes Opco Slu, 4.000%, 15/08/26	87,784	0.03
EUR 100,000	Banco Comercial Portugues SA, 4.000%, 17/05/32	83,375	0.03	EUR 100,000	Almirall SA, 2.125%, 30/09/26	92,786	0.03
EUR 100,000	Caixa Central de Credito Agricola Mutuo CRL, 2.500%, perpetual	93,045	0.03	EUR 200,000	Banco de Credito e Inversiones SA, 1.750%, 09/03/28	167,920	0.05
EUR 100,000	Caixa Geral de Depositos SA, 1.250%, 25/11/24	100,251	0.03	EUR 200,000	Banco de Sabadell SA, 1.750%, 10/05/24	202,163	0.06
EUR 100,000	EDP - Energias de Portugal SA, 4.496%, 30/04/79	101,137	0.03	EUR 100,000	Banco de Sabadell SA, 2.625%, 24/03/26	99,146	0.03
EUR 100,000	EDP - Energias de Portugal SA, 1.700%, 20/07/80	89,647	0.03	EUR 200,000	Banco de Sabadell SA, 0.875%, 16/06/28	171,123	0.05
EUR 100,000	EDP - Energias de Portugal SA, 1.875%, 02/08/81	84,289	0.03	EUR 100,000	Banco de Sabadell SA, 5.375%, 12/12/28	104,399	0.03
EUR 300,000	EDP - Energias de Portugal SA, 1.500%, 14/03/82	240,715	0.08	EUR 100,000	Banco de Sabadell SA, 2.500%, perpetual	86,856	0.03
EUR 100,000	Novo Banco SA, 8.500%, perpetual	98,470	0.03	EUR 100,000	Cellnex Finance Co SA, 2.250%, 12/04/26	97,248	0.03
EUR 100,000	Transportes Aereos Portugueses SA, 5.625%, 02/12/24	92,012	0.03	EUR 100,000	Cellnex Finance Co SA, 1.000%, 15/09/27	82,663	0.03
Total Portugal		1,153,445	0.37	EUR 200,000	Cellnex Finance Co SA, 1.500%, 08/06/28	163,322	0.05
Puerto Rico				EUR 100,000	Cellnex Finance Co SA, 1.250%, 15/01/29	77,797	0.03
USD 25,000	Popular Inc, 6.125%, 14/09/23	25,184	0.01	EUR 400,000	Cellnex Finance Co SA, 2.000%, 15/09/32	278,452	0.09
Total Puerto Rico		25,184	0.01	EUR 100,000	Cellnex Telecom SA, 2.375%, 16/01/24	103,833	0.03
Romania				EUR 100,000	Cellnex Telecom SA, 2.875%, 18/04/25	101,404	0.03
EUR 100,000	RCS & RDS SA, 3.250%, 05/02/28	81,775	0.03	EUR 100,000	Cellnex Telecom SA, 1.000%, 20/04/27	85,541	0.03
Total Romania		81,775	0.03	EUR 200,000	Cellnex Telecom SA, 1.875%, 26/06/29	159,665	0.05
Singapore				EUR 100,000	Cellnex Telecom SA, 1.750%, 23/10/30	74,390	0.02
USD 200,000	ABJA Investment Co Pte Ltd, 5.950%, 31/07/24	199,750	0.06	EUR 100,000	eDreams ODIGEO SA, 5.500%, 15/07/27	83,094	0.03
USD 162,731	Continuum Energy Levanter Pte Ltd, 4.500%, perpetual	128,388	0.04	USD 250,000	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA, 5.375%, perpetual	168,750	0.05
USD 250,000	Global Prime Capital Pte Ltd, 5.950%, 23/01/25	236,825	0.08	EUR 100,000	Food Service Project SL, 5.500%, 21/01/27	89,647	0.03
USD 200,000	GLP Pte Ltd, 4.500%, perpetual	169,796	0.06	EUR 100,000	Foodco Bondco SA, 6.250%, 15/05/26	78,597	0.03
USD 25,000	Medco Bell Pte Ltd, 6.375%, perpetual	21,388	0.01				
USD 200,000	Medco Laurel Tree, 6.950%, perpetual	167,207	0.05				
USD 200,000	Theta Capital Pte Ltd, 6.750%, 31/10/26	158,100	0.05				
Total Singapore		1,081,454	0.35				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
Spain (continued)				Sweden (continued)			
EUR 100,000	Gestamp Automocion SA, 3.250%, 30/04/26	91,738	0.03	EUR 100,000	Intrum AB, 3.000%, 15/09/27	80,357	0.03
EUR 325,000	Grifols Escrow Issuer, 3.875%, 15/10/28	279,893	0.09	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.624%, 31/12/99	33,924	0.01
EUR 100,000	Grifols SA, 1.625%, 15/02/25	95,702	0.03	EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.875%, 31/12/99	32,562	0.01
EUR 100,000	Grifols SA, 3.200%, 01/05/25	94,770	0.03	EUR 150,000	Verisure Holdings AB, 3.875%, 15/07/26	137,105	0.04
EUR 100,000	Grifols SA, 2.250%, 15/11/27	87,034	0.03	EUR 200,000	Verisure Holdings AB, 3.250%, 15/02/27	172,482	0.05
EUR 100,000	Grupo Antolin-Irausa SA, 3.500%, 30/04/28	69,586	0.02	EUR 100,000	Verisure Midholding AB, 5.250%, 15/02/29	79,463	0.03
EUR 100,000	Ibercaja Banco SA, 2.750%, 23/07/30	90,962	0.03	EUR 100,000	Volvo Car AB, 2.125%, 02/04/24	100,884	0.03
EUR 100,000	Ibercaja Banco SA, 3.750%, perpetual	103,500	0.03	EUR 100,000	Volvo Car AB, 2.000%, 24/01/25	97,298	0.03
EUR 200,000	International Consolidated Airlines Group SA, 1.500%, 04/07/27	141,540	0.05	EUR 100,000	Volvo Car AB, 4.250%, 31/05/28	97,479	0.03
EUR 200,000	International Consolidated Airlines Group SA, 3.750%, 25/03/29	147,617	0.05	EUR 100,000	VOLVO CAR AB, 2.500%, 07/10/27	90,575	0.03
EUR 100,000	Kaixo Bondco Telecom SA, 5.125%, 30/09/29	79,193	0.03	<b>Total Sweden</b>		<b>2,143,461</b>	<b>0.69</b>
EUR 325,000	Lorca Telecom Bondco SA, 4.000%, 18/09/27	283,611	0.09	Thailand			
EUR 100,000	Neinor Homes SA, 4.500%, 15/10/26	84,765	0.03	USD 250,000	Bangkok Bank PCL, 3.733%, perpetual	219,115	0.07
EUR 100,000	NH Hotel Group SA, 4.000%, 02/07/26	93,045	0.03	<b>Total Thailand</b>		<b>219,115</b>	<b>0.07</b>
EUR 75,803	Ohl Operaciones SA, 6.600%, 31/03/26	63,795	0.02	Trinidad And Tobago			
EUR 100,000	Unicaja Banco SA, 3.125%, 19/07/32	82,591	0.03	USD 100,000	National Gas Co of Trinidad & Tobago Ltd, 6.050%, perpetual	94,000	0.03
EUR 100,000	Via Celere Desarrollos Inmobiliarios SA, 5.250%, 01/04/26	89,595	0.03	USD 25,000	Telecommunications Services of Trinidad & Tobago Ltd, 8.875%, perpetual	23,929	0.01
<b>Total Spain</b>		<b>4,830,331</b>	<b>1.55</b>	USD 200,000	Trinidad Generation UnLtd, 5.250%, perpetual	191,750	0.06
Sweden				<b>Total Trinidad And Tobago</b>		<b>309,679</b>	<b>0.10</b>
EUR 100,000	Akelius Residential Property AB, 2.249%, 17/05/81	81,022	0.03	Turkey			
EUR 200,000	Castellum AB, 0.000%, 31/12/99	100,865	0.03	USD 200,000	Akbank T.A.S., 6.800%, perpetual	169,543	0.05
EUR 100,000	Dometic Group AB, 3.000%, 08/05/26	89,554	0.03	EUR 100,000	Arcelik A/S, 3.000%, 27/05/26	89,067	0.03
EUR 125,000	Dometic Group AB, 2.000%, 29/09/28	92,418	0.03	USD 200,000	Aydem Yenilenebilir Enerji A/S, 7.750%, perpetual	144,500	0.05
EUR 100,000	Fastighets AB Balder, 2.873%, 02/06/81	55,947	0.02	USD 200,000	Limak Iskenderun, 9.500%, perpetual	173,580	0.05
EUR 100,000	Heimstaden AB, 4.250%, 09/03/26	85,656	0.03	USD 200,000	QNB Finansbank A/S, 6.875%, perpetual	200,000	0.06
EUR 100,000	Heimstaden AB, 6.750%, 31/12/99	61,864	0.02	USD 200,000	TC Ziraat Bankasi A/S, 5.375%, perpetual	168,980	0.05
EUR 200,000	Heimstaden Bosta, 3.000%, 31/12/99	104,658	0.03	USD 200,000	Turk Telekomunikasyon AS, 4.875%, perpetual	177,618	0.06
EUR 100,000	Heimstaden Bostad Ab, 3.248%, 31/12/99	62,242	0.02	USD 200,000	Turkcell Iletisim Hizmetleri AS, 5.750%, perpetual	175,078	0.06
EUR 100,000	Heimstaden Bostad AB, 2.625%, 31/12/99	53,042	0.02	USD 200,000	Turkiye Is Bankasi AS, 6.125%, perpetual	186,000	0.06
EUR 100,000	Heimstaden Bostad AB, 3.375%, 31/12/99	61,288	0.02	USD 25,000	Turkiye Sinai Kalkinma Bankasi AS, 5.875%, perpetual	21,340	0.01
EUR 100,000	Intrum AB, 3.125%, 15/07/24	96,512	0.03	USD 100,000	Turkiye Sise ve Cam Fabrikalari A/S, 6.950%, perpetual	88,870	0.03
EUR 200,000	Intrum AB, 4.875%, 15/08/25	189,094	0.06	USD 200,000	Turkiye Vakiflar Bankasi TAO, 8.125%, perpetual	191,996	0.06
EUR 100,000	Intrum AB, 3.500%, 15/07/26	87,170	0.03	USD 225,000	Turkiye Vakiflar Bankasi TAO, 6.500%, perpetual	195,622	0.06

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
Turkey <i>(continued)</i>				United Kingdom <i>(continued)</i>			
USD 300,000	Ulker Biskuvi Sanayi AS, 6.950%, perpetual	230,280	0.07	USD 200,000	eG Global Finance PLC, 6.750%, 07/02/25	188,577	0.06
USD 200,000	Yapi ve Kredi Bankasi AS, 5.850%, perpetual	184,451	0.06	EUR 100,000	eG Global Finance PLC, 6.250%, 30/10/25	93,691	0.03
USD 25,000	Yapi ve Kredi Bankasi AS, 7.875%, perpetual	22,305	0.01	USD 100,000	eG Global Finance PLC, 8.500%, 30/10/25	96,875	0.03
<b>Total Turkey</b>		<b>2,419,230</b>	<b>0.77</b>	USD 200,000	Energean PLC, 6.500%, perpetual	175,803	0.06
United Arab Emirates				EUR 100,000	Energia Grp/Energia Roi, 4.000%, 15/09/25	93,867	0.03
USD 200,000	Emirates NBD Bank PJSC, 6.125%, 31/12/99	199,596	0.07	GBP 100,000	Gatwick Airport Finance PLC, 4.375%, 07/04/26	106,148	0.03
USD 200,000	Kuwait Projects Co SPC Ltd, 4.500%, 23/02/27	160,048	0.05	USD 200,000	Harbour Energy PLC, 5.500%, 15/10/26	179,750	0.06
USD 250,000	Oztel Holdings SPC Ltd, 6.625%, perpetual	251,570	0.08	GBP 150,000	Heathrow Finance PLC, 4.625%, 01/09/29	156,937	0.05
<b>Total United Arab Emirates</b>		<b>611,214</b>	<b>0.20</b>	GBP 125,000	Iceland Bondco PLC, 4.625%, 15/03/25	117,153	0.04
United Kingdom				GBP 100,000	Iceland Bondco PLC, 4.375%, 15/05/28	80,154	0.03
GBP 100,000	Arqiva Broadcast Finance PLC, 6.750%, 30/09/23	115,666	0.04	EUR 100,000	INEOS Finance PLC, 2.125%, 15/11/25	93,909	0.03
USD 100,000	Atlantica Sustainable Infrastructure PLC, 4.125%, 15/06/28	87,078	0.03	EUR 100,000	INEOS Finance PLC, 2.875%, 01/05/26	90,983	0.03
EUR 100,000	BCP V Modular Services Finance II PLC, 4.750%, 30/11/28	82,956	0.03	EUR 100,000	INEOS FINANCE PLC, 3.375%, 31/03/26	93,672	0.03
EUR 100,000	BCP V Modular Services Finance PLC, 6.750%, 30/11/29	76,056	0.02	EUR 100,000	INEOS Quattro Finance 1 Plc, 3.750%, 15/07/26	83,630	0.03
GBP 250,000	Bellis Acquisition Co PLC, 3.250%, 16/02/26	235,300	0.08	USD 225,000	INEOS Quattro Finance 2 Plc, 3.375%, 15/01/26	188,941	0.06
GBP 100,000	Bellis Finco PLC, 4.000%, 16/02/27	83,716	0.03	EUR 100,000	INEOS Quattro Finance 2 Plc, 2.500%, perpetual	87,675	0.03
GBP 100,000	Boparan Finance PLC, 7.625%, 30/11/25	85,619	0.03	EUR 200,000	International Game Technology PLC, 3.500%, 15/07/24	196,707	0.06
GBP 100,000	Bracken MidCo1 PLC, 6.750%, 01/11/27	103,488	0.03	USD 32,000	International Game Technology PLC, 4.125%, 15/04/26	28,960	0.01
EUR 100,000	British Telecommunications PLC, 1.874%, 18/08/80	88,863	0.03	USD 400,000	International Game Technology PLC, 6.250%, 15/01/27	389,050	0.12
USD 200,000	British Telecommunications PLC, 4.250%, 23/11/81	174,093	0.06	EUR 100,000	International Game Technology PLC, 2.375%, 15/04/28	82,322	0.03
GBP 50,000	Burford Capital PLC, 5.000%, 01/12/26	55,982	0.02	EUR 100,000	International Personal Finance PLC, 9.750%, 12/11/25	76,598	0.02
GBP 100,000	Castle UK Finco PLC, 7.000%, 15/05/29	96,622	0.03	GBP 100,000	Iron Mountain UK PLC, 3.875%, 15/11/25	108,534	0.03
GBP 100,000	Centrica PLC, 5.250%, 10/04/75	111,622	0.04	USD 200,000	Ithaca Energy North Sea PLC, 9.000%, 15/07/26	184,500	0.06
GBP 100,000	CO OPERATIVE GROUP LTD, 5.125%, 17/05/24	113,187	0.04	EUR 225,000	Jaguar Land Rover Automotive PLC, 2.200%, 15/01/24	212,586	0.07
GBP 100,000	Constellation Automotive Financing PLC, 4.875%, 15/07/27	95,334	0.03	USD 25,000	Jaguar Land Rover Automotive PLC, 7.750%, 15/10/25	23,153	0.01
GBP 100,000	Co-Operative Bank Finance Plc, 9.000%, perpetual	126,330	0.04	EUR 300,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/01/26	235,980	0.08
GBP 50,000	Co-Operative Group Ltd, 11.000%, perpetual	66,796	0.02	EUR 100,000	Jaguar Land Rover Automotive PLC, 6.875%, 15/11/26	91,538	0.03
EUR 125,000	Drax Finco PLC, 2.625%, 01/11/25	119,247	0.04	GBP 100,000	Jerrold Finco PLC, 4.875%, 15/01/26	106,629	0.03
USD 200,000	Drax Finco PLC, 6.625%, 01/11/25	195,059	0.06	GBP 100,000	Jerrold Finco PLC, 5.250%, 15/01/27	107,084	0.03
EUR 100,000	EC Finance PLC, 3.000%, 15/10/26	91,191	0.03				
EUR 100,000	eG Global Finance PLC, 4.375%, 07/02/25	93,045	0.03				



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	KANE BIDCO LTD, 6.500%, 15/02/27	106,046	0.03	GBP 200,000	Stonegate Pub Co Financing 2019 PLC, 8.250%, 31/07/25	221,819	0.07
USD 25,000	Liquid Telecom Finance, 5.500%, perpetual	21,869	0.01	GBP 100,000	Stonegate Pub Co Financing PLC, 8.000%, perpetual	111,122	0.04
USD 275,000	MARB BondCo PLC, 3.950%, perpetual	211,137	0.07	EUR 100,000	Synthomer PLC, 3.875%, 01/07/25	94,603	0.03
GBP 100,000	Marks & Spencer PLC, 3.750%, 19/05/26	106,437	0.03	GBP 100,000	TalkTalk Telecom Group PLC, 3.875%, 20/02/25	98,370	0.03
USD 200,000	Mclaren Finance PLC, 7.500%, 01/08/26	147,780	0.05	GBP 125,000	Thames Water Kemble Finance PLC, 4.625%, perpetual	141,594	0.05
USD 25,000	Merlin Entertainments Ltd, 5.750%, 15/06/26	22,813	0.01	EUR 100,000	TI Automotive Finance PLC, 3.750%, 15/04/29	72,549	0.02
GBP 100,000	Metro Bank PLC, 9.500%, perpetual	99,353	0.03	EUR 100,000	Titan Global Finance PLC, 2.750%, 09/07/27	90,881	0.03
EUR 100,000	NAK Naftogaz Ukraine via Kondor Finance PLC, 7.125%, 19/07/24	31,468	0.01	USD 100,000	TransDigm UK Holdings PLC, 6.875%, 15/05/26	93,250	0.03
GBP 100,000	National Express Group PLC, 4.250%, 31/12/99	109,630	0.04	GBP 100,000	Travis Perkins PLC, 4.500%, 07/09/23	116,114	0.04
USD 200,000	Neptune Energy Bondco PLC, 6.625%, 15/05/25	192,000	0.06	USD 100,000	Tullow Oil Plc, 10.250%, 15/05/26	95,500	0.03
GBP 100,000	NGG Finance PLC, 5.625%, 18/06/73	114,705	0.04	USD 200,000	Tullow Oil PLC, 7.000%, perpetual	162,760	0.05
EUR 100,000	NGG Finance PLC, 1.625%, 05/12/79	93,928	0.03	GBP 100,000	Utmost Group PLC, 4.000%, 15/12/31	94,727	0.03
EUR 200,000	NGG Finance PLC, 2.125%, 05/09/82	166,227	0.05	USD 225,000	Vedanta Resources Finance II PLC, 13.875%, perpetual	200,250	0.06
EUR 100,000	Nomad Foods Bondco PLC, 2.500%, 24/06/28	81,863	0.03	USD 50,000	Vedanta Resources Finance II PLC, 8.950%, perpetual	39,500	0.01
GBP 100,000	OCADO GROUP PLC, 3.875%, 08/10/26	97,395	0.03	USD 25,000	Vedanta Resources Finance II PLC, 9.250%, perpetual	14,927	0.00
USD 157,553	Petra Diamonds US Treasury PLC, 10.500%, perpetual	157,553	0.05	USD 200,000	Vedanta Resources Ltd, 7.125%, perpetual	162,750	0.05
USD 200,000	Petrofac Ltd, 9.750%, perpetual	153,400	0.05	USD 400,000	Vedanta Resources Ltd, 6.125%, perpetual	242,520	0.08
GBP 200,000	Pinewood Finance Co Ltd, 3.250%, 30/09/25	210,707	0.07	GBP 100,000	Very Group Funding Plc, 6.500%, 01/08/26	92,094	0.03
EUR 100,000	Pinnacle Bidco PLC, 5.500%, 15/02/25	94,090	0.03	EUR 100,000	Victoria PLC, 3.750%, 15/03/28	71,613	0.02
GBP 100,000	Premier Foods Finance PLC, 3.500%, 15/10/26	105,354	0.03	EUR 100,000	Virgin Media Finance PLC, 3.750%, 15/07/30	77,740	0.02
GBP 100,000	Punch Finance Pl, 6.125%, 30/06/26	101,399	0.03	USD 200,000	Virgin Media Finance PLC, 5.000%, 15/07/30	158,500	0.05
USD 50,000	Rolls-Royce PLC, 3.625%, 14/10/25	44,250	0.01	GBP 200,000	Virgin Media Secured Finance PLC, 5.000%, 15/04/27	219,777	0.07
EUR 300,000	Rolls-Royce PLC, 4.625%, 16/02/26	294,033	0.09	USD 75,000	Virgin Media Secured Finance PLC, 5.500%, 15/05/29	66,578	0.02
GBP 100,000	Rolls-Royce PLC, 3.375%, 18/06/26	104,992	0.03	GBP 100,000	Virgin Media Secured Finance PLC, 4.125%, 15/08/30	96,676	0.03
USD 250,000	Rolls-Royce PLC, 5.750%, 15/10/27	225,325	0.07	USD 250,000	Virgin Media Secured Finance PLC, 4.500%, 15/08/30	205,431	0.07
EUR 100,000	Rolls-Royce PLC, 1.625%, 09/05/28	77,715	0.02	GBP 100,000	Vmed O2 UK Financing I PLC, 4.000%, 31/01/29	96,335	0.03
GBP 100,000	Saga PLC, 5.500%, 15/07/26	105,536	0.03	EUR 300,000	Vmed O2 UK Financing I PLC, 3.250%, 31/01/31	240,906	0.08
EUR 100,000	Sherwood Financing PLC, 4.500%, 15/11/26	87,452	0.03	USD 200,000	Vmed O2 UK Financing I PLC, 4.250%, 31/01/31	160,750	0.05
USD 100,000	Standard Chartered PLC, 7.014%, perpetual	106,277	0.03	USD 100,000	Vmed O2 UK Financing I PLC, 4.750%, 15/07/31	80,785	0.03
				USD 275,000	Vodafone Group PLC, 6.250%, 03/10/78	262,426	0.08

## Schedule of Investments (continued) as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
United Kingdom (continued)				United States (continued)			
USD 310,000	Vodafone Group PLC, 7.000%, 04/04/79	302,362	0.10	USD 98,000	Advantage Sales & Marketing Inc, 6.500%, 15/11/28	84,032	0.03
EUR 250,000	Vodafone Group PLC, 2.625%, 27/08/80	225,556	0.07	USD 175,000	Advisor Group Holdings Inc, 10.750%, perpetual	173,053	0.06
EUR 100,000	Vodafone Group PLC, 3.000%, 27/08/80	79,120	0.03	USD 138,000	AECOM, 5.125%, 15/03/27	130,410	0.04
USD 68,000	Vodafone Group PLC, 3.250%, 04/06/81	56,948	0.02	USD 225,000	AerCap Global Aviation Trust, 6.500%, 15/06/45	206,515	0.07
USD 176,000	Vodafone Group PLC, 4.125%, 04/06/81	131,905	0.04	USD 133,000	Aethon United BR LP / Aethon United Finance Corp, 8.250%, 15/02/26	129,342	0.04
USD 100,000	Vodafone Group PLC, 5.125%, perpetual	66,625	0.02	USD 151,000	Affinity Gaming, 6.875%, 15/12/27	126,846	0.04
USD 200,000	Weir Group PLC (The), 2.200%, 13/05/26	176,045	0.06	USD 95,000	AG Issuer LLC, 6.250%, 01/03/28	82,906	0.03
GBP 100,000	William Hill Ltd, 4.875%, 07/09/23	121,749	0.04	USD 25,000	AHP Health Partners Inc, 5.750%, 15/07/29	18,368	0.01
GBP 100,000	Zenith Finco Plc, 6.500%, 30/06/27	97,418	0.03	USD 189,000	Air Methods Corp, 8.000%, 15/05/25	123,795	0.04
<b>Total United Kingdom</b>		<b>14,679,965</b>	<b>4.70</b>	USD 41,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.250%, 15/03/26	35,754	0.01
United States				USD 49,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 7.500%, 15/03/26	48,265	0.02
USD 125,000	99 Escrow Issuer Inc, 7.500%, perpetual	89,468	0.03	USD 225,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.625%, 15/01/27	200,997	0.06
USD 125,000	Abercrombie & Fitch Management Co, 8.750%, 15/07/25	121,732	0.04	USD 53,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 5.875%, 15/02/28	49,535	0.02
USD 50,000	Academy Ltd, 6.000%, 15/11/27	45,688	0.01	USD 252,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.500%, 15/03/29	203,947	0.07
USD 75,000	Acadia Healthcare Co Inc, 5.500%, 01/07/28	70,076	0.02	USD 286,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, 15/02/30	245,342	0.08
USD 25,000	Acadia Healthcare Co Inc, 5.000%, 15/04/29	22,649	0.01	USD 50,000	Allegheny Technologies Inc, 5.875%, 01/12/27	44,275	0.01
USD 171,000	ACCO Brands Corp, 4.250%, 15/03/29	140,152	0.04	USD 40,000	Allegheny Technologies Inc, 4.875%, perpetual	31,938	0.01
USD 50,000	ACI Worldwide Inc, 5.750%, 15/08/26	48,264	0.02	USD 124,000	Allen Media LLC / Allen Media Co-Issuer Inc, 10.500%, perpetual	64,001	0.02
USD 36,000	Acrisure LLC / Acrisure Finance Inc, 7.000%, 15/11/25	32,380	0.01	USD 244,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/10/27	216,521	0.07
USD 175,000	Acrisure LLC / Acrisure Finance Inc, 10.125%, 01/08/26	169,960	0.05	USD 103,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.250%, perpetual	89,154	0.03
USD 51,000	Acrisure LLC / Acrisure Finance Inc, 4.250%, perpetual	41,229	0.01	USD 50,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 5.875%, perpetual	41,491	0.01
USD 120,000	Acrisure Llc / Fin Inc, 6.000%, perpetual	93,935	0.03	USD 374,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.625%, 15/07/26	342,338	0.11
USD 200,000	Acuris Finance US Inc / Acuris Finance SARL, 5.000%, 01/05/28	165,964	0.05	USD 140,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 9.750%, 15/07/27	118,475	0.04
USD 125,000	AdaptHealth LLC, 6.125%, 01/08/28	110,565	0.04	USD 125,000	Allison Transmission Inc, 4.750%, 01/10/27	114,328	0.04
USD 43,000	AdaptHealth LLC, 4.625%, 01/08/29	35,368	0.01				
USD 99,000	AdaptHealth LLC, 5.125%, 01/03/30	83,448	0.03				
USD 217,000	ADT Security Corp, 4.125%, 15/06/23	188,910	0.06				
USD 150,000	ADT Security Corp, 4.875%, 15/07/32	119,625	0.04				
USD 25,000	Advanced Drainage Systems Inc, 5.000%, 30/09/27	23,051	0.01				
USD 41,000	Advanced Drainage Systems Inc, 6.375%, 15/06/30	40,090	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 45,000	Allison Transmission Inc, 5.875%, 01/06/29	41,850	0.01	USD 93,000	ANGI Group LLC, 3.875%, perpetual	70,800	0.02
USD 115,000	Allison Transmission Inc, 3.750%, 30/01/31	92,166	0.03	USD 176,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 7.875%, 15/05/26	175,805	0.06
USD 150,000	Ally Financial Inc, 5.750%, 20/11/25	147,927	0.05	USD 81,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 01/03/27	74,371	0.02
USD 50,000	Alta Equipment Group Inc, 5.625%, 15/04/26	42,750	0.01	USD 130,000	Antero Resources Corp, 8.375%, 15/07/26	137,475	0.04
USD 206,000	AMC Entertainment Holdings Inc, 10.000%, 15/06/26	136,774	0.04	USD 47,000	Antero Resources Corp, 7.625%, 01/02/29	47,812	0.02
USD 100,000	AMC Entertainment Holdings Inc, 7.500%, perpetual	84,500	0.03	USD 25,000	Apache Corp, 6.000%, 15/01/37	23,003	0.01
USD 100,000	AMC Networks Inc, 5.000%, 01/04/24	96,500	0.03	USD 195,000	Apache Corp, 5.100%, 01/09/40	164,654	0.05
USD 132,000	AMC Networks Inc, 4.750%, 01/08/25	121,643	0.04	USD 50,000	Apache Corp, 5.250%, 01/02/42	41,815	0.01
USD 138,000	AMC Networks Inc, 4.250%, 15/02/29	111,853	0.04	USD 50,000	Apache Corp, 4.750%, 15/04/43	38,980	0.01
USD 64,000	American Airlines Group Inc, 3.750%, perpetual	53,920	0.02	USD 85,000	Apache Corp, 5.350%, 01/07/49	67,192	0.02
USD 406,000	American Airlines Inc, 11.750%, 15/07/25	421,854	0.14	USD 50,000	API Escrow Corp, 4.750%, 15/10/29	40,125	0.01
USD 225,000	American Axle & Manufacturing Inc, 6.500%, 01/04/27	199,125	0.06	USD 51,000	Apollo Commercial Real Estate Finance Inc, 4.625%, perpetual	37,995	0.01
USD 50,000	American Axle & Manufacturing Inc, 6.875%, 01/07/28	44,890	0.01	USD 304,000	Aptim Corp, 7.750%, 15/06/25	208,240	0.07
USD 97,000	American Axle & Manufacturing Inc, 5.000%, 01/10/29	78,802	0.03	USD 91,000	APX Group Inc, 6.750%, 15/02/27	85,304	0.03
USD 55,000	American Builders & Contractors Supply Co Inc, 4.000%, 15/01/28	47,108	0.02	USD 134,000	APX Group Inc, 5.750%, 15/07/29	103,594	0.03
USD 50,000	American Builders & Contractors Supply Co Inc, 3.875%, 15/11/29	39,975	0.01	USD 312,000	Aramark Services Inc, 5.000%, 01/04/25	289,031	0.10
USD 68,000	American Finance Trust Inc / American Finance Operating Partner LP, 4.500%, perpetual	53,380	0.02	USD 236,000	Aramark Services Inc, 6.375%, 01/05/25	230,891	0.07
USD 100,000	American Greetings Corp, 8.750%, perpetual	97,244	0.03	USD 172,000	Arches Buyer Inc, 6.125%, 01/12/28	140,286	0.04
USD 25,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.625%, 20/05/24	24,128	0.01	USD 45,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.875%, 01/04/27	41,016	0.01
USD 179,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.500%, 20/05/25	168,475	0.05	USD 101,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.250%, 01/04/28	89,415	0.03
USD 225,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.875%, 20/08/26	209,798	0.07	USD 93,000	Arconic Corp, 6.000%, 15/05/25	90,704	0.03
USD 39,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.750%, 20/05/27	35,699	0.01	USD 138,000	Arconic Corp, 6.125%, 15/02/28	127,250	0.04
USD 45,000	Amkor Technology Inc, 6.625%, 15/09/27	42,601	0.01	USD 25,000	Arcosa Inc, 4.375%, 15/04/29	21,036	0.01
USD 47,000	AMN Healthcare Inc, 4.625%, 01/10/27	43,088	0.01	USD 50,000	Aretec Escrow Issuer Inc, 7.500%, perpetual	42,610	0.01
USD 125,000	AMN Healthcare Inc, 4.000%, 15/04/29	105,625	0.03	USD 100,000	Arko Corp, 5.125%, 15/11/29	75,753	0.02
USD 25,000	Amsted Industries Inc, 5.625%, 01/07/27	23,500	0.01	USD 50,000	Armor Holdco Inc, 8.500%, 15/11/29	41,336	0.01
USD 75,000	Amsted Industries Inc, 4.625%, 15/05/30	63,938	0.02	USD 75,000	Arrow Bidco LLC, 9.500%, perpetual	73,687	0.02
USD 136,000	AmWINS Group Inc, 4.875%, 30/06/29	111,379	0.04	USD 25,000	Asbury Automotive Group Inc, 4.500%, 01/03/28	21,688	0.01
				USD 25,000	Asbury Automotive Group Inc, 4.750%, 01/03/30	20,556	0.01
				USD 150,000	Asbury Automotive Group Inc, 5.000%, 15/02/32	122,625	0.04
				USD 200,000	Asbury Automotive Group Inc, 4.625%, perpetual	165,250	0.05
				USD 150,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 7.000%, 01/11/26	139,500	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 8.250%, 31/12/28	95,279	0.03	USD 281,000	Bausch Health Americas Inc, 9.250%, 01/04/26	200,915	0.06
USD 50,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 5.875%, 30/06/29	44,000	0.01	USD 180,000	Bausch Health Americas Inc, 8.500%, 31/01/27	126,225	0.04
USD 66,000	ASGN Inc, 4.625%, 15/05/28	56,760	0.02	USD 64,000	BCPE Empire Holdings Inc, 7.625%, 01/05/27	52,101	0.02
USD 75,000	Ashland LLC, 3.375%, 01/09/31	61,041	0.02	USD 125,000	BCPE Ulysses Intermediate Inc, 7.750%, perpetual	76,875	0.02
USD 75,000	Ashland LLC, 6.875%, 15/05/43	75,324	0.02	USD 50,000	Beacon Roofing Supply Inc, 4.500%, perpetual	45,076	0.01
USD 150,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 4.625%, 01/08/29	111,718	0.03	USD 100,000	Beazer Homes USA Inc, 5.875%, 15/10/27	77,001	0.02
USD 50,000	Assurant Inc, 7.000%, perpetual	48,851	0.02	USD 75,000	Beazer Homes USA Inc, 7.250%, 15/10/29	59,437	0.02
USD 70,000	AssuredPartners Inc, 7.000%, 15/08/25	65,749	0.02	USD 50,000	Bed Bath & Beyond Inc, 3.749%, 01/08/24	19,945	0.01
USD 72,000	AssuredPartners Inc, 5.625%, 15/01/29	57,638	0.02	USD 100,000	Bed Bath & Beyond Inc, 5.165%, perpetual	20,637	0.01
USD 50,000	Atkore Inc, 4.250%, 01/06/31	41,500	0.01	EUR 200,000	Belden Inc, 3.375%, 15/07/27	166,783	0.05
USD 25,000	Audacy Capital Corp, 6.500%, 01/05/27	14,878	0.00	USD 150,000	BellRing Brands Inc, 7.000%, 15/03/30	141,375	0.05
USD 149,000	Audacy Capital Corp, 6.750%, 31/03/29	79,342	0.03	USD 95,000	Berry Global Inc, 5.625%, 15/07/27	90,591	0.03
USD 25,000	Austin BidCo Inc, 7.125%, 15/12/28	20,089	0.01	USD 50,000	Berry Petroleum Co LLC, 7.000%, 15/02/26	44,000	0.01
EUR 100,000	Avantor Funding Inc, 2.625%, 01/11/25	96,753	0.03	USD 120,000	Big River Steel LLC / BRS Finance Corp, 6.625%, 31/01/29	111,361	0.04
EUR 250,000	Avantor Funding Inc, 3.875%, 15/07/28	222,432	0.07	USD 75,000	Blackstone Mortgage Trust Inc, 3.750%, perpetual	60,938	0.02
USD 229,000	Avantor Funding Inc, 4.625%, 15/07/28	209,924	0.07	USD 25,000	Block Communications Inc, 4.875%, 01/03/28	21,125	0.01
USD 188,000	Avaya Inc, 6.125%, 15/09/28	122,670	0.04	USD 25,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC, 5.125%, 15/04/29	21,215	0.01
USD 45,000	Avient Corp, 5.750%, 15/05/25	43,097	0.01	USD 95,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 7.625%, 15/12/25	90,864	0.03
USD 75,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	67,163	0.02	USD 25,000	BlueLinx Holdings Inc, 6.000%, 15/11/29	19,500	0.01
USD 114,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 4.750%, 01/04/28	94,572	0.03	USD 50,000	Boise Cascade Co, 4.875%, 01/07/30	43,735	0.01
USD 97,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.375%, 01/03/29	80,733	0.03	USD 72,000	Booz Allen Hamilton Inc, 3.875%, 01/09/28	63,720	0.02
USD 25,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, perpetual	22,196	0.01	USD 68,000	Booz Allen Hamilton Inc, 4.000%, 01/07/29	60,291	0.02
USD 200,000	Azul Investments LLP, 5.875%, perpetual	151,683	0.05	EUR 100,000	Boxer Parent Co Inc, 6.500%, 02/10/25	97,896	0.03
USD 283,000	B&G Foods Inc, 5.250%, 01/04/25	256,443	0.08	USD 91,000	Boxer Parent Co Inc, 7.125%, 02/10/25	86,458	0.03
USD 125,000	Ball Corp, 4.000%, 15/11/23	123,629	0.04	USD 40,000	Boxer Parent Co Inc, 9.125%, 01/03/26	37,493	0.01
EUR 100,000	Ball Corp, 4.375%, 15/12/23	105,847	0.03	USD 215,000	Boyd Gaming Corp, 4.750%, 01/12/27	189,795	0.06
EUR 100,000	Ball Corp, 0.875%, 15/03/24	98,483	0.03	USD 41,000	Boyne USA Inc, 4.750%, 15/05/29	35,504	0.01
USD 50,000	Ball Corp, 5.250%, 01/07/25	49,963	0.02	USD 142,000	Brand Industrial Services Inc, 8.500%, 15/07/25	106,500	0.03
USD 49,000	Ball Corp, 4.875%, 15/03/26	48,204	0.02	USD 250,000	Brightstar Escrow Corp, 9.750%, 15/10/25	236,617	0.08
EUR 175,000	Ball Corp, 1.500%, 15/03/27	153,537	0.05				
USD 300,000	Ball Corp, 2.875%, 15/08/30	241,473	0.08				
USD 227,000	Ball Corp, 3.125%, 15/09/31	182,451	0.06				
USD 50,000	Bath & Body Works Inc, 6.950%, 01/03/33	39,932	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Brink S Co, 5.500%, 15/07/25	144,354	0.05	USD 72,000	California Resources Corp, 7.125%, perpetual	70,404	0.02
USD 50,000	Brinker International Inc, 5.000%, perpetual	46,829	0.01	USD 75,000	Callon Petroleum Co, 6.125%, 01/10/24	76,155	0.02
USD 78,000	Brink's Co, 4.625%, 15/10/27	69,383	0.02	USD 128,000	Callon Petroleum Co, 8.000%, perpetual	122,957	0.04
USD 50,000	Bristow Group Inc, 6.875%, 01/03/28	43,932	0.01	USD 25,000	Callon Petroleum Co, 7.500%, perpetual	23,087	0.01
USD 153,000	BroadStreet Partners Inc, 5.875%, perpetual	119,709	0.04	USD 99,000	Calpine Corp, 5.250%, 01/06/26	94,050	0.03
USD 136,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL, 5.750%, 15/05/26	123,640	0.04	USD 194,000	Calpine Corp, 4.500%, 15/02/28	175,985	0.06
USD 130,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL, 4.500%, 01/04/27	107,803	0.03	USD 435,000	Calpine Corp, 5.125%, 15/03/28	386,030	0.12
USD 50,000	Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 01/02/26	42,339	0.01	USD 30,000	Calpine Corp, 4.625%, 01/02/29	24,968	0.01
USD 100,000	Buckeye Partners LP, 4.150%, 01/07/23	97,877	0.03	USD 132,000	Calpine Corp, 5.000%, 01/02/31	106,920	0.03
USD 39,000	Buckeye Partners LP, 4.125%, 01/03/25	35,893	0.01	USD 84,000	Calpine Corp, 3.750%, 01/03/31	67,906	0.02
USD 45,000	Buckeye Partners LP, 3.950%, 01/12/26	39,527	0.01	USD 122,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 11.000%, 15/04/25	114,787	0.04
USD 25,000	Buckeye Partners LP, 4.125%, 01/12/27	21,250	0.01	USD 50,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 8.125%, 15/01/27	42,269	0.01
USD 153,000	Buckeye Partners LP, 4.500%, 01/03/28	128,836	0.04	USD 107,000	Cargo Aircraft Management Inc, 4.750%, 01/02/28	97,578	0.03
USD 75,000	Buckeye Partners LP, 5.850%, 15/11/43	53,249	0.02	USD 80,000	Carpenter Technology Corp, 7.625%, 15/03/30	73,464	0.02
USD 50,000	Buckeye Partners LP, 5.600%, 15/10/44	34,813	0.01	USD 100,000	Carpenter Technology Corp, 6.375%, perpetual	89,261	0.03
USD 25,000	Buckeye Partners LP, 4.350%, perpetual	23,499	0.01	USD 38,000	Carriage Purchaser Inc, 7.875%, 15/10/29	28,239	0.01
USD 41,000	Builders FirstSource Inc, 5.000%, 01/03/30	34,745	0.01	USD 25,000	Carriage Services Inc, 4.250%, 15/05/29	20,331	0.01
USD 190,000	Builders FirstSource Inc, 4.250%, 01/02/32	144,622	0.05	USD 25,000	Carrols Restaurant Group Inc, 5.875%, 01/07/29	18,250	0.01
USD 110,000	Builders FirstSource Inc, 6.375%, perpetual	98,175	0.03	USD 55,000	Cars.Com Inc, 6.375%, perpetual	46,336	0.01
USD 25,000	Burford Capital Global Finance LLC, 6.250%, perpetual	21,923	0.01	USD 116,000	Carvana Co, 5.625%, 01/10/25	88,241	0.03
USD 150,000	C&S Group Enterprises LLC, 5.000%, perpetual	111,431	0.04	USD 49,000	Carvana Co, 5.875%, 01/10/28	31,111	0.01
USD 49,000	Cable One Inc, 4.000%, 15/11/30	40,180	0.01	USD 128,000	Carvana Co, 4.875%, 01/09/29	72,790	0.02
USD 125,000	Cablevision Lightpath LLC, 3.875%, 15/09/27	103,437	0.03	USD 340,000	Carvana Co, 10.250%, 01/05/30	273,999	0.09
USD 25,000	Cablevision Lightpath LLC, 5.625%, 15/09/28	19,557	0.01	USD 170,000	Carvana Co, 5.500%, perpetual	109,268	0.03
USD 568,000	Caesars Entertainment Inc, 6.250%, 01/07/25	544,985	0.17	USD 35,000	Castle US Holdings Corp, 9.500%, perpetual	29,939	0.01
USD 210,000	Caesars Entertainment Inc, 8.125%, 01/07/27	202,912	0.06	USD 191,000	Catalent Pharma Solutions Inc, 3.125%, 15/02/29	156,614	0.05
USD 148,000	Caesars Entertainment Inc, 4.625%, 15/10/29	114,330	0.04	USD 26,000	Catalent Pharma Solutions Inc, 3.500%, 01/04/30	21,214	0.01
USD 170,000	Caesars Resort Collection LLC / CRC Finco Inc, 5.750%, 01/07/25	163,200	0.05	EUR 100,000	Catalent Pharma Solutions Inc, 2.375%, perpetual	85,208	0.03
				USD 25,000	CCM Merger Inc, 6.375%, 01/05/26	22,761	0.01
				USD 105,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.500%, 01/05/26	102,427	0.03
				USD 568,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 01/05/27	536,050	0.17
				USD 296,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 01/02/28	272,441	0.09

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 106,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, 01/06/29	94,737	0.03	USD 100,000	Central Parent Inc / Central Merger Sub Inc, 7.250%, 15/06/29	96,600	0.03
USD 708,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/03/30	599,886	0.19	USD 25,000	Century Aluminum Co, 7.500%, perpetual	22,493	0.01
USD 693,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 15/08/30	563,262	0.18	USD 89,000	Century Communities Inc, 6.750%, 01/06/27	84,884	0.03
USD 508,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 01/02/31	414,020	0.13	USD 68,000	Century Communities Inc, 3.875%, 15/08/29	53,190	0.02
USD 150,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, perpetual	134,062	0.04	USD 137,000	Change Healthcare Holdings LLC / Change Healthcare Finance Inc, 5.750%, 01/03/25	133,917	0.04
USD 100,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, perpetual	79,000	0.03	USD 45,000	Charles River Laboratories International Inc, 4.250%, 01/05/28	40,424	0.01
USD 248,000	CCO Holdings LLC LP CORP, 4.500%, 01/05/32	200,260	0.06	USD 43,000	Charles River Laboratories International Inc, 3.750%, 15/03/29	37,318	0.01
USD 76,000	CD&R Smokey Buyer Inc, 6.750%, 15/07/25	67,208	0.02	USD 97,000	Charles River Laboratories International Inc, 4.000%, 15/03/31	82,687	0.03
USD 100,000	CDK Global Inc, 5.000%, 15/10/24	98,545	0.03	EUR 100,000	Chemours Co, 4.000%, 15/05/26	92,522	0.03
USD 97,000	CDK Global Inc, 4.875%, 01/06/27	94,211	0.03	USD 165,000	Chemours Co, 5.375%, 15/05/27	145,149	0.05
USD 72,000	CDK Global Inc, 5.250%, perpetual	70,545	0.02	USD 100,000	Chemours Co, 5.750%, 15/11/28	85,223	0.03
USD 70,000	CEC Entertainment LLC, 6.750%, perpetual	61,327	0.02	USD 76,000	Chemours Co, 4.625%, 15/11/29	59,772	0.02
USD 25,000	Cedar Fair Lp, 5.250%, perpetual	22,047	0.01	USD 326,000	Cheniere Energy Inc, 4.625%, 15/10/28	293,586	0.09
USD 88,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25	85,360	0.03	USD 250,000	Cheniere Energy Partners, 4.000%, 01/03/31	212,575	0.07
USD 50,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.375%, perpetual	47,384	0.02	USD 254,000	Cheniere Energy Partners LP, 4.500%, 01/10/29	226,685	0.07
USD 150,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 6.500%, perpetual	142,376	0.05	USD 168,000	Cheniere Energy Partners LP, 3.250%, 31/01/32	132,300	0.04
USD 245,000	Cengage Learning Inc, 9.500%, 15/06/24	226,625	0.07	USD 120,000	Chesapeake Energy Corp, 5.500%, 01/02/26	114,000	0.04
USD 596,000	Centene Corp, 4.250%, 15/12/27	554,667	0.18	USD 99,000	Chesapeake Energy Corp, 5.875%, 01/02/29	93,357	0.03
USD 407,000	Centene Corp, 4.625%, 15/12/29	377,575	0.12	USD 70,000	Chobani LLC / Chobani Finance Corp Inc, 7.500%, 15/04/25	64,287	0.02
USD 176,000	Centene Corp, 3.375%, 15/02/30	149,191	0.05	USD 100,000	Chobani LLC / Chobani Finance Corp Inc, 4.625%, 15/11/28	84,500	0.03
USD 364,000	Centene Corp, 3.000%, 15/10/30	301,665	0.10	USD 283,000	CHS/Community Health Systems Inc, 8.000%, 15/03/26	256,105	0.09
USD 432,000	Centene Corp, 2.500%, 01/03/31	342,904	0.11	USD 326,000	CHS/Community Health Systems Inc, 5.625%, 15/03/27	275,877	0.09
USD 343,000	Centene Corp, 2.625%, 01/08/31	272,856	0.09	USD 136,000	CHS/Community Health Systems Inc, 6.000%, 15/01/29	111,407	0.04
USD 186,000	Centene Corp, 2.450%, perpetual	155,237	0.05	USD 270,000	CHS/Community Health Systems Inc, 6.875%, 15/04/29	174,150	0.06
USD 95,000	Centennial Resource Production LLC, 6.875%, 01/04/27	90,220	0.03	USD 200,000	CHS/Community Health Systems Inc, 6.125%, 01/04/30	122,000	0.04
USD 50,000	Central Garden & Pet Co, 5.125%, 01/02/28	44,820	0.01	USD 245,000	CHS/Community Health Systems Inc, 5.250%, 15/05/30	186,139	0.06
USD 68,000	Central Garden & Pet Co, 4.125%, 15/10/30	55,080	0.02	USD 238,000	CHS/Community Health Systems Inc, 4.750%, 15/02/31	174,248	0.06
USD 25,000	Central Garden & Pet Co, 4.125%, perpetual	20,070	0.01	USD 130,000	CHS/Community Health Systems Inc, 6.875%, perpetual	76,246	0.02
				USD 75,000	CHS/Community Health Systems Inc, 6.875%, perpetual	48,375	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 77,000	Churchill Downs Inc, 5.500%, 01/04/27	73,150	0.02	USD 93,000	Cogent Communications Group Inc, 3.500%, 01/05/26	84,984	0.03
USD 91,000	Churchill Downs Inc, 4.750%, 15/01/28	81,184	0.03	USD 173,000	Coinbase Global Inc, 3.375%, 01/10/28	107,573	0.03
USD 50,000	Ciena Corp, 4.000%, perpetual	43,157	0.01	USD 140,000	Coinbase Global Inc, 3.625%, 01/10/31	77,587	0.02
USD 78,000	Cinemark Usa Inc, 5.250%, 15/07/28	62,685	0.02	USD 96,000	Colgate Energy Partners III LLC, 5.875%, 01/07/29	84,120	0.03
USD 150,000	Cinemark USA Inc, 5.875%, 15/03/26	133,752	0.04	USD 75,000	Colgate Energy Partners III LLC, 7.750%, perpetual	71,298	0.02
USD 175,000	CITGO Petroleum Corp, 6.375%, perpetual	161,555	0.05	USD 25,000	Commercial Metals Co, 4.875%, 15/05/23	24,844	0.01
USD 50,000	Civitas Resources Inc, 5.000%, 15/10/26	44,875	0.01	USD 75,000	Commercial Metals Co, 4.375%, 15/03/32	61,431	0.02
USD 34,000	Clarivate Science Holdings Corp, 3.875%, 01/07/28	28,427	0.01	USD 50,000	Commercial Metals Co, 4.125%, perpetual	42,100	0.01
USD 232,000	Clarivate Science Holdings Corp, 4.875%, 01/07/29	190,472	0.06	USD 25,000	Commercial Metals Co, 3.875%, perpetual	19,996	0.01
USD 93,000	Clean Harbors Inc, 4.875%, 15/07/27	85,095	0.03	USD 229,000	CommScope Inc, 6.000%, 01/03/26	210,505	0.07
USD 25,000	Clean Harbors Inc, 5.125%, 15/07/29	22,688	0.01	USD 242,000	CommScope Inc, 8.250%, 01/03/27	191,301	0.06
USD 138,000	Clear Channel Outdoor Holdings Inc, 7.750%, 15/04/28	100,202	0.03	USD 232,000	CommScope Inc, 7.125%, 01/07/28	175,709	0.06
USD 38,000	Clear Channel Outdoor Holdings Inc, 7.500%, perpetual	27,266	0.01	USD 198,000	CommScope Inc, 4.750%, 01/09/29	159,726	0.05
USD 146,000	Clear Channel Worldwide Holdings Inc, 5.125%, 15/08/27	122,640	0.04	USD 128,000	CommScope Technologies LLC, 5.000%, 15/03/27	94,525	0.03
USD 50,000	Clearwater Paper Corp, 5.375%, 01/02/25	48,625	0.02	USD 50,000	Compass Group Diversified Holdings LLC, 5.000%, 15/01/32	38,602	0.01
USD 25,000	Clearwater Paper Corp, 4.750%, 15/08/28	21,558	0.01	USD 63,000	Compass Minerals International Inc, 6.750%, 01/12/27	57,015	0.02
USD 76,000	Clearway Energy Operating LLC, 4.750%, 15/03/28	68,349	0.02	USD 198,000	Comstock Resources Inc, 6.750%, 01/03/29	177,295	0.06
USD 217,000	Clearway Energy Operating LLC, 3.750%, 15/02/31	172,934	0.05	USD 161,000	Comstock Resources Inc, 5.875%, 15/01/30	138,460	0.04
USD 150,000	Cleveland-Cliffs Inc, 6.750%, 15/03/26	148,875	0.05	USD 325,000	Condor Merger Sub Inc, 7.375%, 15/02/30	265,484	0.08
USD 101,000	Cleveland-Cliffs Inc, 5.875%, 01/06/27	94,995	0.03	USD 43,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc, 6.000%, perpetual	36,294	0.01
USD 45,000	Cleveland-Cliffs Inc, 4.625%, 01/03/29	39,375	0.01	USD 50,000	Consensus Cloud Solutions Inc, 6.000%, 15/10/26	43,015	0.01
USD 41,000	Cleveland-Cliffs Inc, 4.875%, perpetual	36,148	0.01	USD 93,000	Consensus Cloud Solutions Inc, 6.500%, 15/10/28	76,744	0.02
USD 75,000	Cleveland-Cliffs Inc, 6.250%, perpetual	62,890	0.02	USD 25,000	Consolidated Communications Inc, 5.000%, 01/10/28	19,984	0.01
USD 200,000	Clydesdale Acquisition Holdings Inc, 8.750%, 15/04/30	171,726	0.05	USD 111,000	Consolidated Communications Inc, 6.500%, 01/10/28	93,406	0.03
USD 50,000	CNX Midstream Partners LP, 4.750%, 15/04/30	42,000	0.01	USD 102,000	Constellation Merger Sub Inc, 8.500%, 15/09/25	89,296	0.03
USD 126,000	CNX Resources Corp, 7.250%, 14/03/27	123,442	0.04	USD 130,000	Cooper-Standard Automotive Inc, 13.000%, 01/06/24	130,000	0.04
USD 78,000	CNX Resources Corp, 6.000%, 15/01/29	72,540	0.02	USD 40,000	Cooper-Standard Automotive Inc, 5.625%, 15/11/26	18,774	0.01
USD 50,000	Cobra AcquisitionCo LLC, 6.375%, 01/11/29	37,500	0.01	USD 50,000	CoreCivic Inc, 4.750%, 15/10/27	41,000	0.01
USD 119,000	Coeur Mining Inc, 5.125%, 15/02/29	82,436	0.03	USD 80,000	CoreCivic Inc, 8.250%, perpetual	78,040	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 70,000	Cornerstone Building Brands Inc, 6.125%, perpetual	45,011	0.01	USD 350,000	CSC Holdings LLC, 4.625%, 01/12/30	234,500	0.08
USD 25,000	Cornerstone Chemical Co, 6.750%, perpetual	22,348	0.01	USD 200,000	CSC Holdings LLC, 4.500%, 15/11/31	153,740	0.05
EUR 100,000	Coty Inc, 3.875%, 15/04/26	92,198	0.03	USD 200,000	CSC Holdings LLC, 5.000%, perpetual	134,806	0.04
EUR 100,000	Coty Inc, 4.750%, 15/04/26	89,647	0.03	USD 80,000	CSI Compressco LP / CSI Compressco Finance Inc, 7.500%, 01/04/25	74,315	0.02
USD 134,000	Coty Inc, 5.000%, 15/04/26	122,777	0.04	USD 75,000	Ctr Partnership/Caretrst, 3.875%, perpetual	63,000	0.02
USD 60,000	Coty Inc, 6.500%, 15/04/26	55,397	0.02	USD 125,000	Cumulus Media New Holdings Inc, 6.750%, 01/07/26	115,156	0.04
USD 100,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 4.750%, 15/01/29	86,375	0.03	USD 83,000	Cushman & Wakefield US Borrower LLC, 6.750%, 15/05/28	77,086	0.02
USD 135,000	Covanta Holdings Corp, 4.875%, 01/12/29	109,940	0.04	USD 201,000	CVR Energy Inc, 5.250%, 15/02/25	183,917	0.06
USD 50,000	Covanta Holdings Corp, 5.000%, 01/09/30	40,815	0.01	USD 25,000	CVR Energy Inc, 5.750%, 15/02/28	22,281	0.01
USD 70,000	CP Atlas Buyer Inc, 7.000%, 01/12/28	50,553	0.02	USD 152,000	CVR Partners LP / CVR Nitrogen Finance Corp, 6.125%, 15/06/28	134,470	0.04
USD 47,000	CPI CG Inc, 8.625%, 15/03/26	44,415	0.01	USD 75,000	Dana Inc, 5.375%, 15/11/27	64,940	0.02
USD 250,000	Cqp Holdco Lp/Bip V Chin, 5.500%, 15/06/31	212,100	0.07	USD 75,000	Dana Inc, 5.625%, 15/06/28	64,557	0.02
USD 25,000	Credit Acceptance Corp, 5.125%, 31/12/24	23,551	0.01	USD 50,000	Dana Inc, 4.250%, 01/09/30	38,810	0.01
USD 75,000	Credit Acceptance Corp, 6.625%, 15/03/26	70,223	0.02	USD 100,000	Dana Inc, 4.500%, 15/02/32	74,112	0.02
USD 174,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.750%, 01/04/25	162,690	0.05	USD 25,000	Danaos Corp, 8.500%, perpetual	24,751	0.01
USD 51,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.625%, 01/05/27	45,390	0.01	USD 45,000	Darling Ingredients Inc, 5.250%, 15/04/27	43,538	0.01
USD 124,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 6.000%, 01/02/29	108,200	0.03	USD 35,000	Darling Ingredients Inc, 6.000%, 15/06/30	34,904	0.01
USD 50,000	Crocs Inc, 4.125%, 15/08/31	35,385	0.01	USD 358,000	DaVita Inc, 4.625%, 01/06/30	279,191	0.09
USD 96,000	Crowdstrike Holdings Inc, 3.000%, 15/02/29	83,040	0.03	USD 181,000	DaVita Inc, 3.750%, 15/02/31	128,039	0.04
USD 100,000	Crown Americas LLC, 5.250%, 01/04/30	93,750	0.03	USD 68,000	DCP Midstream Operating LP, 5.375%, 15/07/25	66,130	0.02
USD 50,000	Crown Americas LLC / Crown Americas Capital Corp V, 4.250%, 30/09/26	46,125	0.01	USD 139,000	DCP Midstream Operating LP, 5.625%, 15/07/27	134,631	0.04
USD 130,000	Crown Americas LLC / Crown Americas Capital Corp VI, 4.750%, 01/02/26	123,711	0.04	USD 49,000	DCP Midstream Operating LP, 5.125%, 15/05/29	44,100	0.01
USD 25,000	Crown Cork & Seal Co Inc, 7.375%, 15/12/26	25,500	0.01	USD 50,000	DCP Midstream Operating LP, 6.750%, 15/09/37	47,563	0.02
USD 152,000	CrownRock LP / CrownRock Finance Inc, 5.625%, 15/10/25	142,880	0.05	USD 125,000	DCP Midstream Operating LP, 8.125%, perpetual	133,456	0.04
USD 75,000	CrownRock LP / CrownRock Finance Inc, 5.000%, 01/05/29	67,263	0.02	USD 305,000	DCP Midstream Operating LP, 5.850%, perpetual	256,245	0.08
USD 200,000	CSC Holdings LLC, 5.500%, 15/04/27	179,000	0.06	USD 43,000	Dealer Tire LLC / DT Issuer LLC, 8.000%, 01/02/28	37,148	0.01
USD 450,000	CSC Holdings LLC, 5.375%, 01/02/28	389,250	0.12	USD 50,000	Delek Logistics Partners LP / Delek Logistics Finance Corp, 7.125%, 01/06/28	45,000	0.01
USD 400,000	CSC Holdings LLC, 7.500%, 01/04/28	334,000	0.11	USD 150,000	Delta Air Lines Inc, 2.900%, 28/10/24	138,937	0.04
USD 400,000	CSC Holdings LLC, 5.750%, 15/01/30	291,000	0.09	USD 186,000	Delta Air Lines Inc, 7.375%, 15/01/26	185,488	0.06
				USD 20,000	Delta Air Lines Inc, 4.375%, 19/04/28	16,990	0.01
				USD 70,000	Delta Air Lines Inc, 3.750%, 28/10/29	55,390	0.02



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 53,000	Deluxe Corp, 8.000%, 01/06/29	43,195	0.01	USD 225,000	Empire Resorts Inc, 7.750%, perpetual	201,375	0.06
USD 200,000	Diamond Sports Group LLC / Diamond Sports Finance Co, 5.375%, 15/08/26	50,000	0.02	USD 172,000	Enact Holdings Inc, 6.500%, 15/08/25	162,217	0.05
USD 114,000	Diamond Sports Group LLC / Diamond Sports Finance Co, 6.625%, 15/08/27	13,680	0.00	USD 40,000	Encompass Health Corp, 5.750%, 15/09/25	39,283	0.01
USD 304,000	Diamond Sports Group LLC / Diamond Sports Finance Co, 5.375%, perpetual	76,000	0.02	USD 136,000	Encompass Health Corp, 4.500%, 01/02/28	116,333	0.04
USD 175,000	Diebold Nixdorf Inc, 8.500%, 15/04/24	91,000	0.03	USD 147,000	Encompass Health Corp, 4.750%, 01/02/30	122,883	0.04
USD 100,000	DISH DBS Corp, 5.875%, 15/11/24	84,500	0.03	USD 50,000	Encompass Health Corp, 4.625%, 01/04/31	40,490	0.01
USD 350,000	DISH DBS Corp, 7.750%, 01/07/26	273,875	0.09	EUR 100,000	Encore Capital Group Inc, 4.875%, 15/10/25	100,625	0.03
USD 550,000	DISH DBS Corp, 5.250%, 01/12/26	429,140	0.14	USD 49,000	Endeavor Energy Resources LP / EER Finance Inc, 6.625%, 15/07/25	49,240	0.02
USD 88,000	DISH DBS Corp, 7.375%, 01/07/28	59,464	0.02	USD 142,000	Endeavor Energy Resources LP / EER Finance Inc, 5.750%, 30/01/28	134,545	0.04
USD 630,000	DISH DBS Corp, 5.750%, 01/12/28	466,458	0.15	USD 53,000	Endure Digital Inc, 6.000%, perpetual	38,339	0.01
USD 156,000	DISH DBS Corp, 5.125%, perpetual	94,251	0.03	USD 95,000	Energizer Holdings Inc, 4.750%, 15/06/28	75,403	0.02
USD 41,000	Diversified Healthcare Trust, 9.750%, 15/06/25	40,436	0.01	USD 205,000	Energizer Holdings Inc, 4.375%, 31/03/29	157,385	0.05
USD 145,000	Diversified Healthcare Trust, 4.375%, 01/03/31	98,600	0.03	USD 42,000	Energy Ventures Gom LLC / EnVen Finance Corp, 11.750%, perpetual	42,486	0.01
USD 250,000	Diversified Healthcare Trust, 4.750%, perpetual	224,352	0.07	USD 175,000	EnerSys, 4.375%, 15/12/27	154,000	0.05
USD 53,000	Diversified Healthcare Trust, 4.750%, perpetual	39,021	0.01	USD 93,000	EnLink Midstream LLC, 5.625%, 15/01/28	85,354	0.03
USD 100,000	Dornoch Debt Merger Sub Inc, 6.625%, perpetual	73,500	0.02	USD 25,000	EnLink Midstream LLC, 5.375%, 01/06/29	21,877	0.01
USD 100,000	Dresdner Funding Trust I, 8.151%, 30/06/31	110,189	0.04	USD 125,000	EnLink Midstream Partners LP, 4.400%, 01/04/24	121,562	0.04
USD 267,000	DT Midstream Inc, 4.125%, 15/06/29	225,615	0.07	USD 125,000	EnLink Midstream Partners LP, 4.150%, 01/06/25	115,000	0.04
USD 63,000	DT Midstream Inc, 4.375%, 15/06/31	52,605	0.02	USD 75,000	EnLink Midstream Partners LP, 5.600%, 01/04/44	53,089	0.02
USD 100,000	Dun & Bradstreet Corp, 5.000%, 15/12/29	86,375	0.03	USD 50,000	EnLink Midstream Partners LP, 5.050%, 01/04/45	33,813	0.01
USD 68,000	Dycom Industries Inc, 4.500%, 15/04/29	59,452	0.02	USD 75,000	EnLink Midstream Partners LP, 5.450%, 01/06/47	53,081	0.02
USD 175,000	Eco Material Technologies Inc, 7.875%, 31/01/27	155,539	0.05	USD 100,000	Enova International Inc, 8.500%, 15/09/25	86,971	0.03
USD 113,000	Edgewell Personal Care Co, 5.500%, 01/06/28	102,819	0.03	USD 25,000	EnPro Industries Inc, 5.750%, 15/10/26	24,125	0.01
USD 95,000	Edgewell Personal Care Co, 4.125%, perpetual	78,444	0.03	USD 50,000	Enstar Finance LLC, 5.750%, perpetual	45,411	0.01
USD 114,000	Elanco Animal Health Inc, 5.650%, 28/08/28	108,517	0.03	USD 100,000	Enstar Finance LLC, 5.500%, perpetual	81,723	0.03
USD 47,000	Elastic Nv, 4.125%, 15/07/29	39,235	0.01	USD 95,000	Entegris Escrow Corp, 5.950%, perpetual	90,381	0.03
USD 175,000	Embarq Corp, 7.995%, 01/06/36	131,437	0.04	USD 50,000	Entegris Inc, 4.375%, 15/04/28	44,125	0.01
USD 150,000	Embecka Corp, 5.000%, 15/02/30	125,915	0.04	USD 25,000	Entegris Inc, 3.625%, 01/05/29	20,906	0.01
USD 155,000	Emergent BioSolutions Inc, 3.875%, 15/08/28	109,884	0.04	USD 88,000	Envision Healthcare Corp, 8.750%, 15/10/26	25,592	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 122,000	Enviva Partners LP / Enviva Partners Finance Corp, 6.500%, 15/01/26	117,882	0.04	USD 78,000	Five Point Operating Co LP / Five Point Capital Corp, 7.875%, 15/11/25	65,423	0.02
USD 45,000	EQM Midstream Partners LP, 6.000%, 01/07/25	43,304	0.01	USD 75,000	Foot Locker Inc, 4.000%, 01/10/29	56,803	0.02
USD 64,000	EQM Midstream Partners LP, 4.125%, 01/12/26	55,280	0.02	USD 150,000	Ford Motor Co, 9.000%, 22/04/25	160,969	0.05
USD 100,000	EQM Midstream Partners LP, 7.500%, 01/06/27	96,515	0.03	USD 111,000	Ford Motor Co, 4.346%, 08/12/26	102,858	0.03
USD 159,000	EQM Midstream Partners LP, 6.500%, 01/07/27	147,829	0.05	USD 450,000	Ford Motor Co, 3.250%, 12/02/32	333,686	0.11
USD 82,000	EQM Midstream Partners LP, 5.500%, 15/07/28	70,854	0.02	USD 300,000	Ford Motor Co, 4.750%, 15/01/43	213,592	0.07
USD 80,000	EQM Midstream Partners LP, 4.500%, 15/01/29	64,950	0.02	USD 330,000	Ford Motor Co, 5.291%, 08/12/46	253,079	0.08
USD 190,000	EQM Midstream Partners LP, 4.750%, 15/01/31	151,525	0.05	USD 50,000	Ford Motor Co, 7.400%, perpetual	49,557	0.02
USD 250,000	EQM Midstream Partners LP, 6.500%, 15/07/48	190,000	0.06	USD 400,000	Ford Motor Credit Co LLC, 3.370%, 17/11/23	387,912	0.12
USD 38,000	EQM Midstream Partners LP, 4.000%, perpetual	35,275	0.01	USD 235,000	Ford Motor Credit Co LLC, 3.810%, 09/01/24	227,986	0.07
USD 50,000	Everi Holdings Inc, 5.000%, 15/07/29	42,250	0.01	EUR 200,000	Ford Motor Credit Co LLC, 3.021%, 06/03/24	200,334	0.06
USD 75,000	Exterran Energy Solutions LP / EES Finance Corp, 8.125%, perpetual	71,063	0.02	GBP 100,000	Ford Motor Credit Co LLC, 2.748%, 14/06/24	112,082	0.04
USD 150,000	Fair Isaac Corp, 4.000%, 15/06/28	132,750	0.04	EUR 100,000	Ford Motor Credit Co LLC, 1.744%, 19/07/24	96,490	0.03
USD 59,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.375%, 01/04/26	51,372	0.02	USD 200,000	Ford Motor Credit Co LLC, 3.664%, 08/09/24	190,718	0.06
USD 182,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.875%, perpetual	147,888	0.05	USD 36,000	Ford Motor Credit Co LLC, 4.063%, 01/11/24	34,053	0.01
USD 200,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 4.625%, 15/01/29	170,500	0.05	EUR 100,000	Ford Motor Credit Co LLC, 1.355%, 07/02/25	92,669	0.03
USD 200,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 6.750%, 15/07/30	152,848	0.05	USD 200,000	Ford Motor Credit Co LLC, 2.300%, 10/02/25	179,433	0.06
USD 50,000	Finance Of America Fundi, 7.875%, perpetual	39,570	0.01	GBP 150,000	Ford Motor Credit Co LLC, 4.535%, 06/03/25	170,367	0.05
USD 103,000	First Student Bidco Inc / First Transit Parent Inc, 4.000%, 31/07/29	82,399	0.03	USD 200,000	Ford Motor Credit Co LLC, 4.687%, 09/06/25	191,924	0.06
USD 45,000	FirstCash Inc, 4.625%, 01/09/28	38,862	0.01	USD 200,000	Ford Motor Credit Co LLC, 5.125%, 16/06/25	191,900	0.06
USD 100,000	FirstCash Inc, 5.625%, 01/01/30	86,349	0.03	USD 200,000	Ford Motor Credit Co LLC, 4.134%, 04/08/25	189,437	0.06
USD 129,000	FirstEnergy Corp, 4.400%, 15/07/27	120,207	0.04	EUR 100,000	Ford Motor Credit Co LLC, 3.250%, 15/09/25	95,637	0.03
USD 49,000	FirstEnergy Corp, 2.650%, 01/03/30	40,425	0.01	USD 200,000	Ford Motor Credit Co LLC, 3.375%, 13/11/25	180,430	0.06
USD 120,000	FirstEnergy Corp, 2.250%, 01/09/30	95,100	0.03	EUR 100,000	Ford Motor Credit Co LLC, 2.330%, 25/11/25	92,476	0.03
USD 125,000	FirstEnergy Corp, 7.375%, 15/11/31	140,036	0.04	USD 200,000	Ford Motor Credit Co LLC, 4.389%, 08/01/26	184,212	0.06
USD 260,000	FirstEnergy Corp, 5.350%, 15/07/47	219,541	0.07	EUR 200,000	Ford Motor Credit Co LLC, 2.386%, 17/02/26	182,673	0.06
USD 100,000	FirstEnergy Corp, 3.400%, 01/03/50	67,790	0.02	USD 200,000	Ford Motor Credit Co LLC, 2.700%, 10/08/26	170,500	0.05
USD 25,000	FirstEnergy Corp, 1.600%, perpetual	21,813	0.01	USD 400,000	Ford Motor Credit Co LLC, 2.700%, 10/08/26	358,745	0.11
				USD 400,000	Ford Motor Credit Co LLC, 4.271%, 09/01/27	368,113	0.12
				USD 400,000	Ford Motor Credit Co LLC, 4.950%, 28/05/27	368,113	0.12
				USD 200,000	Ford Motor Credit Co LLC, 4.125%, 17/08/27	176,100	0.06
				USD 200,000	Ford Motor Credit Co LLC, 3.815%, 02/11/27	170,000	0.05

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
United States (continued)				United States (continued)			
USD 225,000	Ford Motor Credit Co LLC, 2.900%, 16/02/28	181,852	0.06	USD 70,000	Gartner Inc, 3.625%, 15/06/29	60,646	0.02
USD 400,000	Ford Motor Credit Co LLC, 4.000%, 13/11/30	324,102	0.10	USD 82,000	Gartner Inc, 3.750%, 01/10/30	70,774	0.02
USD 200,000	Ford Motor Credit Co LLC, 3.625%, 17/06/31	155,000	0.05	USD 97,000	Gates Global LLC / Gates Corp, 6.250%, 15/01/26	89,967	0.03
USD 200,000	Ford Motor Credit Co LLC, 2.900%, perpetual	156,500	0.05	USD 41,000	GCI LLC, 4.750%, 15/10/28	35,524	0.01
USD 25,000	Forestar Group Inc, 3.850%, 15/05/26	20,544	0.01	USD 50,000	Genesis Energy LP / Genesis Energy Finance Corp, 5.625%, 15/06/24	46,839	0.01
USD 250,000	Forestar Group Inc, 5.000%, 01/03/28	204,182	0.07	USD 74,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.500%, 01/10/25	68,265	0.02
USD 138,000	Fortress Transportation and Infrastructure Investors LLC, 6.500%, 01/10/25	129,897	0.04	USD 50,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.250%, 15/05/26	44,688	0.01
USD 125,000	Fortress Transportation and Infrastructure Investors LLC, 9.750%, 01/08/27	122,276	0.04	USD 142,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, 15/01/27	125,670	0.04
USD 167,000	Fortress Transportation and Infrastructure Investors LLC, 5.500%, 01/05/28	137,929	0.04	USD 155,000	Genesis Energy LP / Genesis Energy Finance Corp, 7.750%, 01/02/28	134,028	0.04
USD 50,000	Foundation Building Materials Inc, 6.000%, 01/03/29	36,625	0.01	USD 200,000	Genting New York LLC / GENNY Capital Inc, 3.300%, perpetual	179,456	0.06
USD 100,000	Freedom Mortgage Corp, 8.250%, 15/04/25	84,169	0.03	USD 25,000	Genworth Holdings Inc, 6.500%, 15/06/34	19,813	0.01
USD 151,000	Freedom Mortgage Corp, 7.625%, 01/05/26	117,772	0.04	USD 75,000	GEO Group Inc, 6.000%, 15/04/26	61,106	0.02
USD 128,000	Freedom Mortgage Corp, 6.625%, 15/01/27	94,867	0.03	USD 55,000	G-III Apparel Group Ltd, 7.875%, 15/08/25	53,153	0.02
USD 238,000	Frontier Communications Holdings LLC, 5.875%, 15/10/27	214,181	0.07	USD 68,000	Glatfelter Corp, 4.750%, 15/11/29	47,600	0.02
USD 137,000	Frontier Communications Holdings LLC, 5.000%, 01/05/28	116,792	0.04	USD 94,000	Global Atlantic Fin Co, 4.700%, 15/10/51	75,444	0.02
USD 184,000	Frontier Communications Holdings LLC, 6.750%, 01/05/29	151,340	0.05	USD 25,000	Global Infrastructure Solutions Inc, 5.625%, perpetual	19,494	0.01
USD 136,000	Frontier Communications Holdings LLC, 6.000%, 15/01/30	105,060	0.03	USD 100,000	Global Infrastructure Solutions Inc, 7.500%, perpetual	76,728	0.02
USD 190,000	Frontier Communications Holdings LLC, 8.750%, 15/05/30	193,096	0.06	USD 274,000	Global Medical Response Inc, 6.500%, perpetual	244,129	0.08
USD 84,000	Frontier Communications Holdings LLC, 5.875%, perpetual	64,684	0.02	USD 45,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP, 3.750%, 15/12/27	37,665	0.01
USD 40,000	Frontier Florida LLC, 6.860%, perpetual	37,041	0.01	USD 25,000	Global Partners LP / GLP Finance Corp, 7.000%, 01/08/27	22,500	0.01
USD 125,000	FS Energy and Power Fund, 7.500%, perpetual	125,205	0.04	USD 50,000	Global Partners LP / GLP Finance Corp, 6.875%, 15/01/29	42,311	0.01
USD 25,000	Full House Resorts Inc, 8.250%, perpetual	19,982	0.01	USD 99,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 5.250%, perpetual	90,585	0.03
USD 70,000	FXI Holdings Inc, 7.875%, 01/11/24	60,725	0.02	USD 85,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 3.500%, perpetual	71,515	0.02
USD 280,000	FXI Holdings Inc, 12.250%, 15/11/26	249,026	0.08	USD 25,000	Golden Entertainment Inc, 7.625%, 15/04/26	24,750	0.01
EUR 100,000	Gamma Bondco SArl, 8.125%, perpetual	88,048	0.03	USD 126,000	Goodyear Tire & Rubber Co, 4.875%, 15/03/27	112,675	0.04
USD 50,000	Gannett Holdings LLC, 6.000%, 01/11/26	41,875	0.01	USD 32,000	Goodyear Tire & Rubber Co, 5.000%, 15/07/29	26,516	0.01
USD 178,000	Gap Inc, 3.625%, 01/10/29	124,992	0.04	USD 49,000	Goodyear Tire & Rubber Co, 5.250%, 30/04/31	39,760	0.01
USD 132,000	Gap Inc, 3.875%, 01/10/31	92,070	0.03	USD 125,000	Goodyear Tire & Rubber Co, 5.625%, 30/04/33	100,110	0.03
USD 132,000	Gartner Inc, 4.500%, 01/07/28	121,203	0.04				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 307,000	Goodyear Tire & Rubber Co, 9.500%, perpetual	317,419	0.10	USD 50,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.750%, 15/09/30	39,875	0.01
USD 25,000	GPD Cos Inc, 10.125%, 01/04/26	23,822	0.01	USD 238,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.375%, perpetual	204,680	0.07
USD 25,000	GPS Hospitality Holdings Co LLC / GPS Finco Inc, 7.000%, perpetual	17,123	0.01	USD 238,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 5.750%, 20/01/26	211,749	0.07
USD 70,000	GrafTech Finance Inc, 4.625%, 15/12/28	56,671	0.02	USD 75,000	HB Fuller Co, 4.000%, 15/02/27	67,500	0.02
USD 85,000	Graham Packaging Co Inc, 7.125%, 15/08/28	68,213	0.02	USD 25,000	HB Fuller Co, 4.250%, 15/10/28	20,875	0.01
USD 200,000	Gran Tierra Energy Inc, 7.750%, perpetual	170,393	0.05	USD 25,000	HC2 Holdings Inc, 8.500%, perpetual	21,300	0.01
USD 100,000	Grand Canyon University, 5.125%, perpetual	93,329	0.03	USD 74,000	HealthEquity Inc, 4.500%, 01/10/29	64,750	0.02
USD 55,000	Granite US Holdings Corp, 11.000%, 01/10/27	51,700	0.02	USD 100,000	Hecla Mining Co, 7.250%, 15/02/28	94,795	0.03
USD 25,000	Graphic Packaging International LLC, 3.500%, 01/03/29	20,992	0.01	USD 200,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl, 4.625%, 01/05/28	160,415	0.05
USD 25,000	Graphic Packaging International LLC, 4.125%, perpetual	24,565	0.01	USD 123,000	Herc Holdings Inc, 5.500%, 15/07/27	112,347	0.04
USD 150,000	Graphic Packaging International LLC, 3.750%, perpetual	127,133	0.04	USD 100,000	Hertz Corp, 4.625%, 01/12/26	83,608	0.03
USD 229,000	Gray Escrow II Inc, 5.375%, 15/11/31	183,486	0.06	USD 120,000	Hertz Corp, 5.000%, 01/12/29	92,812	0.03
USD 150,000	Gray Television Inc, 5.875%, 15/07/26	140,223	0.04	USD 126,000	Hess Midstream Operations LP, 5.625%, 15/02/26	120,015	0.04
USD 111,000	Gray Television Inc, 7.000%, 15/05/27	106,393	0.03	USD 39,000	Hess Midstream Operations LP, 5.125%, 15/06/28	35,003	0.01
USD 84,000	Gray Television Inc, 4.750%, 15/10/30	66,150	0.02	USD 130,000	Hess Midstream Operations LP, 4.250%, 15/02/30	108,885	0.03
USD 25,000	Great Lakes Dredge & Dock Corp, 5.250%, 01/06/29	21,629	0.01	USD 80,000	Hess Midstream Operations LP, 5.500%, perpetual	71,800	0.02
USD 70,000	Greystar Real Estate Partners LLC, 5.750%, 01/12/25	66,259	0.02	USD 25,000	Hexcel Corp, 4.950%, 15/08/25	24,442	0.01
USD 111,000	Griffon Corp, 5.750%, 01/03/28	100,732	0.03	USD 50,000	Hexcel Corp, 4.200%, perpetual	46,962	0.02
USD 128,000	Group 1 Automotive Inc, 4.000%, 15/08/28	106,945	0.03	USD 100,000	H-Food Holdings LLC / Hearthside Finance Co Inc, 8.500%, 01/06/26	70,000	0.02
USD 99,000	GrubHub Holdings Inc, 5.500%, 01/07/27	68,988	0.02	USD 25,000	Hightower Holdings LLC, 6.750%, perpetual	18,797	0.01
USD 100,000	GTCR AP Finance Inc, 8.000%, 15/05/27	93,615	0.03	USD 102,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 01/11/28	91,266	0.03
USD 125,000	Guitar Center Inc, 8.500%, 15/01/26	110,312	0.04	USD 149,000	Hilcorp Energy I LP / Hilcorp Finance Co, 5.750%, 01/02/29	130,843	0.04
USD 50,000	Gulfport Energy Operating Corp, 8.000%, 17/05/26	49,187	0.02	USD 55,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 15/04/30	47,850	0.02
USD 25,000	GYP Holdings III Corp, 4.625%, 01/05/29	19,493	0.01	USD 75,000	Hillenbrand Inc, 5.750%, 15/06/25	76,500	0.02
USD 154,000	H&E Equipment Services Inc, 3.875%, 15/12/28	124,547	0.04	USD 75,000	Hillenbrand Inc, 5.000%, 15/09/26	70,800	0.02
USD 75,000	Hanesbrands Inc, 4.875%, 15/05/26	69,470	0.02	USD 25,000	Hillenbrand Inc, 3.750%, 01/03/31	20,188	0.01
USD 150,000	Hanesbrands Inc, 4.625%, perpetual	146,836	0.05	USD 126,000	Hilton Domestic Operating Co Inc, 5.375%, 01/05/25	123,480	0.04
USD 143,000	Harsco Corp, 5.750%, 31/07/27	114,429	0.04	USD 91,000	Hilton Domestic Operating Co Inc, 5.750%, 01/05/28	86,888	0.03
USD 104,000	Harvest Midstream I LP, 7.500%, 01/09/28	97,680	0.03	USD 82,000	Hilton Domestic Operating Co Inc, 3.750%, 01/05/29	69,482	0.02
USD 25,000	HAT Holdings I LLC / HAT Holdings II LLC, 6.000%, 15/04/25	23,938	0.01	USD 138,000	Hilton Domestic Operating Co Inc, 4.875%, 15/01/30	124,717	0.04
				USD 90,000	Hilton Domestic Operating Co Inc, 4.000%, 01/05/31	74,790	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 394,000	Hilton Domestic Operating Co Inc, 3.625%, 15/02/32	313,230	0.10	USD 283,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 15/05/27	250,693	0.08
USD 82,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.000%, 01/06/29	66,420	0.02	USD 118,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.375%, 01/02/29	94,865	0.03
USD 70,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 4.875%, 01/07/31	53,430	0.02	USD 40,000	IEA Energy Services LLC, 6.625%, 15/08/29	32,700	0.01
USD 47,000	Holly Energy Partners LP / Holly Energy Finance Corp, 5.000%, 01/02/28	40,253	0.01	USD 129,000	iHeartCommunications Inc, 8.375%, 01/05/27	102,514	0.03
USD 186,000	Hologic Inc, 3.250%, 15/02/29	158,974	0.05	USD 105,000	iHeartCommunications Inc, 5.250%, 15/08/27	89,862	0.03
USD 53,000	Home Point Capital Inc, 5.000%, 01/02/26	36,570	0.01	USD 72,000	iHeartCommunications Inc, 4.750%, 15/01/28	59,040	0.02
USD 125,000	Horizon Therapeutics USA Inc, 5.500%, 01/08/27	120,180	0.04	USD 232,000	iHeartCommunications Inc, 6.375%, perpetual	214,600	0.07
USD 151,000	Howard Hughes Corp, 5.375%, 01/08/28	126,462	0.04	USD 175,000	li Vi Inc, 5.000%, 15/12/29	152,687	0.05
USD 49,000	Howard Hughes Corp, 4.125%, 01/02/29	37,790	0.01	USD 100,000	Illuminate Buyer/Hldg, 9.000%, 01/07/28	79,000	0.03
USD 147,000	Howard Hughes Corp, 4.375%, 01/02/31	108,926	0.03	USD 346,000	Imola Merger Corp, 4.750%, 15/05/29	289,484	0.09
USD 50,000	Howard Midstream Energy Partners LLC, 6.750%, 15/01/27	43,112	0.01	USD 168,000	Independence Energy Finance LLC, 7.250%, 01/05/26	152,880	0.05
USD 50,000	Howmet Aerospace Inc, 5.125%, 01/10/24	49,563	0.02	USD 49,000	Ingevity Corp, 3.875%, 01/11/28	41,038	0.01
USD 14,000	Howmet Aerospace Inc, 6.875%, 01/05/25	14,350	0.00	USD 25,000	Innophos Holdings Inc, 9.375%, perpetual	22,778	0.01
USD 100,000	Howmet Aerospace Inc, 5.900%, 01/02/27	98,500	0.03	USD 25,000	Installed Building Products Inc, 5.750%, 01/02/28	22,211	0.01
USD 25,000	Howmet Aerospace Inc, 6.750%, 15/01/28	25,000	0.01	USD 25,000	Interface Inc, 5.500%, 01/12/28	21,178	0.01
USD 482,000	Howmet Aerospace Inc, 3.000%, 15/01/29	401,335	0.13	USD 175,000	Intrado Corp, 8.500%, 15/10/25	151,102	0.05
USD 25,000	Howmet Aerospace Inc, 5.950%, 01/02/37	23,575	0.01	EUR 100,000	IQVIA Inc, 2.875%, 15/09/25	100,134	0.03
USD 262,000	HUB International Ltd, 7.000%, 01/05/26	247,156	0.08	EUR 100,000	IQVIA Inc, 1.750%, 15/03/26	91,819	0.03
USD 70,000	HUB International Ltd, 5.625%, perpetual	57,824	0.02	USD 250,000	IQVIA Inc, 5.000%, 15/10/26	237,952	0.08
USD 141,000	Hughes Satellite Systems Corp, 5.250%, 01/08/26	130,555	0.04	EUR 200,000	IQVIA Inc, 2.250%, 15/03/29	165,380	0.05
USD 103,000	Hughes Satellite Systems Corp, 6.625%, 01/08/26	91,412	0.03	USD 89,000	IRB Holdings Corp, 7.000%, 15/06/25	86,775	0.03
USD 151,000	Hunt Cos Inc, 5.250%, 15/04/29	128,350	0.04	USD 218,000	Iron Mountain Inc, 4.875%, 15/09/27	190,711	0.06
USD 45,000	IAA Inc, 5.500%, 15/06/27	41,611	0.01	USD 384,000	Iron Mountain Inc, 5.250%, 15/03/28	337,200	0.11
USD 144,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.750%, 15/09/24	134,355	0.04	USD 97,000	Iron Mountain Inc, 5.000%, 15/07/28	85,761	0.03
USD 82,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.375%, 15/12/25	77,515	0.02	USD 140,000	Iron Mountain Inc, 4.500%, 15/02/31	114,400	0.04
USD 198,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.250%, 15/05/26	184,140	0.06	USD 70,000	Iron Mountain Inc, 5.625%, 15/07/32	59,179	0.02
				USD 135,000	Iron Mountain Info Mgmt, 5.000%, 15/07/32	108,830	0.03
				USD 153,000	iStar Inc, 4.750%, 01/10/24	144,055	0.05
				USD 47,000	iStar Inc, 4.250%, 01/08/25	43,358	0.01
				USD 50,000	iStar Inc, 5.500%, 15/02/26	47,042	0.02
				USD 246,000	ITT Holdings LLC, 6.500%, 01/08/29	196,800	0.06
				USD 142,000	J2 Global Inc, 4.625%, 15/10/30	121,047	0.04
				USD 150,000	Jacobs Entertainment Inc, 6.750%, 15/02/29	126,845	0.04

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 124,000	Jane Street Group / JSG Finance Inc, 4.500%, 15/11/29	110,360	0.04	USD 166,000	Lamar Media Corp, 3.750%, 15/02/28	145,764	0.05
USD 65,000	JB Poindexter & Co Inc, 7.125%, 15/04/26	62,400	0.02	USD 55,000	Lamar Media Corp, 4.875%, 15/01/29	49,483	0.02
USD 25,000	JELD-WEN Inc, 6.250%, 15/05/25	24,000	0.01	USD 43,000	Lamar Media Corp, 4.000%, 15/02/30	36,100	0.01
USD 150,000	JELD-WEN Inc, 4.625%, 15/12/25	127,500	0.04	USD 25,000	Lamar Media Corp, 3.625%, 15/01/31	20,461	0.01
USD 25,000	JELD-WEN Inc, 4.875%, 15/12/27	19,500	0.01	USD 47,000	Lamb Weston Holdings Inc, 4.875%, 15/05/28	44,232	0.01
USD 49,000	Kaiser Aluminum Corp, 4.625%, 01/03/28	40,794	0.01	USD 158,000	Lamb Weston Holdings Inc, 4.125%, 31/01/30	136,758	0.04
USD 93,000	Kaiser Aluminum Corp, 4.500%, 01/06/31	70,631	0.02	USD 124,000	Lamb Weston Holdings Inc, 4.375%, 31/01/32	107,880	0.03
USD 86,000	KAR Auction Services Inc, 5.125%, 01/06/25	81,050	0.03	USD 50,000	Lannett Co Inc, 7.750%, perpetual	21,114	0.01
USD 25,000	KB Home, 6.875%, 15/06/27	24,000	0.01	USD 128,000	Laredo Petroleum Inc, 9.500%, 15/01/25	126,911	0.04
USD 125,000	KB Home, 4.000%, 15/06/31	95,749	0.03	USD 75,000	Laredo Petroleum Inc, 10.125%, 15/01/28	74,250	0.02
USD 150,000	KBR Inc, 4.750%, 30/09/28	132,375	0.04	USD 50,000	Las Vegas Sands Corp, 3.500%, 18/08/26	43,702	0.01
USD 75,000	Ken Garff Automotive LLC, 4.875%, 15/09/28	61,147	0.02	USD 55,000	LBM Acquisition LLC, 6.250%, 15/01/29	35,410	0.01
USD 223,000	Kennedy-Wilson Inc, 4.750%, 01/03/29	177,275	0.06	USD 174,000	LCM Investments Holdings II LLC, 4.875%, 01/05/29	132,431	0.04
USD 116,000	Kennedy-Wilson Inc, 5.000%, 01/03/31	89,900	0.03	USD 49,000	LD Holdings Group LLC, 6.500%, 01/11/25	33,320	0.01
USD 80,000	Kinetik Holdings LP, 5.875%, 15/06/30	76,209	0.02	USD 153,000	LD Holdings Group LLC, 6.125%, 01/04/28	92,333	0.03
USD 50,000	Kontoor Brands Inc, 4.125%, 15/11/29	39,706	0.01	USD 100,000	Leeward Renewable Energy Operations LLC, 4.250%, 01/07/29	79,739	0.03
USD 120,000	Koppers Inc, 6.000%, 15/02/25	111,439	0.04	USD 64,000	Legacy LifePoint Health LLC, 6.750%, 15/04/25	61,683	0.02
USD 50,000	Korn Ferry, 4.625%, 15/12/27	44,875	0.01	USD 78,000	Legacy LifePoint Health LLC, 4.375%, 15/02/27	66,832	0.02
USD 200,000	Kosmos Energy Ltd, 7.750%, perpetual	171,045	0.05	USD 100,000	Level 3 Financing Inc, 5.250%, 15/03/26	94,250	0.03
USD 25,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 5.000%, 31/12/26	21,306	0.01	USD 417,000	Level 3 Financing Inc, 4.625%, 15/09/27	355,492	0.11
USD 68,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 7.000%, perpetual	50,325	0.02	USD 198,000	Level 3 Financing Inc, 4.250%, 01/07/28	160,008	0.05
EUR 100,000	Kronos International Inc, 3.750%, 15/09/25	93,223	0.03	USD 80,000	Level 3 Financing Inc, 3.625%, 15/01/29	61,681	0.02
USD 300,000	L Brands Inc, 6.694%, 15/01/27	280,445	0.09	USD 108,000	Level 3 Financing Inc, 3.750%, perpetual	83,506	0.03
USD 72,000	L Brands Inc, 5.250%, 01/02/28	60,746	0.02	EUR 100,000	Levi Strauss & Co, 3.375%, 15/03/27	95,585	0.03
USD 145,000	L Brands Inc, 7.500%, 15/06/29	131,958	0.04	USD 43,000	Levi Strauss & Co, 3.500%, 01/03/31	35,153	0.01
USD 90,000	L Brands Inc, 6.625%, 01/10/30	76,979	0.02	USD 150,000	LFS Topco LLC, 5.875%, 15/10/26	118,500	0.04
USD 150,000	L Brands Inc, 6.875%, 01/11/35	120,609	0.04	USD 50,000	LGI Homes Inc, 4.000%, 15/07/29	37,330	0.01
USD 50,000	L Brands Inc, 6.750%, 01/07/36	40,061	0.01	USD 75,000	Liberty Interactive LLC, 8.250%, 01/02/30	49,781	0.02
USD 155,000	LABL Escrow Issuer LLC, 6.750%, 15/07/26	139,577	0.04	EUR 100,000	Liberty Mutual Group Inc, 3.625%, 23/05/59	93,958	0.03
USD 78,000	LABL Escrow Issuer LLC, 10.500%, 15/07/27	67,860	0.02				
USD 38,000	LABL Inc, 5.875%, 01/11/28	30,682	0.01				
USD 162,000	LABL Inc, 8.250%, 01/11/29	122,310	0.04				
USD 176,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.250%, 01/02/27	142,079	0.05				
USD 99,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.750%, 15/06/29	76,168	0.02				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% (continued)				Corporate Bonds - 96.47% (continued)			
United States (continued)				United States (continued)			
USD 250,000	Liberty Mutual Group Inc, 4.300%, 01/02/61	169,066	0.05	USD 50,000	Lumen Technologies Inc, 6.875%, 15/01/28	43,813	0.01
USD 68,000	Liberty Mutual Group Inc, 4.125%, perpetual	54,218	0.02	USD 288,000	Lumen Technologies Inc, 4.500%, 15/01/29	214,386	0.07
USD 162,000	Life Time Inc, 5.750%, 15/01/26	145,223	0.05	USD 63,000	Lumen Technologies Inc, 5.375%, 15/06/29	49,882	0.02
USD 75,000	Life Time Inc, 8.000%, perpetual	66,844	0.02	USD 75,000	Lumen Technologies Inc, 7.600%, 15/09/39	58,821	0.02
USD 75,000	LifePoint Health Inc, 5.375%, 15/01/29	55,638	0.02	USD 75,000	Lumen Technologies Inc, 7.650%, 15/03/42	57,563	0.02
USD 108,750	Ligado Networks Llc, 17.500%, 01/05/24	32,625	0.01	USD 125,000	M/I Homes Inc, 4.950%, 01/02/28	106,256	0.03
USD 609,326	Ligado Networks LLC, 15.500%, 01/11/23	330,559	0.11	USD 100,000	M/I Homes Inc, 3.950%, 15/02/30	75,110	0.02
USD 100,000	Lindblad Expeditions LLC, 6.750%, perpetual	85,750	0.03	USD 100,000	Macy's Retail Holdings LLC, 5.875%, 15/03/30	83,904	0.03
USD 113,000	Lions Gate Capital Holdings LLC, 5.500%, 15/04/29	87,781	0.03	USD 100,000	Macy's Retail Holdings LLC, 6.125%, 15/03/32	83,316	0.03
USD 184,000	Lithia Motors Inc, 3.875%, 01/06/29	156,286	0.05	USD 50,000	Macy's Retail Holdings Inc, 4.500%, 15/12/34	35,606	0.01
USD 43,000	Lithia Motors Inc, 4.375%, 15/01/31	36,658	0.01	USD 143,000	Macy's Retail Holdings LLC, 5.875%, 01/04/29	121,729	0.04
USD 50,000	Lithia Motors Inc, 4.625%, perpetual	45,801	0.01	USD 50,000	Macy's Retail Holdings LLC, 5.125%, 15/01/42	33,250	0.01
USD 75,000	Live Nation Entertainment Inc, 4.875%, 01/11/24	71,625	0.02	USD 40,000	Macy's Retail Holdings LLC, 4.300%, 15/02/43	25,200	0.01
USD 50,000	Live Nation Entertainment Inc, 5.625%, 15/03/26	47,500	0.02	USD 122,000	Madison IAQ LLC, 4.125%, 30/06/28	100,765	0.03
USD 196,000	Live Nation Entertainment Inc, 6.500%, 15/05/27	192,080	0.06	USD 192,000	Madison IAQ LLC, 5.875%, 30/06/29	144,960	0.05
USD 186,000	Live Nation Entertainment Inc, 4.750%, 15/10/27	166,481	0.05	USD 43,000	MajorDrive Holdings IV LLC, 6.375%, 01/06/29	29,455	0.01
USD 45,000	Live Nation Entertainment Inc, 3.750%, perpetual	38,925	0.01	USD 25,000	Manitowoc Co Inc, 9.000%, 01/04/26	23,275	0.01
USD 259,000	LogMeln Inc, 5.500%, 01/09/27	180,333	0.06	USD 32,000	Marriott Ownership Resorts Inc, 6.125%, 15/09/25	31,667	0.01
USD 25,000	Louisiana-Pacific Corp, 3.625%, 15/03/29	19,697	0.01	USD 95,000	Marriott Ownership Resorts Inc, 4.750%, 15/01/28	82,403	0.03
USD 175,000	LPL Holdings Inc, 4.625%, 15/11/27	163,413	0.05	USD 161,000	Marriott Ownership Resorts Inc, 4.500%, 15/06/29	133,900	0.04
USD 84,000	LPL Holdings Inc, 4.000%, 15/03/29	71,867	0.02	USD 100,000	Martin Midstream Partners LP / Martin Midstream Finance Corp, 11.500%, 28/02/25	98,523	0.03
USD 137,000	LSB Industries Inc, 6.250%, 15/10/28	120,902	0.04	USD 140,000	Matador Resources Co, 5.875%, 15/09/26	134,579	0.04
USD 80,000	LSF11 A5 HoldCo LLC, 6.625%, 15/10/29	67,400	0.02	USD 25,000	Match Group Holdings II LLC, 5.000%, 15/12/27	23,174	0.01
USD 305,000	LSF9 Atlantis Holdings LLC / Victra Finance Corp, 7.750%, perpetual	258,232	0.08	USD 47,000	Match Group Holdings II LLC, 4.625%, 01/06/28	42,610	0.01
USD 25,000	Lumen Technologies Inc, 6.750%, 01/12/23	24,764	0.01	USD 25,000	Match Group Holdings II LLC, 5.625%, 15/02/29	23,375	0.01
USD 50,000	Lumen Technologies Inc, 7.500%, 01/04/24	49,313	0.02	USD 145,000	Match Group Holdings II LLC, 4.125%, 01/08/30	121,117	0.04
USD 100,000	Lumen Technologies Inc, 5.625%, 01/04/25	93,590	0.03	USD 60,000	Match Group Holdings II LLC, 3.625%, 01/10/31	47,250	0.02
USD 425,000	Lumen Technologies Inc, 5.125%, 15/12/26	357,773	0.11	USD 40,000	Matthews International Corp, 5.250%, 01/12/25	36,978	0.01
USD 100,000	Lumen Technologies Inc, 4.000%, 15/02/27	84,688	0.03	EUR 100,000	Mauser Packaging Solutions Holdings Co, 4.750%, 15/04/24	97,489	0.03

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 160,000	Mauser Packaging Solutions Holdings Co, 5.500%, 15/04/24	152,800	0.05	USD 450,000	Minerva Merger Sub Inc, 6.500%, 15/02/30	373,500	0.12
USD 254,000	Mauser Packaging Solutions Holdings Co, 7.250%, 15/04/25	221,615	0.07	USD 100,000	MIWD Holdco II, 5.500%, 01/02/30	80,476	0.03
USD 40,000	Maxar Technologies Inc, 7.750%, perpetual	39,816	0.01	USD 122,000	ModivCare Escrow Issuer Inc, 5.000%, 01/10/29	98,054	0.03
USD 225,000	Maxim Crane Works Holdings Capital LLC, 10.125%, 01/08/24	214,875	0.07	USD 45,000	ModivCare Inc, 5.875%, 15/11/25	41,400	0.01
USD 134,000	McGraw-Hill Education Inc, 5.750%, 01/08/28	114,741	0.04	USD 194,000	Mohegan Gaming & Entertainment, 8.000%, 01/02/26	162,787	0.05
USD 178,000	McGraw-Hill Education Inc, 8.000%, 01/08/29	144,180	0.05	USD 74,000	Molina Healthcare Inc, 4.375%, 15/06/28	66,179	0.02
USD 150,000	MEDNAX Inc, 5.375%, perpetual	128,514	0.04	USD 249,000	Molina Healthcare Inc, 3.875%, 15/11/30	212,840	0.07
USD 100,000	MercadoLibre Inc, 2.375%, perpetual	85,750	0.03	USD 66,000	Moog Inc, 4.250%, 15/12/27	57,188	0.02
USD 40,000	Mercer International Inc, 5.500%, 15/01/26	38,556	0.01	USD 128,000	Moss Creek Resources Holdings Inc, 7.500%, 15/01/26	113,667	0.04
USD 213,000	Mercer International Inc, 5.125%, 01/02/29	183,180	0.06	USD 78,000	Moss Creek Resources Holdings Inc, 10.500%, 15/05/27	73,710	0.02
USD 25,000	Meritage Homes Corp, 6.000%, 01/06/25	24,381	0.01	USD 658,000	Mozart Debt Merger Sub Inc, 3.875%, 01/04/29	561,077	0.18
USD 25,000	Meritage Homes Corp, 5.125%, 06/06/27	22,873	0.01	USD 394,000	Mozart Debt Merger Sub Inc, 5.250%, 01/10/29	325,917	0.10
USD 125,000	Meritage Homes Corp, 3.875%, 15/04/29	103,614	0.03	USD 196,000	MPH Acquisition Holdings LLC, 5.500%, 01/09/28	174,440	0.06
USD 95,000	Metis Merger Sub LLC, 6.500%, 15/05/29	75,497	0.02	USD 256,000	MPH Acquisition Holdings LLC, 5.750%, 01/11/28	212,147	0.07
USD 97,000	MGIC Investment Corp, 5.250%, 15/08/28	86,859	0.03	GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 2.550%, 05/12/23	116,606	0.04
USD 51,000	MGM Resorts International, 6.750%, 01/05/25	50,044	0.02	EUR 125,000	MPT Operating Partnership LP / MPT Finance Corp, 3.325%, 24/03/25	123,593	0.04
USD 120,000	MGM Resorts International, 5.750%, 15/06/25	114,300	0.04	GBP 150,000	MPT Operating Partnership LP / MPT Finance Corp, 2.500%, 24/03/26	161,400	0.05
USD 192,000	MGM Resorts International, 4.625%, 01/09/26	169,173	0.05	USD 254,000	MPT Operating Partnership LP / MPT Finance Corp, 5.000%, 15/10/27	232,326	0.07
USD 151,000	MGM Resorts International, 5.500%, 15/04/27	135,409	0.04	GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 3.692%, 05/06/28	105,045	0.03
USD 88,000	MGM Resorts International, 4.750%, perpetual	74,004	0.02	USD 159,000	MPT Operating Partnership LP / MPT Finance Corp, 4.625%, 01/08/29	139,522	0.04
USD 202,000	Michaels Cos Inc, 7.875%, 01/05/29	133,122	0.04	USD 200,000	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, 15/03/31	156,000	0.05
USD 120,000	Microstrategy Inc, 6.125%, 15/06/28	95,560	0.03	USD 50,000	MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26	47,215	0.02
USD 217,000	Midas Opco Holdings Llc, 5.625%, 15/08/29	174,366	0.06	USD 38,000	MSCI Inc, 4.000%, 15/11/29	33,681	0.01
USD 300,000	Midcap Financial Issuer Trust, 6.500%, 01/05/28	258,000	0.08	USD 132,000	MSCI Inc, 3.625%, 01/09/30	110,039	0.04
USD 25,000	Midcontinent Communications / Midcontinent Finance Corp, 5.375%, perpetual	23,000	0.01	USD 88,000	MSCI Inc, 3.875%, 15/02/31	75,240	0.02
USD 167,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 4.875%, 01/05/29	136,105	0.04	USD 122,000	MSCI Inc, 3.250%, 15/08/33	97,245	0.03
USD 319,000	Millennium Escrow Corp, 6.625%, 01/08/26	260,246	0.08	USD 108,000	MSCI Inc, 3.625%, perpetual	88,953	0.03
USD 75,000	Minerals Technologies Inc, 5.000%, 01/07/28	65,273	0.02	USD 25,000	Mueller Water Products Inc, 4.000%, perpetual	21,809	0.01
				USD 18,000	Murphy Oil Corp, 5.750%, 15/08/25	17,734	0.01



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 51,000	Murphy Oil Corp, 5.875%, 01/12/27	47,596	0.02	USD 74,000	New Residential Investment Corp, 6.250%, 15/10/25	64,180	0.02
USD 20,000	Murphy Oil Corp, 6.375%, 15/07/28	18,652	0.01	USD 125,000	Newell Brands Inc, 4.875%, 01/06/25	123,130	0.04
USD 100,000	Murphy Oil Corp, 7.050%, perpetual	94,236	0.03	USD 300,000	Newell Brands Inc, 4.450%, 01/04/26	285,048	0.09
USD 200,000	Murphy Oil Corp, 6.125%, perpetual	149,500	0.05	USD 50,000	Newell Brands Inc, 5.625%, 01/04/36	43,309	0.01
USD 41,000	Murphy Oil USA Inc, 4.750%, 15/09/29	36,954	0.01	USD 105,000	Newell Brands Inc, 5.750%, 01/04/46	85,575	0.03
USD 45,000	Murphy Oil USA Inc, 3.750%, 15/02/31	38,239	0.01	USD 43,000	Newmark Group Inc, 6.125%, 15/11/23	42,848	0.01
USD 50,000	Murphy Oil USA Inc, 5.625%, perpetual	49,000	0.02	USD 90,000	News Corp, 3.875%, 15/05/29	77,712	0.02
USD 71,000	Nabors Industries Inc, 5.750%, 01/02/25	63,403	0.02	USD 100,000	News Corp, 5.125%, perpetual	88,550	0.03
USD 200,000	Nabors Industries Inc, 7.375%, 15/05/27	190,000	0.06	USD 316,000	Nexstar Broadcasting Inc, 5.625%, 15/07/27	288,350	0.09
USD 50,000	National CineMedia LLC, 5.875%, 15/04/28	35,309	0.01	USD 134,000	Nexstar Broadcasting Inc, 4.750%, 01/11/28	114,905	0.04
USD 65,000	Nationstar Mortgage Holdings Inc, 6.000%, 15/01/27	56,440	0.02	USD 150,000	NextEra Energy Operating Partners LP, 4.250%, 15/07/24	143,490	0.05
USD 86,000	Nationstar Mortgage Holdings Inc, 5.500%, 15/08/28	68,988	0.02	USD 43,000	NextEra Energy Operating Partners LP, 4.500%, 15/09/27	39,830	0.01
USD 169,000	Nationstar Mortgage Holdings Inc, 5.125%, 15/12/30	126,333	0.04	USD 87,000	NextEra Energy Operating Partners LP, 3.875%, perpetual	79,605	0.03
USD 136,000	Nationstar Mortgage Holdings Inc, 5.750%, 15/11/31	104,040	0.03	USD 70,000	NFP Corp, 4.875%, 15/08/28	59,953	0.02
USD 30,000	Navient Corp, 7.250%, 25/09/23	29,676	0.01	USD 366,000	NFP Corp, 6.875%, 15/08/28	304,512	0.10
USD 200,000	Navient Corp, 6.125%, 25/03/24	189,628	0.06	USD 278,000	NGL Energy Operating LLC / NGL Energy Finance Corp, 7.500%, 01/02/26	250,200	0.08
USD 25,000	Navient Corp, 5.875%, 25/10/24	22,989	0.01	USD 249,000	NGL Energy Partners LP / NGL Energy Finance Corp, 7.500%, 01/11/23	205,692	0.07
USD 188,000	Navient Corp, 6.750%, 25/06/25	169,806	0.06	USD 25,000	NGL Energy Partners LP / NGL Energy Finance Corp, 6.125%, 01/03/25	18,750	0.01
USD 146,000	Navient Corp, 5.000%, 15/03/27	120,413	0.04	USD 186,000	Nielsen Finance LLC / Nielsen Finance Co, 5.625%, 01/10/28	172,738	0.06
USD 18,000	Navient Corp, 4.875%, 15/03/28	14,016	0.00	USD 124,000	Nielsen Finance LLC / Nielsen Finance Co, 4.500%, 15/07/29	111,861	0.04
USD 154,000	Navient Corp, 5.500%, 15/03/29	118,713	0.04	USD 55,000	Nielsen Finance LLC / Nielsen Finance Co, 5.875%, 01/10/30	50,499	0.02
USD 100,000	Navient Corp, 5.625%, 01/08/33	69,401	0.02	USD 124,000	Nielsen Finance LLC / Nielsen Finance Co, 4.750%, 15/07/31	111,755	0.04
USD 250,000	Nbm Us Holdings Inc, 7.000%, perpetual	253,750	0.08	USD 117,000	Nmg Hldco/Neiman Marcus, 7.125%, perpetual	108,079	0.03
USD 300,000	NCL Corp LTD, 5.875%, 15/02/27	256,500	0.08	USD 50,000	Nmi Holdings, 7.375%, 01/06/25	49,000	0.02
USD 100,000	NCL Corp LTD, 7.750%, perpetual	76,500	0.02	USD 30,000	Nordstrom Inc, 4.000%, 15/03/27	26,400	0.01
USD 137,000	NCR Corp, 5.750%, 01/09/27	121,592	0.04	USD 100,000	Nordstrom Inc, 6.950%, 15/03/28	94,625	0.03
USD 198,000	NCR Corp, 5.125%, 15/04/29	167,457	0.05	USD 120,000	Nordstrom Inc, 4.375%, 01/04/30	93,300	0.03
USD 91,000	NCR Corp, 6.125%, 01/09/29	78,632	0.03	USD 50,000	Nordstrom Inc, 4.250%, 01/08/31	37,892	0.01
USD 114,000	NESCO Holdings II Inc, 5.500%, 15/04/29	95,475	0.03	USD 150,000	Nordstrom Inc, 5.000%, 15/01/44	106,875	0.03
USD 28,000	New Enterprise Stone & Lime Co Inc, 5.250%, 15/07/28	23,017	0.01	USD 138,000	Northern Oil and Gas Inc, 8.125%, 01/03/28	130,065	0.04
USD 100,000	New Enterprise Stone & Lime Co Inc, 9.750%, 15/07/28	85,500	0.03	USD 100,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 6.000%, 15/02/28	71,866	0.02
USD 104,000	New Fortress Energy Inc, 6.750%, 15/09/25	98,280	0.03				
USD 358,000	New Fortress Energy Inc, 6.500%, 30/09/26	324,063	0.10				
USD 25,000	New Home Co Inc, 7.250%, 15/10/25	20,438	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 144,000	NortonLifeLock Inc, 5.000%, 15/04/25	140,400	0.04	USD 50,000	Occidental Petroleum Corp, 4.300%, 15/08/39	40,694	0.01
USD 105,000	Novelis Corp, 3.250%, 15/11/26	88,754	0.03	USD 60,000	Occidental Petroleum Corp, 6.200%, 15/03/40	59,100	0.02
USD 136,000	Novelis Corp, 3.875%, 15/08/31	104,278	0.03	USD 200,000	Occidental Petroleum Corp, 4.625%, 15/06/45	163,800	0.05
USD 130,000	NRG Energy Inc, 6.625%, 15/01/27	127,319	0.04	USD 150,000	Occidental Petroleum Corp, 6.600%, 15/03/46	159,300	0.05
USD 134,000	NRG Energy Inc, 5.750%, 15/01/28	123,072	0.04	USD 100,000	Occidental Petroleum Corp, 4.400%, 15/04/46	80,851	0.03
USD 68,000	NRG Energy Inc, 3.375%, 15/02/29	54,836	0.02	USD 100,000	Occidental Petroleum Corp, 4.200%, 15/03/48	77,637	0.02
USD 124,000	NRG Energy Inc, 5.250%, 15/06/29	110,670	0.04	USD 100,000	Occidental Petroleum Corp, 4.400%, 15/08/49	80,001	0.03
USD 142,000	NRG Energy Inc, 3.625%, 15/02/31	111,327	0.04	USD 350,000	Occidental Petroleum Corp, zero coupon, perpetual	173,373	0.06
USD 144,000	NRG Energy Inc, 3.875%, 15/02/32	114,377	0.04	USD 25,000	Oceaneering International Inc, 4.650%, 15/11/24	23,125	0.01
USD 47,000	NuStar Logistics LP, 5.750%, 01/10/25	43,945	0.01	USD 75,000	Oceaneering International Inc, 6.000%, 01/02/28	66,101	0.02
USD 95,000	NuStar Logistics LP, 6.000%, 01/06/26	88,825	0.03	USD 30,000	Olin Corp, 5.125%, 15/09/27	27,575	0.01
USD 70,000	NuStar Logistics LP, 5.625%, 28/04/27	62,340	0.02	USD 75,000	Olin Corp, 5.000%, 01/02/30	64,778	0.02
USD 124,000	NuStar Logistics LP, 6.375%, 01/10/30	107,946	0.03	USD 175,000	Olin Corp, 5.625%, perpetual	155,969	0.05
USD 50,000	Oasis Midstream Partners LP / OMP Finance Corp, 8.000%, perpetual	46,438	0.01	USD 200,000	Olympus Water US Holdings Corp, 4.250%, 01/10/28	156,650	0.05
USD 25,000	Oasis Petroleum Inc, 6.375%, 01/06/26	23,125	0.01	EUR 100,000	Olympus Water US Holdings Corp, 5.375%, 01/10/29	74,908	0.02
USD 82,000	Occidental Petroleum Corp, 6.950%, 01/07/24	84,460	0.03	USD 107,000	ON Semiconductor Corp, 3.875%, 01/09/28	94,360	0.03
USD 178,000	Occidental Petroleum Corp, 8.000%, 15/07/25	187,345	0.06	USD 100,000	OneMain Finance Corp, 8.250%, 01/10/23	99,944	0.03
USD 84,000	Occidental Petroleum Corp, 5.875%, 01/09/25	83,635	0.03	USD 154,000	OneMain Finance Corp, 6.125%, 15/03/24	147,070	0.05
USD 126,000	Occidental Petroleum Corp, 5.500%, 01/12/25	124,110	0.04	USD 150,000	OneMain Finance Corp, 6.875%, 15/03/25	141,750	0.05
USD 288,000	Occidental Petroleum Corp, 5.550%, 15/03/26	285,993	0.09	USD 258,000	OneMain Finance Corp, 7.125%, 15/03/26	239,376	0.08
USD 120,000	Occidental Petroleum Corp, 8.500%, 15/07/27	132,050	0.04	USD 128,000	OneMain Finance Corp, 3.500%, 15/01/27	102,400	0.03
USD 124,000	Occidental Petroleum Corp, 6.375%, 01/09/28	125,550	0.04	USD 138,000	OneMain Finance Corp, 6.625%, 15/01/28	123,564	0.04
USD 50,000	Occidental Petroleum Corp, 3.500%, 15/08/29	44,500	0.01	USD 74,000	OneMain Finance Corp, 3.875%, 15/09/28	56,610	0.02
USD 188,000	Occidental Petroleum Corp, 8.875%, 15/07/30	215,839	0.07	USD 128,000	OneMain Finance Corp, 5.375%, 15/11/29	103,537	0.03
USD 131,000	Occidental Petroleum Corp, 6.625%, 01/09/30	134,930	0.04	USD 132,000	OneMain Finance Corp, 4.000%, 15/09/30	97,721	0.03
USD 148,000	Occidental Petroleum Corp, 6.125%, 01/01/31	149,987	0.05	USD 187,000	Open Text Holdings Inc, 4.125%, 15/02/30	157,555	0.05
USD 82,000	Occidental Petroleum Corp, 7.500%, 01/05/31	88,150	0.03	USD 66,000	Option Care Health Inc, 4.375%, perpetual	56,595	0.02
USD 160,000	Occidental Petroleum Corp, 6.450%, 15/09/36	164,000	0.05	EUR 200,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 30/04/28	174,634	0.06
USD 25,000	Occidental Petroleum Corp, 7.950%, 15/06/39	28,250	0.01	USD 400,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 4.125%, 30/04/28	352,324	0.11

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/04/31	173,754	0.06	USD 80,000	Party City Holdings Inc, 8.750%, perpetual	53,800	0.02
USD 145,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 6.250%, 15/06/25	138,496	0.04	USD 50,000	Patrick Industries Inc, 7.500%, 15/10/27	46,250	0.01
USD 83,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 5.000%, 15/08/27	72,521	0.02	USD 25,000	Patrick Industries Inc, 4.750%, 01/05/29	18,606	0.01
USD 63,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.625%, 15/03/30	49,655	0.02	USD 99,000	Pattern Energy Operations LP / Pattern Energy Operations Inc, 4.500%, 15/08/28	86,724	0.03
USD 165,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.250%, perpetual	131,442	0.04	USD 41,000	Patterson-UTI Energy Inc, 3.950%, 01/02/28	34,129	0.01
USD 41,000	Owens & Minor Inc, 4.500%, 31/03/29	33,477	0.01	USD 50,000	Patterson-UTI Energy Inc, 5.150%, perpetual	42,959	0.01
USD 135,000	Owens & Minor Inc, 6.625%, perpetual	123,016	0.04	USD 50,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 4.000%, perpetual	36,044	0.01
USD 125,000	Owens-Brockway Glass Container Inc, 5.875%, 15/08/23	123,750	0.04	USD 400,000	PBF Holdings Co LLC / PBF Finance Corp, 9.250%, 15/05/25	418,500	0.13
USD 113,000	Owens-Brockway Glass Container Inc, 6.625%, 13/05/27	105,463	0.03	USD 78,000	PBF Holdings Co LLC / PBF Finance Corp, 7.250%, 15/06/25	72,911	0.02
USD 25,000	Owens-Brockway Glass Container Inc, 5.375%, perpetual	23,500	0.01	USD 63,000	PBF Holdings Co LLC / PBF Finance Corp, 6.000%, 15/02/28	52,723	0.02
USD 25,000	Owens-Brockway Glass Container Inc, 6.375%, perpetual	23,855	0.01	USD 130,000	PDC Energy Inc, 5.750%, 15/05/26	121,268	0.04
USD 150,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc, 6.375%, 01/02/27	143,625	0.05	USD 284,000	Pearl Merger Sub Inc, 6.750%, 01/10/28	267,401	0.09
USD 72,000	Pactiv Evergreen Group, 4.375%, perpetual	61,200	0.02	USD 60,000	PECF USS Intermediate Holdings III Corp, 8.000%, 15/11/29	47,550	0.02
USD 75,000	Pactiv LLC, 7.950%, perpetual	66,364	0.02	USD 106,000	Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In, 8.500%, 15/11/27	111,300	0.04
USD 225,000	Par Petroleum LLC / Par Petroleum Finance Corp, 7.750%, 15/12/25	211,261	0.07	USD 55,000	Penn National Gaming Inc, 5.625%, 15/01/27	48,263	0.02
USD 384,000	Par Pharmaceutical Inc, 7.500%, 01/04/27	291,840	0.09	USD 150,000	Penn Virginia Holdings LLC, 9.250%, 15/08/26	143,961	0.05
USD 200,000	Paramount Global, 6.375%, 30/03/62	177,468	0.06	USD 103,000	PennyMac Financial Services Inc, 4.250%, 15/02/29	75,705	0.02
USD 93,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 7.500%, 01/06/25	92,809	0.03	USD 147,000	PennyMac Financial Services Inc, 5.750%, 15/09/31	109,629	0.04
USD 109,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.875%, 01/10/28	99,483	0.03	USD 17,000	Penske Automotive Group Inc, 3.500%, 01/09/25	15,938	0.01
USD 134,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.875%, 15/05/29	115,061	0.04	USD 61,000	Penske Automotive Group Inc, 3.750%, perpetual	50,915	0.02
USD 50,000	Park River Holdings Inc, 6.750%, 01/08/29	32,426	0.01	USD 230,000	Performance Food Group Inc, 6.875%, 01/05/25	228,848	0.07
USD 75,000	Park River Holdings Inc, 5.625%, perpetual	46,741	0.01	USD 140,000	Performance Food Group Inc, 5.500%, 15/10/27	129,604	0.04
USD 50,000	Park-Ohio Industries Inc, 6.625%, 15/04/27	39,500	0.01	USD 32,000	Performance Food Group Inc, 4.250%, 01/08/29	26,673	0.01
				USD 200,000	Periama Holdings LLC, 5.950%, 19/04/26	179,000	0.06
				USD 250,000	PetSmart Inc / PetSmart Finance Corp, 4.750%, 15/02/28	215,526	0.07
				USD 100,000	PetSmart Inc / PetSmart Finance Corp, 7.750%, perpetual	90,250	0.03
				USD 74,000	Pgt Innovations Inc, 4.375%, 01/10/29	58,346	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 250,000	PHH Mortgage Corp, 7.875%, 15/03/26	220,437	0.07	USD 211,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.750%, 15/04/26	196,757	0.06
USD 143,000	Photo Holdings Merger Sub Inc, 8.500%, 01/10/26	107,959	0.03	USD 165,000	Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, 31/08/27	135,919	0.04
USD 82,000	Picasso Finance Sub Inc, 6.125%, 15/06/25	79,950	0.03	USD 100,000	Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, perpetual	82,375	0.03
USD 62,000	Pike Corp, 5.500%, 01/09/28	49,600	0.02	EUR 100,000	Primo Water Holdings Inc, 3.875%, 31/10/28	84,377	0.03
USD 140,000	Pilgrim's Pride Corp, 5.875%, 30/09/27	134,050	0.04	USD 101,000	Primo Water Holdings Inc, 4.375%, 30/04/29	82,490	0.03
USD 132,000	Pilgrim's Pride Corp, 4.250%, 15/04/31	109,945	0.04	USD 100,000	PROG Holdings Inc, 6.000%, 15/11/29	75,618	0.02
USD 161,000	Pilgrim's Pride Corp, 3.500%, perpetual	125,781	0.04	USD 66,000	PTC Inc, 3.625%, 15/02/25	62,390	0.02
USD 50,000	PL DEV Llc/Pld Fin Corp, 7.750%, 15/11/25	35,003	0.01	USD 63,000	PTC Inc, 4.000%, 15/02/28	56,871	0.02
USD 47,000	Plantronics Inc, 4.750%, 01/03/29	46,765	0.01	USD 155,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.625%, 01/03/29	121,880	0.04
USD 79,000	PM General Purchaser LLC, 9.500%, perpetual	63,830	0.02	USD 148,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.875%, 01/03/31	111,000	0.04
USD 25,000	Polar US Borrower LLC / Schenectady International Group Inc, 6.750%, perpetual	17,463	0.01	USD 224,000	QVC Inc, 4.750%, 15/02/27	176,960	0.06
USD 36,000	Post Holdings Inc, 5.750%, 01/03/27	34,875	0.01	USD 116,000	QVC Inc, 4.375%, 01/09/28	85,840	0.03
USD 211,000	Post Holdings Inc, 5.625%, 15/01/28	200,281	0.06	USD 50,000	QVC Inc, 5.450%, 15/08/34	34,500	0.01
USD 126,000	Post Holdings Inc, 5.500%, 15/12/29	112,641	0.04	USD 50,000	QVC Inc, 5.950%, 15/03/43	33,712	0.01
USD 175,000	Post Holdings Inc, 4.625%, 15/04/30	147,656	0.05	USD 47,000	Rackspace Technology Global Inc, 3.500%, 15/02/28	36,794	0.01
USD 293,000	Post Holdings Inc, 4.500%, 15/09/31	239,630	0.08	USD 160,000	Rackspace Technology Global Inc, 5.375%, 01/12/28	103,542	0.03
USD 23,000	Powdr Corp, 6.000%, 01/08/25	22,828	0.01	USD 75,000	Radian Group Inc, 4.500%, 01/10/24	70,553	0.02
USD 165,000	PowerTeam Services LLC, 9.033%, 04/12/25	132,957	0.04	USD 89,000	Radian Group Inc, 6.625%, 15/03/25	86,887	0.03
USD 200,000	PRA Group Inc, 5.000%, 01/10/29	165,254	0.05	USD 75,000	Radian Group Inc, 4.875%, 15/03/27	67,171	0.02
USD 207,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.625%, 01/09/29	147,376	0.05	USD 88,000	Radiate Holdco LLC / Radiate Finance Inc, 4.500%, 15/09/26	75,881	0.02
USD 95,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.875%, 01/09/31	65,931	0.02	USD 215,000	Radiate Holdco LLC / Radiate Finance Inc, 6.500%, 15/09/28	166,168	0.05
USD 45,000	Presidio Holdings Inc, 4.875%, 01/02/27	41,341	0.01	USD 104,000	Radiology Partners Inc, 9.250%, 01/02/28	77,679	0.02
USD 50,000	Presidio Holdings Inc, 8.250%, 01/02/28	43,949	0.01	USD 100,000	RAILWORKS HOLDINGS LP/R, 8.250%, 15/11/28	90,250	0.03
USD 75,000	Prestige Brands Inc, 5.125%, 15/01/28	69,698	0.02	USD 120,000	Rain CII Carbon LLC / CII Carbon Corp, 7.250%, 01/04/25	111,130	0.04
USD 47,000	Prestige Brands Inc, 3.750%, 01/04/31	38,972	0.01	USD 125,000	Range Resources Corp, 4.875%, 15/05/25	121,925	0.04
USD 192,000	Prime Healthcare Services Inc, 7.250%, 01/11/25	163,872	0.05	USD 124,000	Range Resources Corp, 8.250%, 15/01/29	126,567	0.04
USD 275,000	Prime Security Services Borrower LLC, 6.250%, 15/01/28	229,692	0.07	USD 12,000	Range Resources Corp, 4.750%, 15/02/30	10,762	0.00
USD 24,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.250%, 15/04/24	23,460	0.01	USD 64,000	Rattler Midstream LP, 5.625%, 15/07/25	63,960	0.02
				USD 289,000	Rayonier AM Products Inc, 7.625%, 15/01/26	252,152	0.08

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 72,000	Real Hero Merger Sub 2 Inc, 6.250%, 01/02/29	54,604	0.02	USD 276,000	Royal Caribbean Cruises, 4.250%, 01/07/26	196,059	0.06
USD 25,000	Realogy Group LLC / Realogy Co-Issuer Corp, 4.875%, 01/06/23	24,078	0.01	USD 68,000	Royal Caribbean Cruises Ltd, 3.700%, 15/03/28	43,180	0.01
USD 184,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.750%, perpetual	139,531	0.04	USD 180,000	RP Escrow Issuer LLC, 5.250%, 15/12/25	155,562	0.05
USD 228,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.250%, perpetual	168,720	0.05	USD 100,000	Ryan Specialty Group LLC, 4.375%, perpetual	87,000	0.03
USD 248,000	RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc, 9.750%, 01/12/26	242,999	0.08	USD 109,000	Sabre GLBL Inc, 9.250%, 15/04/25	105,027	0.03
USD 125,000	Rent-A-Center Inc, 6.375%, 15/02/29	97,500	0.03	USD 103,000	Sabre GLBL Inc, 7.375%, 01/09/25	96,112	0.03
USD 25,000	Resideo Funding Inc, 4.000%, perpetual	19,511	0.01	USD 100,000	Safeway Inc, 7.250%, 01/02/31	97,750	0.03
USD 25,000	Resolute Forest Products Inc, 4.875%, 01/03/26	22,626	0.01	USD 200,000	Sasol Financing USA LLC, 5.500%, 18/03/31	153,900	0.05
USD 200,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 16/04/29	162,918	0.05	USD 200,000	SASOL Financing USA LLC, 5.875%, 27/03/24	195,600	0.06
USD 50,000	Revlon Consumer Products Corp, 6.250%, perpetual	4,063	0.00	USD 200,000	SASOL Financing USA LLC, 6.500%, 27/09/28	181,100	0.06
USD 140,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu, 4.000%, 15/10/27	119,700	0.04	USD 237,000	SBA Communications Corp, 3.875%, 15/02/27	215,966	0.07
USD 126,000	RHP Hotel Properties LP / RHP Finance Corp, 4.750%, 15/10/27	111,908	0.04	USD 229,000	SBA Communications Corp, 3.125%, 01/02/29	187,436	0.06
USD 78,000	RHP Hotel Properties LP / RHP Finance Corp, 4.500%, 15/02/29	66,136	0.02	USD 150,000	SC Games Holdings, 6.625%, 01/03/30	127,500	0.04
USD 223,900	Rio Oil Finance Trust Series 2018-1, 8.200%, perpetual	231,781	0.07	USD 124,000	Scientific Games International Inc, 8.625%, 01/07/25	126,733	0.04
USD 59,000	Rite Aid Corp, 7.500%, 01/07/25	48,085	0.02	USD 126,000	Scientific Games International Inc, 7.000%, 15/05/28	119,032	0.04
USD 82,000	Rite Aid Corp, 8.000%, 15/11/26	63,960	0.02	USD 37,000	Scientific Games International Inc, 7.250%, 15/11/29	35,002	0.01
USD 66,000	RLJ Lodging Trust LP, 3.750%, 01/07/26	57,141	0.02	USD 194,000	SCIH Salt Holdings Inc, 4.875%, 01/05/28	161,043	0.05
USD 66,000	RLJ Lodging Trust LP, 4.000%, perpetual	54,181	0.02	USD 86,000	SCIH Salt Holdings Inc, 6.625%, perpetual	67,590	0.02
USD 134,000	ROBLOX Corp, 3.875%, perpetual	108,540	0.03	USD 200,000	SCIL IV LLC / SCIL USA Holdings LLC, 5.375%, perpetual	160,000	0.05
USD 147,000	Rockcliff Energy II LLC, 5.500%, 15/10/29	133,770	0.04	USD 75,000	Scotts Miracle-Gro Co, 4.500%, 15/10/29	61,818	0.02
USD 60,000	Rocket Software Inc, 6.500%, 15/02/29	43,729	0.01	USD 150,000	Scotts Miracle-Gro Co, 4.375%, 01/02/32	114,034	0.04
USD 75,000	Rockies Express Pipeline LLC, 3.600%, 15/05/25	67,985	0.02	USD 68,000	Scotts Miracle-Gro Co, 4.000%, perpetual	50,830	0.02
USD 50,000	Rockies Express Pipeline LLC, 4.800%, 15/05/30	41,625	0.01	USD 43,000	Scripps Escrow II Inc, 3.875%, 15/01/29	35,690	0.01
USD 75,000	Rockies Express Pipeline LLC, 6.875%, 15/04/40	62,063	0.02	USD 65,000	Scripps Escrow II Inc, 5.375%, 15/01/31	51,841	0.02
USD 87,000	Rockies Express Pipeline LLC, 4.950%, perpetual	74,385	0.02	USD 63,000	Scripps Escrow Inc, 5.875%, 15/07/27	55,154	0.02
USD 50,000	Rockies Express Pipeline LLC, 7.500%, perpetual	44,000	0.01	EUR 100,000	Sealed Air Corp, 4.500%, 15/09/23	105,371	0.03
USD 24,000	Roller Bearing Co of America Inc, 4.375%, 15/10/29	20,422	0.01	USD 25,000	Sealed Air Corp, 5.500%, 15/09/25	24,957	0.01
				USD 105,000	Sealed Air Corp, 4.000%, 01/12/27	94,659	0.03
				USD 100,000	Sealed Air Corp, 5.000%, 15/04/29	93,500	0.03
				USD 75,000	Sealed Air Corp, 6.875%, 15/07/33	75,562	0.02
				USD 25,000	Sealed Air Corp, 5.125%, perpetual	24,813	0.01

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 130,000	SeaWorld Parks & Entertainment Inc, 5.250%, perpetual	110,005	0.04	USD 136,000	Sirius XM Radio Inc, 3.125%, 01/09/26	120,013	0.04
USD 25,000	SEG Holdings LLC / SEG Finance Corp, 5.625%, 15/10/28	22,403	0.01	USD 54,000	Sirius XM Radio Inc, 5.000%, 01/08/27	49,954	0.02
USD 148,000	Select Medical Corp, 6.250%, 15/08/26	138,152	0.04	USD 328,000	Sirius XM Radio Inc, 4.000%, 15/07/28	283,720	0.09
USD 300,000	Sensata Technologies BV, 4.000%, 15/04/29	254,424	0.08	USD 252,000	Sirius XM Radio Inc, 5.500%, 01/07/29	229,635	0.07
USD 151,000	Sensata Technologies Inc, 3.750%, 15/02/31	121,020	0.04	USD 160,000	Sirius XM Radio Inc, 4.125%, 01/07/30	133,638	0.04
USD 114,000	Service Corp International/US, 4.625%, 15/12/27	107,160	0.03	USD 281,000	Sirius XM Radio Inc, 3.875%, 01/09/31	225,502	0.07
USD 80,000	Service Corp International/US, 5.125%, 01/06/29	75,560	0.02	USD 150,000	Six Flags Entertainment Corp, 4.875%, 31/07/24	142,500	0.05
USD 82,000	Service Corp International/US, 3.375%, 15/08/30	67,138	0.02	USD 20,000	Six Flags Entertainment Corp, 5.500%, 15/04/27	18,019	0.01
USD 130,000	Service Corp International/US, 4.000%, perpetual	110,987	0.04	USD 177,000	Six Flags Theme Parks Inc, 7.000%, 01/07/25	179,182	0.06
USD 125,000	Service Properties Trust, 4.650%, 15/03/24	107,459	0.03	USD 95,000	Sizzling Platter LLC / Sizzling Platter Finance Corp, 8.500%, 28/11/25	79,816	0.03
USD 80,000	Service Properties Trust, 4.350%, 01/10/24	64,873	0.02	USD 63,000	SLM Corp, 4.200%, 29/10/25	57,075	0.02
USD 225,000	Service Properties Trust, 4.500%, 15/03/25	177,846	0.06	USD 120,000	SLM Corp, 3.125%, perpetual	96,000	0.03
USD 182,000	Service Properties Trust, 7.500%, 15/09/25	166,757	0.05	USD 100,000	SM Energy Co, 5.625%, 01/06/25	94,500	0.03
USD 50,000	Service Properties Trust, 5.250%, 15/02/26	38,429	0.01	USD 105,000	SM Energy Co, 6.500%, 15/07/28	96,575	0.03
USD 25,000	Service Properties Trust, 4.750%, 01/10/26	18,217	0.01	USD 74,000	Sonic Automotive Inc, 4.625%, 15/11/29	57,336	0.02
USD 25,000	Service Properties Trust, 5.500%, 15/12/27	20,250	0.01	USD 93,000	Sonic Automotive Inc, 4.875%, 15/11/31	69,952	0.02
USD 25,000	Service Properties Trust, 3.950%, 15/01/28	17,115	0.01	USD 225,000	Sotheby's, 7.375%, 15/10/27	208,478	0.07
USD 75,000	Service Properties Trust, 4.950%, perpetual	51,375	0.02	USD 50,000	Southwestern Energy Co, 5.950%, 23/01/25	49,395	0.02
USD 100,000	Shea Homes LP / Shea Homes Funding Corp, 4.750%, 15/02/28	79,851	0.03	USD 200,000	Southwestern Energy Co, 8.375%, 15/09/28	210,750	0.07
USD 50,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 4.625%, 01/11/26	44,250	0.01	USD 148,000	Southwestern Energy Co, 5.375%, 15/03/30	136,530	0.04
USD 25,000	Signal Parent Inc, 6.125%, perpetual	15,628	0.00	USD 200,000	Southwestern Energy Co, 4.750%, 01/02/32	170,432	0.05
EUR 100,000	Silgan Holdings Inc, 3.250%, 15/03/25	98,524	0.03	USD 25,000	Spanish Broadcasting System Inc, 9.750%, perpetual	19,844	0.01
USD 97,000	Silgan Holdings Inc, 4.125%, 01/02/28	86,983	0.03	USD 82,000	Specialty Building Products Holdings LLC / SBP Finance Corp, 6.375%, 30/09/26	66,664	0.02
EUR 100,000	Silgan Holdings Inc, 2.250%, 01/06/28	82,205	0.03	USD 50,000	Spectrum Brands Inc, 5.750%, 15/07/25	49,370	0.02
USD 153,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 01/03/29	128,556	0.04	EUR 100,000	Spectrum Brands Inc, 4.000%, 01/10/26	98,687	0.03
USD 147,000	Sinclair Television Group Inc, 5.500%, 01/03/30	108,216	0.03	USD 125,000	Spectrum Brands Inc, 5.000%, 01/10/29	108,092	0.03
USD 67,000	Sinclair Television Group Inc, 4.125%, 01/12/30	53,142	0.02	USD 25,000	Spectrum Brands Inc, 5.500%, 15/07/30	22,518	0.01
				USD 43,000	Spectrum Brands Inc, 3.875%, 15/03/31	34,649	0.01
				USD 80,000	Speedway Motorsports LLC / Speedway Funding II Inc, 4.875%, perpetual	70,686	0.02

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	Spirit AeroSystems Inc, 3.950%, 15/06/23	46,875	0.01	USD 68,000	Stericycle Inc, 5.375%, 15/07/24	65,649	0.02
USD 45,000	Spirit AeroSystems Inc, 5.500%, 15/01/25	41,625	0.01	USD 70,000	Stericycle Inc, 3.875%, 15/01/29	57,225	0.02
USD 146,000	Spirit AeroSystems Inc, 7.500%, 15/04/25	135,597	0.04	USD 50,000	Stevens Holdings Co Inc, 6.125%, 01/10/26	48,250	0.02
USD 180,000	Spirit AeroSystems Inc, 4.600%, 15/06/28	132,894	0.04	USD 200,000	Stillwater Mining Co, 4.000%, perpetual	166,400	0.05
USD 50,000	Spirit AeroSystems Inc, 3.850%, perpetual	42,750	0.01	USD 95,000	StoneX Group Inc, 8.625%, perpetual	95,237	0.03
USD 375,000	Sprint Capital Corp, 6.875%, 15/11/28	394,320	0.13	USD 124,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 01/06/31	104,039	0.03
USD 300,000	Sprint Capital Corp, 8.750%, 15/03/32	361,044	0.12	USD 25,000	Sugarhouse HSP Gaming Prop Mezz LP / Sugarhouse HSP Gaming Finance Corp, 5.875%, 15/05/25	22,994	0.01
USD 650,000	Sprint Corp, 7.875%, 15/09/23	670,312	0.21	USD 50,000	Summit Materials LLC / Summit Materials Finance Corp, 6.500%, 15/03/27	48,221	0.02
USD 325,000	Sprint Corp, 7.125%, 15/06/24	333,531	0.11	USD 126,000	Summit Materials LLC / Summit Materials Finance Corp, 5.250%, 15/01/29	109,935	0.04
USD 500,000	Sprint Corp, 7.625%, 15/02/25	524,632	0.17	USD 35,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 5.750%, 15/04/25	27,388	0.01
USD 100,000	SPX FLOW Inc, 8.750%, perpetual	83,750	0.03	USD 200,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 8.500%, 15/10/26	179,500	0.06
USD 96,000	Square Inc, 2.750%, 01/06/26	85,174	0.03	USD 95,000	SunCoke Energy Inc, 4.875%, 30/06/29	75,056	0.02
USD 180,000	Square Inc, 3.500%, 01/06/31	143,435	0.05	USD 200,000	Sunnova Energy Corp, 5.875%, perpetual	171,707	0.05
USD 196,000	SRM Escrow Issuer LLC, 6.000%, 01/11/28	164,671	0.05	USD 41,000	Sunoco LP / Sunoco Finance Corp, 6.000%, 15/04/27	39,079	0.01
USD 70,000	SRS Distribution Inc, 4.625%, 01/07/28	61,250	0.02	USD 75,000	Sunoco LP / Sunoco Finance Corp, 5.875%, 15/03/28	68,382	0.02
USD 200,000	SRS Distribution Inc, 6.000%, 01/12/29	157,046	0.05	USD 308,000	Sunoco LP / Sunoco Finance Corp, 4.500%, 15/05/29	252,561	0.08
USD 50,000	SRS Distribution Inc, 6.125%, perpetual	39,422	0.01	USD 116,000	Surgery Center Holdings Inc, 10.000%, 15/04/27	112,363	0.04
USD 276,000	SS&C Technologies Inc, 5.500%, 30/09/27	257,370	0.08	USD 150,000	SWF Escrow Issuer Corp, 6.500%, 01/10/29	100,875	0.03
EUR 100,000	Standard Industries Inc, 2.250%, 21/11/26	81,608	0.03	USD 95,000	Switch Ltd, 3.750%, 15/09/28	93,881	0.03
USD 104,000	Standard Industries Inc, 5.000%, 15/02/27	92,900	0.03	USD 95,000	Switch Ltd, 4.125%, 15/06/29	94,033	0.03
USD 170,000	Standard Industries Inc, 4.750%, 15/01/28	144,784	0.05	USD 100,000	Sylvamo Corp, 7.000%, 01/09/29	92,131	0.03
USD 342,000	Standard Industries Inc, 4.375%, 15/07/30	269,752	0.09	USD 72,000	Syneos Health Inc, 3.625%, 15/01/29	60,963	0.02
USD 144,000	Standard Industries Inc, 3.375%, 15/01/31	106,357	0.03	USD 75,000	Synovus Financial Corp, 5.900%, perpetual	72,514	0.02
USD 378,000	Staples Inc, 7.500%, 15/04/26	318,276	0.10	USD 82,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 5.500%, 15/01/28	69,823	0.02
USD 160,000	Staples Inc, 10.750%, 15/04/27	105,600	0.03	USD 130,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 31/12/30	107,900	0.03
USD 25,000	Starwood Property Trust Inc, 5.500%, 01/11/23	24,719	0.01	USD 103,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 7.500%, perpetual	99,685	0.03
USD 100,000	Starwood Property Trust Inc, 3.750%, 31/12/24	91,000	0.03				
USD 75,000	Starwood Property Trust Inc, 4.750%, 15/03/25	68,646	0.02				
USD 100,000	Starwood Property Trust Inc, 3.625%, 15/07/26	85,000	0.03				
USD 50,000	Starwood Property Trust Inc, 4.375%, perpetual	43,558	0.01				
USD 92,000	Station Casinos LLC, 4.500%, 15/02/28	77,704	0.02				
USD 50,000	Station Casinos LLC, 4.625%, 01/12/31	39,000	0.01				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 95,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, perpetual	78,375	0.03	USD 265,000	Terrier Media Buyer Inc, 8.875%, 15/12/27	209,061	0.07
USD 78,000	Talos Production Inc, 12.000%, 15/01/26	80,691	0.03	USD 118,000	Thor Industries Inc, 4.000%, 15/10/29	93,456	0.03
USD 47,000	Tap Rock Resources LLC, 7.000%, 01/10/26	44,377	0.01	USD 50,000	Titan International Inc, 7.000%, 30/04/28	46,970	0.02
USD 50,000	Taylor Morrison Communities Inc, 6.625%, 15/07/27	47,895	0.02	USD 275,000	TK Elevator US Newco Inc, 5.250%, 15/07/27	245,180	0.08
USD 25,000	Taylor Morrison Communities Inc, 5.750%, 15/01/28	22,432	0.01	USD 50,000	TKC Holdings Inc, 6.875%, perpetual	42,749	0.01
USD 137,000	Taylor Morrison Communities Inc, 5.875%, perpetual	126,274	0.04	USD 126,000	TKC Holdings Inc, 10.500%, perpetual	103,089	0.03
USD 93,000	Taylor Morrison Communities Inc, 5.125%, perpetual	77,235	0.02	USD 78,000	T-Mobile USA Inc, 2.250%, 15/02/26	70,754	0.02
USD 124,000	Team Health Holdings Inc, 6.375%, 01/02/25	86,639	0.03	USD 120,000	T-Mobile USA Inc, 4.750%, 01/02/28	116,305	0.04
USD 55,000	TEGNA Inc, 4.750%, 15/03/26	52,786	0.02	USD 48,000	T-Mobile USA Inc, 2.625%, 15/02/29	40,408	0.01
USD 136,000	TEGNA Inc, 4.625%, 15/03/28	127,565	0.04	USD 81,000	T-Mobile USA Inc, 3.375%, 15/04/29	70,809	0.02
USD 190,000	TEGNA Inc, 5.000%, 15/09/29	178,541	0.06	USD 244,000	T-Mobile USA Inc, 2.875%, 15/02/31	200,997	0.06
USD 106,000	Teleflex Inc, 4.625%, 15/11/27	97,785	0.03	USD 400,000	T-Mobile USA Inc, 3.500%, 15/04/31	347,800	0.11
USD 37,000	Teleflex Inc, 4.250%, 01/06/28	33,494	0.01	USD 122,000	T-Mobile USA Inc, 2.250%, perpetual	110,666	0.04
USD 25,000	Tempo Acquisition LLC / Tempo Acquisition Finance Corp, 5.750%, 01/06/25	23,514	0.01	USD 292,000	T-Mobile USA Inc, 2.625%, perpetual	264,990	0.08
USD 234,000	Tempur Sealy International Inc, 4.000%, 15/04/29	188,496	0.06	USD 144,000	T-Mobile USA Inc, 3.375%, perpetual	125,883	0.04
USD 130,000	Tempur Sealy International Inc, 3.875%, 15/10/31	97,500	0.03	USD 140,000	T-Mobile USA Inc, 3.500%, perpetual	121,730	0.04
USD 100,000	Tenet Healthcare Corp, 6.750%, 15/06/23	102,955	0.03	USD 25,000	TMS International Corp, 6.250%, perpetual	18,098	0.01
USD 488,000	Tenet Healthcare Corp, 4.625%, 15/07/24	459,507	0.15	USD 96,763	Topaz Solar Farms LLC, 5.750%, perpetual	87,812	0.03
USD 328,000	Tenet Healthcare Corp, 4.875%, 01/01/26	301,760	0.10	USD 55,000	TopBuild Corp, 3.625%, 15/03/29	43,299	0.01
USD 129,000	Tenet Healthcare Corp, 6.250%, 01/02/27	118,734	0.04	USD 70,000	TopBuild Corp, 4.125%, 15/02/32	53,759	0.02
USD 200,000	Tenet Healthcare Corp, 5.125%, 01/11/27	180,000	0.06	USD 43,000	Townsquare Media Inc, 6.875%, 01/02/26	38,272	0.01
USD 493,000	Tenet Healthcare Corp, 6.125%, 01/10/28	439,081	0.14	USD 86,000	TPC Group Inc, 10.500%, 01/08/24	47,094	0.02
USD 248,000	Tenet Healthcare Corp, 4.250%, 01/06/29	209,434	0.07	USD 205,000	TPro Acquisition Corp, 11.000%, perpetual	198,856	0.06
USD 250,000	Tenet Healthcare Corp, 4.375%, 15/01/30	211,507	0.07	USD 690,000	TransDigm Inc, 6.250%, 15/03/26	665,643	0.21
USD 50,000	Tenet Healthcare Corp, 6.875%, perpetual	44,469	0.01	USD 215,000	TransDigm Inc, 6.375%, 15/06/26	201,025	0.06
USD 247,000	Tenneco Inc, 7.875%, 15/01/29	238,641	0.08	USD 332,000	TransDigm Inc, 7.500%, 15/03/27	313,212	0.10
USD 107,000	Tenneco Inc, 5.125%, 15/04/29	100,717	0.03	USD 296,000	TransDigm Inc, 5.500%, 15/11/27	250,490	0.08
USD 49,000	Terex Corp, 5.000%, 15/05/29	41,650	0.01	USD 144,000	TransDigm Inc, 4.625%, 15/01/29	116,330	0.04
USD 100,000	Terraform Global Operating LLC, 6.125%, perpetual	95,043	0.03	USD 130,000	TransDigm Inc, 4.875%, 01/05/29	105,825	0.03
USD 101,000	TerraForm Power Operating LLC, 5.000%, 31/01/28	91,480	0.03	USD 35,000	TransMontaigne Partners LP / TLP Finance Corp, 6.125%, 15/02/26	30,931	0.01
USD 151,000	TerraForm Power Operating LLC, 4.750%, perpetual	127,367	0.04	USD 126,000	Travel & Leisure Co, 6.625%, 31/07/26	119,624	0.04
				USD 150,000	Travel & Leisure Co, 6.000%, 01/04/27	135,667	0.04



## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Travel & Leisure Co, 4.500%, 01/12/29	154,927	0.05	USD 157,000	United Rentals North America Inc, 5.500%, 15/05/27	153,964	0.05
USD 45,000	TreeHouse Foods Inc, 4.000%, 01/09/28	36,663	0.01	USD 131,000	United Rentals North America Inc, 4.875%, 15/01/28	123,441	0.04
USD 50,000	TRI Pointe Group Inc / TRI Pointe Homes Inc, 5.875%, 15/06/24	48,655	0.02	USD 57,000	United Rentals North America Inc, 5.250%, 15/01/30	52,868	0.02
USD 25,000	Tri Pointe Homes Inc, 5.250%, 01/06/27	21,854	0.01	USD 90,000	United Rentals North America Inc, 3.875%, 15/02/31	75,923	0.02
USD 150,000	Tri Pointe Homes Inc, 5.700%, 15/06/28	129,448	0.04	USD 180,000	United Rentals North America Inc, 3.750%, 15/01/32	147,843	0.05
USD 150,000	Trident TPI Holdings Inc, 9.250%, 01/08/24	137,226	0.04	USD 99,000	United Rentals North America Inc, 4.000%, perpetual	84,633	0.03
USD 50,000	TriMas Corp, 4.125%, perpetual	42,684	0.01	USD 125,000	United States Cellular Corp, 6.700%, perpetual	119,062	0.04
USD 50,000	Trinity Industries Inc, 4.550%, perpetual	48,668	0.02	USD 128,000	United States Steel Corp, 6.875%, 01/03/29	110,720	0.04
USD 99,000	TripAdvisor Inc, 7.000%, 15/07/25	96,006	0.03	USD 50,000	United States Steel Corp, 6.650%, perpetual	38,839	0.01
USD 230,000	Triton Water Holdings Inc, 6.250%, 01/04/29	163,300	0.05	USD 229,000	United Wholesale Mortgage LLC, 5.500%, 15/11/25	182,788	0.06
USD 162,000	Triumph Group Inc, 8.875%, 01/06/24	163,194	0.05	USD 95,000	United Wholesale Mortgage LLC, 5.750%, perpetual	75,822	0.02
USD 60,000	Triumph Group Inc, 6.250%, 15/09/24	53,378	0.02	USD 128,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC, 6.000%, perpetual	89,085	0.03
USD 70,000	Triumph Group Inc, 7.750%, 15/08/25	53,900	0.02	USD 45,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 4.750%, 15/04/28	36,813	0.01
USD 194,000	Tronox Inc, 4.625%, 15/03/29	156,129	0.05	USD 190,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC, 6.500%, perpetual	139,175	0.04
USD 67,000	TTM Technologies Inc, 4.000%, 01/03/29	56,302	0.02	USD 41,000	Univar Solutions USA Inc/Washington, 5.125%, 01/12/27	38,158	0.01
USD 58,000	Tutor Perini Corp, 6.875%, 01/05/25	47,401	0.02	USD 200,000	Univision Communications Inc, 5.125%, 15/02/25	188,200	0.06
USD 68,000	Twilio Inc, 3.625%, perpetual	57,168	0.02	USD 229,000	Univision Communications Inc, 6.625%, 01/06/27	217,701	0.07
USD 43,000	Twilio Inc, 3.875%, perpetual	35,379	0.01	USD 142,000	Univision Communications Inc, 4.500%, 01/05/29	118,857	0.04
USD 76,000	Twitter Inc, 3.875%, 15/12/27	71,464	0.02	USD 78,000	Univision Communications Inc, 7.375%, 30/06/30	76,569	0.02
USD 160,000	Twitter Inc, 5.000%, 01/03/30	151,800	0.05	USD 184,000	Urban One Inc, 7.375%, 01/02/28	157,550	0.05
USD 236,000	Uber Technologies Inc, 7.500%, 15/05/25	231,708	0.08	USD 138,000	US Acute Care Solutions LLC, 6.375%, 01/03/26	123,581	0.04
USD 350,000	Uber Technologies Inc, 4.500%, 15/08/29	287,551	0.09	USD 194,000	US Foods Inc, 6.250%, 15/04/25	193,515	0.06
USD 43,000	Uber Technologies Inc, 6.250%, perpetual	39,768	0.01	USD 26,000	US Foods Inc, 4.750%, 15/02/29	22,729	0.01
EUR 100,000	UGI International LLC, 2.500%, 01/12/29	78,400	0.03	USD 100,000	US Foods Inc, 4.625%, 01/06/30	85,166	0.03
USD 75,000	Under Armour Inc, 3.250%, 15/06/26	64,515	0.02	USD 70,000	US Renal Care Inc, 10.625%, perpetual	24,675	0.01
USD 232,000	Unifrax Escrow Issuer Corp, 5.250%, 30/09/28	185,112	0.06	USD 254,000	USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/04/26	228,753	0.07
USD 25,000	Unisys Corp, 6.875%, 01/11/27	21,820	0.01	USD 109,000	USI Inc, 6.875%, 01/05/25	105,185	0.03
USD 50,000	United Airlines Holdings Inc, 5.000%, 01/02/24	48,016	0.02	USD 47,000	Vail Resorts Inc, 6.250%, 15/05/25	46,942	0.01
USD 25,000	United Airlines Holdings Inc, 4.875%, 15/01/25	23,224	0.01	USD 51,000	Valvoline Inc, 4.250%, 15/02/30	42,585	0.01
USD 276,000	United Airlines Inc, 4.375%, 15/04/26	246,330	0.08	USD 95,000	Valvoline Inc, 3.625%, 15/06/31	75,848	0.02
USD 403,000	United Airlines Inc, 4.625%, 15/04/29	339,276	0.11				
USD 64,000	United Natural Foods Inc, 6.750%, 15/10/28	59,808	0.02				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Corporate Bonds - 96.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 175,000	Venture Global Calcasieu Pass LLC, 3.875%, 15/08/29	153,077	0.05	USD 244,000	Western Midstream Operating LP, 4.550%, 01/02/30	211,060	0.07
USD 142,000	Venture Global Calcasieu Pass LLC, 4.125%, 15/08/31	121,736	0.04	USD 100,000	Western Midstream Operating LP, 5.450%, 01/04/44	83,114	0.03
USD 250,000	Venture Global Calcasieu Pass LLC, 3.875%, perpetual	206,250	0.07	USD 100,000	Western Midstream Operating LP, 5.300%, 01/03/48	80,615	0.03
USD 150,000	Vericast Corp, 11.000%, perpetual	144,000	0.05	USD 65,000	Western Midstream Operating LP, 5.500%, 15/08/48	52,975	0.02
USD 300,000	Veritas US Inc / Veritas Bermuda Ltd, 7.500%, 01/09/25	223,125	0.07	USD 90,000	Western Midstream Operating LP, 5.750%, 01/02/50	72,347	0.02
USD 170,000	Verscend Escrow Corp, 9.750%, 15/08/26	165,325	0.05	USD 76,000	WeWork Cos Inc, 7.875%, 01/05/25	55,616	0.02
USD 126,000	Vertiv Group Corp, 4.125%, perpetual	102,302	0.03	USD 100,000	WEWORK COS LLC/WW CO OBL, 5.000%, 10/07/25	64,586	0.02
USD 93,000	ViacomCBS Inc, 6.250%, 28/02/57	80,910	0.03	USD 174,000	White Cap Buyer LLC, 6.875%, 15/10/28	139,200	0.04
USD 181,000	Viasat Inc, 5.625%, 15/09/25	152,026	0.05	USD 25,000	White Cap Parent LLC, 8.250%, perpetual	20,813	0.01
USD 75,000	Viasat Inc, 6.500%, 15/07/28	51,662	0.02	USD 143,000	William Carter Co, 5.625%, 15/03/27	133,907	0.04
USD 75,000	Viavi Solutions Inc, 3.750%, 01/10/29	62,821	0.02	USD 39,000	Williams Scotsman International Inc, 4.625%, 15/08/28	33,248	0.01
USD 200,000	Vibrantz Technologies Inc, 9.000%, perpetual	140,985	0.05	USD 396,000	Windstream Escrow LLC / Windstream Escrow Finance Corp, 7.750%, 15/08/28	318,780	0.10
USD 168,000	Victoria's Secret & Co, 4.625%, 15/07/29	126,590	0.04	USD 125,000	Winnebago Industries Inc, 6.250%, 15/07/28	114,468	0.04
USD 95,000	Victors Merger Corp, 6.375%, 15/05/29	57,950	0.02	USD 120,000	WMG Acquisition Corp, 3.875%, 15/07/30	99,786	0.03
USD 111,000	Vine Energy Holdings LLC, 6.750%, perpetual	107,340	0.03	USD 74,000	WMG Acquisition Corp, 3.000%, 15/02/31	57,399	0.02
USD 50,000	Viper Energy Partners LP, 5.375%, 01/11/27	47,795	0.02	EUR 125,000	WMG Acquisition Corp, 2.250%, 15/08/31	99,220	0.03
USD 25,000	Vista Outdoor Inc, 4.500%, 15/03/29	19,129	0.01	USD 100,000	WMG Acquisition Corp, 3.750%, perpetual	83,500	0.03
USD 50,000	Vm Consolidated Inc, 5.500%, perpetual	39,875	0.01	USD 84,000	Wolverine Escrow LLC, 9.000%, 15/11/26	48,955	0.02
USD 247,000	W&T Offshore Inc, 9.750%, 01/11/23	235,267	0.08	USD 18,000	Wolverine Escrow LLC, 13.125%, perpetual	5,617	0.00
USD 75,000	Wabash National Corp, 4.500%, 15/10/28	57,375	0.02	USD 73,000	Wolverine World Wide Inc, 4.000%, 15/08/29	58,571	0.02
USD 88,000	WASH Multifamily Acquisition Inc, 5.750%, 15/04/26	82,940	0.03	USD 25,000	World Acceptance Corp, 7.000%, 01/11/26	17,875	0.01
USD 145,000	Waste Pro USA Inc, 5.500%, 15/02/26	128,803	0.04	USD 146,000	WR Grace Holdings LLC, 5.625%, 15/08/29	107,492	0.03
USD 112,000	Watco Cos LLC / Watco Finance Corp, 6.500%, 15/06/27	102,536	0.03	USD 200,000	WR Grace Holdings LLC, 5.625%, perpetual	193,762	0.06
USD 50,000	Weekley Homes LLC / Weekley Finance Corp, 4.875%, 15/09/28	39,432	0.01	USD 63,000	WW International Inc, 4.500%, perpetual	41,955	0.01
USD 195,000	Welbilt Inc, 9.500%, 15/02/24	194,512	0.06	USD 91,000	Wyndham Hotels & Resorts Inc, 4.375%, 15/08/28	79,594	0.03
USD 205,000	Werner FinCo LP / Werner FinCo Inc, 8.750%, perpetual	178,129	0.06	USD 420,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.500%, 01/03/25	384,300	0.12
USD 235,000	WESCO Distribution Inc, 7.125%, 15/06/25	233,638	0.07	USD 112,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.250%, 15/05/27	94,920	0.03
USD 223,000	WESCO Distribution Inc, 7.250%, 15/06/28	220,547	0.07				
USD 75,000	Western Global Airlines, 10.375%, perpetual	72,191	0.02				
USD 398,000	Western Midstream Operating LP, 3.600%, 01/02/25	366,657	0.12				

## Schedule of Investments *(continued)* as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 96.47% <i>(continued)</i>				Government Bonds - 0.20% <i>(continued)</i>			
United States <i>(continued)</i>				Turkey			
USD 100,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 7.750%, 15/04/25	97,326	0.03	USD 200,000	Turkiye Ihracat Kredi Bankasi A/S, 5.750%, perpetual	166,800	0.05
USD 105,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 5.125%, 01/10/29	82,162	0.03	USD 200,000	Turkiye Ihracat Kredi Bankasi AS, 5.375%, perpetual	188,800	0.06
USD 75,000	Xerox Corp, 6.750%, 15/12/39	63,541	0.02	<b>Total Turkey</b>		<b>355,600</b>	<b>0.11</b>
USD 82,000	Xerox Holdings Corp, 5.000%, 15/08/25	76,275	0.02	Uzbekistan			
USD 161,000	Xerox Holdings Corp, 5.500%, 15/08/28	134,354	0.04	USD 200,000	Uzbekneftegaz Jsc, 4.750%, perpetual	157,702	0.05
USD 143,000	Xhr Lp, 4.875%, 01/06/29	122,674	0.04	<b>Total Uzbekistan</b>		<b>157,702</b>	<b>0.05</b>
USD 41,000	XHR LP, 6.375%, 15/08/25	39,539	0.01	<b>Total Government Bonds</b>			
USD 63,000	XPO Logistics Inc, 6.250%, 01/05/25	62,528	0.02	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
USD 25,000	Yum! Brands Inc, 3.875%, 01/11/23	24,855	0.01	<b>301,928,715</b>			
USD 132,000	Yum! Brands Inc, 4.750%, 15/01/30	119,790	0.04	Other transferable securities			
USD 186,000	Yum! Brands Inc, 3.625%, 15/03/31	156,240	0.05	Corporate Bonds - 2.35%			
USD 342,000	Yum! Brands Inc, 4.625%, 31/01/32	300,758	0.10	Bermuda			
USD 100,000	Yum! Brands Inc, 5.375%, 01/04/32	91,848	0.03	USD 150,000	Fly Leasing Ltd, 7.000%, 15/10/24	108,784	0.04
USD 50,000	Yum! Brands Inc, 6.875%, perpetual	50,750	0.02	<b>Total Bermuda</b>		<b>108,784</b>	<b>0.04</b>
USD 30,000	Yum! Brands Inc, 5.350%, perpetual	24,863	0.01	Brazil			
USD 232,000	Zayo Group Holdings Inc, 4.000%, 01/03/27	191,697	0.06	USD 25,000	Centrais Eletricas Brasileiras SA, 3.625%, perpetual	23,750	0.01
USD 244,000	Zayo Group Holdings Inc, 6.125%, 01/03/28	176,195	0.06	USD 200,000	Centrais Eletricas Brasileiras SA, 4.625%, perpetual	169,460	0.05
USD 200,000	ZF North America Capital Inc, 4.750%, 29/04/25	183,894	0.06	USD 200,000	Oi Move! SA, 8.750%, 30/07/26	194,400	0.06
USD 70,000	ZIPRECRUITER INC, 5.000%, perpetual	58,800	0.02	<b>Total Brazil</b>		<b>387,610</b>	<b>0.12</b>
USD 76,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp, 3.875%, 01/02/29	64,085	0.02	Canada			
<b>Total United States</b>		<b>159,770,045</b>	<b>51.16</b>	USD 252,000	Bausch Health Cos Inc, 4.875%, 01/06/28	196,094	0.06
Uzbekistan				USD 128,000	Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC, 6.000%, 15/09/28	105,958	0.04
USD 250,000	UzAuto Motors AJ, 4.850%, perpetual	210,000	0.07	CAD 100,000	Parkland Corp, 6.000%, perpetual	72,225	0.02
<b>Total Uzbekistan</b>		<b>210,000</b>	<b>0.07</b>	<b>Total Canada</b>		<b>374,277</b>	<b>0.12</b>
<b>Total Corporate Bonds</b>				Germany			
<b>301,305,216</b>				EUR 100,000			
<b>96.47</b>				Deutsche Lufthansa AG, 3.750%, perpetual			
Government Bonds - 0.20%				EUR 202,500			
Pakistan				Vertical Holdco GmbH, 6.625%, perpetual			
USD 200,000	Pakistan Water & Power, 7.500%, 04/06/31	110,197	0.04	<b>Total Germany</b>		<b>264,459</b>	<b>0.09</b>
<b>Total Pakistan</b>		<b>110,197</b>	<b>0.04</b>	Ireland			
				USD 50,000	Virgin Media Vendor Financing Notes IV DAC, 5.000%, perpetual	41,374	0.01
				<b>Total Ireland</b>		<b>41,374</b>	<b>0.01</b>
				Italy			
				GBP 100,000	Intesa Sanpaolo SpA, 5.148%, 10/06/30	104,887	0.03
				USD 125,000	INTESA SANPAOLO SPA, 4.950%, 01/06/42	84,789	0.03
				<b>Total Italy</b>		<b>189,676</b>	<b>0.06</b>
				Luxembourg			
				EUR 100,000	Flamingo Lux li SA, 5.000%, 31/03/29	77,259	0.03
				<b>Total Luxembourg</b>		<b>77,259</b>	<b>0.03</b>

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 2.35% (continued)				Corporate Bonds - 2.35% (continued)			
Netherlands				United States (continued)			
EUR 200,000	Abertis Finance BV, 3.248%, perpetual	166,768	0.06	USD 30,000	Diebold Nixdorf Inc, 9.375%, 15/07/25	20,970	0.01
EUR 100,000	Nobel Bidco Bv, 3.125%, 15/06/28	70,045	0.02	USD 638,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc, 5.875%, 15/08/27	548,422	0.18
EUR 100,000	Telefonica Europe BV, 5.875%, perpetual	103,238	0.03	USD 80,000	Element Solutions Inc, 3.875%, 01/09/28	66,010	0.02
EUR 100,000	Telefonica Europe BV, 4.375%, perpetual	99,700	0.03	USD 178,000	Encino Acquisition Partners Holdings LLC, 8.500%, 01/05/28	168,014	0.05
<b>Total Netherlands</b>		<b>439,751</b>	<b>0.14</b>	USD 25,000	Graphic Packaging International LLC, 3.500%, 15/03/28	21,500	0.01
Norway				USD 149,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 01/02/31	128,721	0.04
EUR 100,000	Adevinta ASA, 3.000%, 15/11/27	87,295	0.03	EUR 100,000	IQVIA Inc, 2.875%, 15/06/28	88,826	0.03
<b>Total Norway</b>		<b>87,295</b>	<b>0.03</b>	USD 200,000	Jefferies Finance LLC / JFIN Co-Issuer Corp, 5.000%, 15/08/28	164,500	0.05
Spain				USD 100,000	Jefferson Capital Holdings LLC, 6.000%, 15/08/26	87,500	0.03
USD 250,000	Ai Candelaria Spain Slu, 5.750%, perpetual	183,340	0.06	USD 71,000	K Hovnanian Enterprises Inc, 7.750%, perpetual	69,580	0.02
<b>Total Spain</b>		<b>183,340</b>	<b>0.06</b>	USD 75,000	Laredo Petroleum Inc, 7.750%, 31/07/29	68,226	0.02
United Kingdom				USD 55,000	Legends Hospitality Holdings Co LLC / Legends Hospitality Co-Issuer Inc, 5.000%, 01/02/26	46,090	0.01
GBP 150,000	Bellis Acquisition Co Pl, 4.500%, 16/02/26	145,734	0.05	USD 136,000	Magic Mergeco Inc, 5.250%, 01/05/28	106,892	0.03
GBP 100,000	Deuce Finco, 5.500%, 15/06/27	96,228	0.03	USD 50,000	MoneyGram International Inc, 5.375%, 01/08/26	47,475	0.02
EUR 100,000	Vodafone Group PLC, 4.200%, 03/10/78	92,000	0.03	USD 55,000	NCR Corp, 5.250%, perpetual	47,438	0.02
EUR 300,000	Vodafone Group PLC, 3.100%, 03/01/79	299,481	0.09	USD 246,000	Novelis Corp, 4.750%, 30/01/30	204,470	0.07
<b>Total United Kingdom</b>		<b>633,443</b>	<b>0.20</b>	USD 50,000	Penn National Gaming Inc, 4.125%, 01/07/29	37,940	0.01
United States				USD 124,000	PennyMac Financial Services Inc, 5.375%, 15/10/25	108,102	0.03
USD 40,000	Adtalem Global Education Inc, 5.500%, 01/03/28	35,700	0.01	USD 250,000	Pitney Bowes Inc, 6.875%, perpetual	198,102	0.06
USD 50,000	Ahead DB Holdings LLC, 6.625%, 01/05/28	41,439	0.01	USD 50,000	Pitney Bowes Inc, 7.250%, perpetual	37,827	0.01
USD 200,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.000%, 01/06/29	145,645	0.05	USD 43,000	Playtika Holdings Corp, 4.250%, 15/03/29	35,475	0.01
USD 193,000	Ambience Merger Sub Inc, 7.125%, 15/07/29	109,527	0.04	USD 190,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 2.875%, 15/10/26	157,018	0.05
USD 178,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.375%, 15/06/29	159,410	0.05	USD 82,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 4.000%, 15/10/33	58,220	0.02
USD 74,000	Antero Resources Corp, 5.375%, 01/03/30	67,475	0.02	USD 25,000	Science Applications International Corp, 4.875%, 01/04/28	23,313	0.01
USD 47,000	Arches Buyer Inc, 4.250%, 01/06/28	38,150	0.01	USD 25,000	Sensata Technologies Inc, 4.375%, 15/02/30	21,236	0.01
USD 50,000	At Home Group Inc, 4.875%, 15/07/28	36,250	0.01	USD 100,000	Solaris Midstream Holdings LLC, 7.625%, 01/04/26	94,567	0.03
USD 40,000	Beacon Roofing Supply Inc, 4.125%, 15/05/29	32,529	0.01	USD 50,000	StoneMor Inc, 8.500%, perpetual	44,250	0.01
USD 55,000	Callon Petroleum Co, 9.000%, 01/04/25	58,300	0.02	USD 50,000	Synaptics Inc, 4.000%, 15/06/29	40,599	0.01
USD 274,000	CCO Holdings LLCP CORP, 4.250%, 15/01/34	211,665	0.07	USD 75,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, perpetual	66,937	0.02
USD 186,000	Compass Group Diversified Holdings LLC, 5.250%, 15/04/29	153,450	0.05				
USD 76,000	CoreLogic Inc, 4.500%, perpetual	58,520	0.02				
USD 25,000	Crocs Inc, 4.250%, perpetual	18,492	0.01				
USD 149,000	Curo Group Holdings Corp, 7.500%, 01/08/28	93,440	0.03				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Corporate Bonds - 2.35% (continued)			
United States (continued)			
USD 43,000	TriNet Group Inc, 3.500%, perpetual	35,386	0.01
USD 409,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC, 7.875%, 15/02/25	394,685	0.13
USD 55,000	Wheel Pros Inc, 6.500%, 15/05/29	38,835	0.01
Total United States		4,537,118	1.45
Total Corporate Bonds		7,324,386	2.35
Total Other transferable securities		7,324,386	2.35
TOTAL INVESTMENTS		309,253,101	99.02

### Derivatives

Forward Foreign Exchange Contracts – (1.11)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 06/07/22	BNP Paribas SA	188,000	138,758	669	0.00
Bought CAD / Sold GBP, due 06/07/22	BNP Paribas SA	12,000	7,655	5	0.00
Bought CAD / Sold NOK, due 06/07/22	BNP Paribas SA	624,000	4,759,403	2,003	0.00
Bought EUR / Sold GBP, due 06/07/22	BNP Paribas SA	748,562	641,900	3,070	0.00
Bought EUR / Sold GBP, due 06/07/22	Merrill Lynch International	16,377	14,000	120	0.00
Bought EUR / Sold NOK, due 06/07/22	Barclays Bank PLC	71,000	716,089	1,750	0.00
Bought EUR / Sold NOK, due 06/07/22	BNP Paribas SA	14,451,000	149,145,728	12,456	0.00
Bought GBP / Sold EUR, due 06/07/22	BNP Paribas SA	429,855	496,531	2,912	0.00
Bought GBP / Sold EUR, due 03/08/22	BNP Paribas SA	227,204	262,000	1,633	0.00
	JPMorgan Chase Bank NA				
Bought GBP / Sold NOK, due 06/07/22	London	1,445,000	17,235,210	10,379	0.00
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	4,430,500	4,210,272	28,595	0.01
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	4,372,500	4,155,579	27,778	0.01
Bought USD / Sold EUR, due 06/07/22	UBS AG	4,372,500	4,159,097	24,100	0.01
Bought USD / Sold EUR, due 06/07/22	Westpac Banking Corp	4,510,500	4,285,784	29,645	0.01
Bought USD / Sold GBP, due 06/07/22	Barclays Bank PLC	270,250	221,789	895	0.00
Bought USD / Sold GBP, due 06/07/22	BNP Paribas SA	8,000	6,383	249	0.00
Bought USD / Sold GBP, due 06/07/22	HSBC Bank PLC	270,250	221,633	1,085	0.00
Bought USD / Sold GBP, due 06/07/22	UBS AG	270,250	221,596	1,130	0.00
Bought USD / Sold GBP, due 06/07/22	Westpac Banking Corp	270,250	221,958	691	0.00
Bought USD / Sold NOK, due 06/07/22	Barclays Bank PLC	15,154,250	148,509,287	122,380	0.04
Bought USD / Sold NOK, due 06/07/22	HSBC Bank PLC	14,856,250	145,703,079	108,420	0.04
	JPMorgan Chase Bank NA				
Bought USD / Sold NOK, due 06/07/22	London	14,856,250	145,660,318	112,748	0.04
Bought USD / Sold NOK, due 06/07/22	UBS AG	15,271,250	149,668,498	122,047	0.04
Total Unrealised Gain on Forward Foreign Exchange Contracts				614,760	0.20

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – (1.11)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CAD, due 06/07/22	BNP Paribas SA	137,467	188,000	(2,019)	(0.00)
Bought EUR / Sold CAD, due 03/08/22	BNP Paribas SA	138,494	188,000	(671)	(0.00)
Bought EUR / Sold GBP, due 03/08/22	BNP Paribas SA	494,866	429,000	(2,911)	(0.00)
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	267,453	287,000	(7,374)	(0.00)
Bought EUR / Sold USD, due 06/07/22	HSBC Bank PLC	4,017,211	4,326,500	(126,443)	(0.04)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	4,016,282	4,326,500	(127,414)	(0.04)
Bought EUR / Sold USD, due 06/07/22	UBS AG	4,019,043	4,326,500	(124,528)	(0.04)
Bought EUR / Sold USD, due 06/07/22	Westpac Banking Corp	4,104,024	4,419,500	(128,679)	(0.04)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	4,147,628	4,372,500	(28,061)	(0.01)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	4,147,970	4,372,500	(27,702)	(0.01)
Bought EUR / Sold USD, due 03/08/22	UBS AG	4,151,499	4,372,500	(24,006)	(0.01)
Bought EUR / Sold USD, due 03/08/22	Westpac Banking Corp	4,149,364	4,372,500	(26,243)	(0.01)
Bought GBP / Sold CAD, due 06/07/22	BNP Paribas SA	7,479	12,000	(220)	(0.00)
Bought GBP / Sold CAD, due 03/08/22	BNP Paribas SA	7,651	12,000	(6)	(0.00)
Bought GBP / Sold EUR, due 06/07/22	Royal Bank of Canada	222,631	261,000	(2,503)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Barclays Bank PLC	217,569	275,250	(11,021)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Merrill Lynch International	214,698	271,250	(10,507)	(0.00)
Bought GBP / Sold USD, due 06/07/22	UBS AG	214,734	271,250	(10,463)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Westpac Banking Corp	214,739	271,250	(10,457)	(0.00)
Bought GBP / Sold USD, due 03/08/22	Barclays Bank PLC	221,680	270,250	(896)	(0.00)
Bought GBP / Sold USD, due 03/08/22	HSBC Bank PLC	221,524	270,250	(1,086)	(0.00)
Bought GBP / Sold USD, due 03/08/22	UBS AG	221,488	270,250	(1,130)	(0.00)
Bought GBP / Sold USD, due 03/08/22	Westpac Banking Corp	221,850	270,250	(689)	(0.00)
Bought NOK / Sold CAD, due 06/07/22	BNP Paribas SA	4,636,561	624,000	(14,437)	(0.01)
Bought NOK / Sold CAD, due 03/08/22	BNP Paribas SA	4,757,012	624,000	(1,971)	(0.00)
Bought NOK / Sold EUR, due 06/07/22	BNP Paribas SA	146,849,097	14,434,000	(227,144)	(0.07)
	MORGAN STANLEY AND				
Bought NOK / Sold EUR, due 06/07/22	CO. INTERNATIONAL PLC	890,175	88,000	(1,903)	(0.00)
Bought NOK / Sold EUR, due 03/08/22	BNP Paribas SA	149,353,076	14,451,000	(11,530)	(0.00)
Bought NOK / Sold GBP, due 06/07/22	BNP Paribas SA	17,241,263	1,445,000	(9,766)	(0.00)
	JPMorgan Chase Bank NA				
Bought NOK / Sold GBP, due 03/08/22	London	17,236,065	1,445,000	(10,239)	(0.00)
Bought NOK / Sold USD, due 06/07/22	BNP Paribas SA	141,749,289	15,034,500	(686,866)	(0.22)
Bought NOK / Sold USD, due 06/07/22	Citibank NA	141,938,580	15,034,500	(667,707)	(0.22)
Bought NOK / Sold USD, due 06/07/22	Merrill Lynch International	141,941,015	15,034,500	(667,460)	(0.22)
Bought NOK / Sold USD, due 06/07/22	UBS AG	141,731,028	15,034,500	(688,715)	(0.22)
Bought NOK / Sold USD, due 03/08/22	Barclays Bank PLC	145,643,312	14,856,250	(106,752)	(0.04)
Bought NOK / Sold USD, due 03/08/22	HSBC Bank PLC	145,638,230	14,856,250	(107,266)	(0.04)
	JPMorgan Chase Bank NA				
Bought NOK / Sold USD, due 03/08/22	London	145,596,750	14,856,250	(111,467)	(0.04)
Bought NOK / Sold USD, due 03/08/22	UBS AG	145,683,908	14,856,250	(102,640)	(0.03)
Bought USD / Sold GBP, due 03/08/22	Barclays Bank PLC	26,000	21,438	(48)	(0.00)
<b>Total Unrealised Loss on Forward Foreign Exchange Contracts</b>				<b>(4,090,940)</b>	<b>(1.31)</b>
<b>Total Forward Foreign Exchange Contracts</b>				<b>(3,476,180)</b>	<b>(1.11)</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

### Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.03%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold CHF, due 06/07/22	BNP Paribas SA	719,000	531,682	1,989	0.00
Bought CAD / Sold EUR, due 06/07/22	BNP Paribas SA	231,000	170,496	822	0.00
Bought CAD / Sold EUR, due 03/08/22	Barclays Bank PLC	26,000	19,233	10	0.00
Bought CHF / Sold CAD, due 06/07/22	BNP Paribas SA	542,431	719,000	9,239	0.00
Bought CHF / Sold EUR, due 06/07/22	Barclays Bank PLC	294,607	287,000	7,686	0.00
Bought CHF / Sold EUR, due 06/07/22	BNP Paribas SA	17,702,645	17,138,000	574,288	0.18
Bought CHF / Sold EUR, due 03/08/22	BNP Paribas SA	8,697,892	8,688,500	855	0.00
Bought CHF / Sold GBP, due 06/07/22	BNP Paribas SA	2,059,911	1,701,000	86,000	0.03
Bought CHF / Sold GBP, due 06/07/22	Merrill Lynch International	75,735	63,000	2,603	0.00
Bought CHF / Sold USD, due 06/07/22	Barclays Bank PLC	616,156	643,000	641	0.00
	JPMorgan Chase Bank NA				
Bought EUR / Sold CHF, due 06/07/22	London	8,688,500	8,691,059	5,208	0.00
Bought EUR / Sold CHF, due 03/08/22	Barclays Bank PLC	73,000	72,895	185	0.00
Bought EUR / Sold GBP, due 06/07/22	BNP Paribas SA	594,426	507,000	5,749	0.00
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 06/07/22	Westpac Banking Corporation	18,779	16,000	202	0.00
	Westpac Banking Corporation				
Bought GBP / Sold CHF, due 06/07/22	Westpac Banking Corporation	1,764,000	2,038,505	12,873	0.01
Bought GBP / Sold EUR, due 06/07/22	BNP Paribas SA	505,000	583,317	3,436	0.00
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 06/07/22	Westpac Banking Corporation	18,000	20,898	12	0.00
Bought GBP / Sold EUR, due 03/08/22	Barclays Bank PLC	62,000	71,609	327	0.00
Bought USD / Sold CAD, due 06/07/22	BNP Paribas SA	126,096	160,000	2,060	0.00
Bought USD / Sold CAD, due 03/08/22	BNP Paribas SA	124,450	160,000	420	0.00
Bought USD / Sold CHF, due 06/07/22	Barclays Bank PLC	23,909,000	22,773,522	119,584	0.04
Bought USD / Sold CHF, due 06/07/22	Merrill Lynch International	23,806,000	22,687,118	106,843	0.04
Bought USD / Sold CHF, due 06/07/22	UBS AG	24,283,000	23,136,991	113,902	0.04
Bought USD / Sold CHF, due 03/08/22	Barclays Bank PLC	303,000	288,130	1,495	0.00
Bought USD / Sold EUR, due 06/07/22	Barclays Bank PLC	5,233,500	4,972,538	34,634	0.01
Bought USD / Sold EUR, due 06/07/22	HSBC Bank PLC	1,020,180	947,250	29,815	0.01
	JPMorgan Chase Bank NA				
Bought USD / Sold EUR, due 06/07/22	London	24,000	22,364	618	0.00
Bought USD / Sold EUR, due 06/07/22	Merrill Lynch International	6,192,916	5,863,140	62,911	0.02
Bought USD / Sold EUR, due 06/07/22	UBS AG	6,192,215	5,867,302	57,859	0.02
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 06/07/22	Westpac Banking Corporation	7,110,663	6,729,024	75,364	0.03
Bought USD / Sold EUR, due 03/08/22	Barclays Bank PLC	2,262,390	2,150,718	9,618	0.00
Bought USD / Sold EUR, due 03/08/22	Merrill Lynch International	994,308	943,250	6,299	0.00
Bought USD / Sold EUR, due 03/08/22	UBS AG	2,261,463	2,150,822	8,581	0.00
	Westpac Banking Corporation				
Bought USD / Sold EUR, due 03/08/22	Westpac Banking Corporation	993,974	943,250	5,966	0.00
Bought USD / Sold GBP, due 06/07/22	Barclays Bank PLC	241,651	191,000	9,689	0.00
Bought USD / Sold GBP, due 06/07/22	BNP Paribas SA	241,715	191,000	9,752	0.01
Bought USD / Sold GBP, due 03/08/22	BNP Paribas SA	232,532	191,000	456	0.00
	Westpac Banking Corporation				
Bought USD / Sold GBP, due 03/08/22	Westpac Banking Corporation	232,669	191,000	593	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge</b>				<b>1,368,584</b>	<b>0.44</b>

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.03% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold USD, due 06/07/22	BNP Paribas SA	160,000	124,459	(423)	(0.00)
Bought CHF / Sold CAD, due 03/08/22	BNP Paribas SA	530,754	719,000	(1,973)	(0.00)
Bought CHF / Sold EUR, due 03/08/22	JPMorgan Chase Bank NA London	8,692,327	8,688,500	(4,968)	(0.00)
Bought CHF / Sold GBP, due 03/08/22	Westpac Banking Corporation	2,036,067	1,764,000	(12,783)	(0.01)
Bought CHF / Sold USD, due 06/07/22	Merrill Lynch International	22,791,364	23,850,668	(42,615)	(0.01)
Bought CHF / Sold USD, due 06/07/22	UBS AG	22,800,259	23,850,666	(33,321)	(0.01)
Bought CHF / Sold USD, due 06/07/22	Westpac Banking Corporation	22,792,460	23,850,666	(41,469)	(0.01)
Bought CHF / Sold USD, due 03/08/22	Barclays Bank PLC	22,636,935	23,806,000	(118,286)	(0.04)
Bought CHF / Sold USD, due 03/08/22	Merrill Lynch International	22,649,028	23,806,000	(105,631)	(0.04)
Bought CHF / Sold USD, due 03/08/22	UBS AG	22,642,196	23,806,000	(112,781)	(0.04)
Bought EUR / Sold CAD, due 06/07/22	BNP Paribas SA	168,909	231,000	(2,480)	(0.00)
Bought EUR / Sold CAD, due 03/08/22	BNP Paribas SA	170,170	231,000	(824)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	BNP Paribas SA	8,688,500	8,696,616	(597)	(0.00)
Bought EUR / Sold CHF, due 06/07/22	Westpac Banking Corporation	48,000	48,790	(781)	(0.00)
Bought EUR / Sold GBP, due 03/08/22	BNP Paribas SA	582,535	505,000	(3,427)	(0.00)
Bought EUR / Sold USD, due 06/07/22	Barclays Bank PLC	1,275,161	1,348,732	(15,532)	(0.00)
Bought EUR / Sold USD, due 06/07/22	HSBC Bank PLC	4,797,162	5,166,500	(150,993)	(0.05)
Bought EUR / Sold USD, due 06/07/22	Merrill Lynch International	5,739,303	6,158,988	(158,457)	(0.05)
Bought EUR / Sold USD, due 06/07/22	UBS AG	5,742,600	6,158,148	(154,171)	(0.05)
Bought EUR / Sold USD, due 06/07/22	Westpac Banking Corporation	6,382,222	6,846,653	(173,940)	(0.06)
Bought EUR / Sold USD, due 03/08/22	Barclays Bank PLC	4,959,485	5,228,157	(33,337)	(0.01)
Bought EUR / Sold USD, due 03/08/22	Merrill Lynch International	4,906,890	5,172,500	(32,771)	(0.01)
Bought EUR / Sold USD, due 03/08/22	UBS AG	4,911,064	5,172,500	(28,398)	(0.01)
Bought EUR / Sold USD, due 03/08/22	Westpac Banking Corporation	4,908,539	5,172,500	(31,044)	(0.01)
Bought GBP / Sold USD, due 06/07/22	BNP Paribas SA	191,000	232,420	(457)	(0.00)
Bought GBP / Sold USD, due 06/07/22	Westpac Banking Corporation	191,000	232,557	(594)	(0.00)
Bought USD / Sold CHF, due 06/07/22	Westpac Banking Corporation	197,000	188,811	(234)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,262,287)	(0.41)
Total Forward Foreign Exchange Contracts Hedge				106,297	0.03
Other Net Assets/(Liabilities)				6,436,563	2.06
TOTAL NET ASSETS				312,319,781	100.00



## Schedule of Investments

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97%				Government Bonds - 97.97% <i>(continued)</i>			
Brazil				China <i>(continued)</i>			
BRL 21,100,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23	3,546,831	1.78	CNY 900,000	China Development Bank, 3.450%, 20/09/29	137,701	0.07
BRL 31,050,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	4,901,232	2.46	CNY 900,000	China Development Bank, 3.700%, 20/10/30	140,117	0.07
BRL 16,200,000	Brazil Letras do Tesouro Nacional, zero coupon, perpetual	2,424,278	1.22	CNY 7,500,000	China Government Bond, 2.880%, 05/11/23	1,131,255	0.57
BRL 1,300,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/23	244,322	0.12	CNY 600,000	China Government Bond, 2.840%, 08/04/24	90,580	0.04
BRL 16,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	2,973,516	1.49	CNY 2,700,000	China Government Bond, 3.190%, 11/04/24	410,211	0.21
BRL 5,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	954,847	0.48	CNY 1,700,000	China Government Bond, 2.470%, 02/09/24	254,762	0.13
BRL 14,200,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	2,379,313	1.19	CNY 1,000,000	China Government Bond, 2.940%, 17/10/24	151,473	0.08
BRL 3,100,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	502,307	0.25	CNY 6,400,000	China Government Bond, 1.990%, 09/04/25	944,575	0.47
BRL 400,000	Brazilian Government International Bond, 8.500%, 05/01/24	71,126	0.04	CNY 5,000,000	China Government Bond, 3.020%, 22/10/25	759,421	0.38
<b>Total Brazil</b>		<b>17,997,772</b>	<b>9.03</b>	CNY 1,100,000	China Government Bond, 3.220%, 06/12/25	168,239	0.08
Chile				CNY 2,600,000	China Government Bond, 3.250%, 06/06/26	398,838	0.20
CLP 515,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	531,948	0.27	CNY 7,300,000	China Government Bond, 2.690%, 12/08/26	1,094,700	0.55
CLP 695,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	671,022	0.34	CNY 400,000	China Government Bond, 3.120%, 05/12/26	61,082	0.03
CLP 535,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	537,542	0.27	CNY 7,000,000	China Government Bond, 2.850%, 04/06/27	1,055,540	0.53
CLP 145,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	122,459	0.06	CNY 300,000	China Government Bond, 2.710%, 19/06/27	44,901	0.02
CLP 745,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	736,826	0.37	CNY 2,300,000	China Government Bond, 3.280%, 03/12/27	354,389	0.18
CLP 1,120,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	1,074,128	0.54	CNY 1,200,000	China Government Bond, 3.250%, 22/11/28	184,156	0.09
CLP 1,295,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	1,221,484	0.61	CNY 6,000,000	China Government Bond, 2.800%, 24/03/29	895,649	0.45
CLP 285,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	293,235	0.15	CNY 2,500,000	China Government Bond, 3.290%, 23/05/29	385,498	0.19
CLP 10,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, perpetual	8,935	0.00	CNY 8,100,000	China Government Bond, 2.680%, 21/05/30	1,192,555	0.60
<b>Total Chile</b>		<b>5,197,579</b>	<b>2.61</b>	CNY 500,000	China Government Bond, 3.270%, 19/11/30	76,946	0.04
China				CNY 2,600,000	China Government Bond, 3.810%, 14/09/50	419,616	0.21
CNY 1,000,000	China Development Bank, 3.000%, 07/08/23	150,804	0.08	CNY 3,000,000	China Government Bond, 2.260%, perpetual	446,495	0.22
CNY 200,000	China Development Bank, 3.300%, 01/02/24	30,331	0.01	CNY 900,000	China Government Bond, 3.030%, perpetual	136,804	0.07
CNY 600,000	China Development Bank, 3.340%, 14/07/25	91,413	0.05	CNY 1,700,000	China Government Bond, 2.860%, perpetual	253,452	0.13
CNY 600,000	China Development Bank, 3.390%, 10/07/27	91,617	0.05	CNY 6,600,000	China Government Bond, 3.020%, perpetual	996,260	0.50
				CNY 300,000	China Government Bond, 2.890%, perpetual	44,850	0.02
				CNY 3,250,000	China Government Bond, 3.720%, perpetual	518,600	0.26
				<b>Total China</b>		<b>13,112,830</b>	<b>6.58</b>

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97% (continued)				Government Bonds - 97.97% (continued)			
Colombia				Czech Republic (continued)			
COP 74,000,000	Colombia Government International Bond, 4.375%, 21/03/23	17,100	0.01	CZK 5,800,000	Czech Republic Government Bond, 1.500%, 24/04/40	148,913	0.08
COP 84,000,000	Colombia Government International Bond, 9.850%, 28/06/27	19,337	0.01	CZK 35,200,000	Czech Republic Government Bond, 1.750%, perpetual	1,130,886	0.57
COP 5,266,600,000	Colombian TES, 6.250%, 26/11/25	1,110,124	0.56	CZK 7,500,000	Czech Republic International Government Bond, 6.000%, perpetual	321,837	0.16
COP 3,093,500,000	Colombian TES, 7.500%, 26/08/26	661,656	0.33	CZK 2,000,000	Czech Republic International Government Bond, 3.500%, perpetual	73,739	0.04
COP 2,900,000,000	Colombian TES, 5.750%, 03/11/27	549,795	0.28				
COP 3,664,000,000	Colombian TES, 6.000%, 28/04/28	689,486	0.35	<b>Total Czech Republic</b>		<b>14,805,004</b>	<b>7.43</b>
COP 1,807,100,000	Colombian TES, 7.750%, 18/09/30	350,237	0.17	Dominican Republic			
COP 3,093,000,000	Colombian TES, 7.000%, 26/03/31	562,948	0.28	DOP 8,000,000	Dominican Republic International Bond, 8.900%, 15/02/23	145,590	0.08
COP 2,116,500,000	Colombian TES, 7.000%, 30/06/32	375,168	0.19	DOP 8,200,000	Dominican Republic International Bond, 9.750%, 05/06/26	145,427	0.07
COP 2,909,200,000	Colombian TES, 7.250%, 18/10/34	503,403	0.25	<b>Total Dominican Republic</b>		<b>291,017</b>	<b>0.15</b>
COP 959,800,000	Colombian TES, 6.250%, 09/07/36	146,116	0.07	Egypt			
COP 1,500,000,000	Colombian TES, 9.250%, 28/05/42	288,470	0.14	EGP 12,000,000	Egypt Government Bond, 14.369%, 20/10/25	626,158	0.31
COP 1,026,700,000	Colombian TES, 7.250%, 26/10/50	155,415	0.08	EGP 3,250,000	Egypt Government Bond, 14.483%, 06/04/26	169,795	0.08
<b>Total Colombia</b>		<b>5,429,255</b>	<b>2.72</b>	EGP 7,000,000	Egypt Government Bond, 14.563%, 06/07/26	366,504	0.18
Czech Republic				EGP 1,000,000	Egypt Government Bond, 14.556%, 13/10/27	51,396	0.03
CZK 33,600,000	Czech Republic Government Bond, 0.450%, 25/10/23	1,312,749	0.66	EGP 3,000,000	Egypt Government Bond, 16.100%, 07/05/29	160,803	0.08
CZK 10,700,000	Czech Republic Government Bond, 5.700%, 25/05/24	447,443	0.22	EGP 4,000,000	Egypt Government Bond, 14.664%, 06/10/30	197,609	0.10
CZK 25,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	913,773	0.46	EGP 6,000,000	Egypt Government Bond, 14.522%, perpetual	314,574	0.16
CZK 6,700,000	Czech Republic Government Bond, 1.250%, 14/02/25	250,698	0.13	EGP 1,500,000	Egypt Government Bond, 14.285%, perpetual	75,443	0.04
CZK 34,400,000	Czech Republic Government Bond, 2.400%, 17/09/25	1,317,711	0.66	<b>Total Egypt</b>		<b>1,962,282</b>	<b>0.98</b>
CZK 21,900,000	Czech Republic Government Bond, 1.000%, 26/06/26	778,232	0.39	Hungary			
CZK 48,400,000	Czech Republic Government Bond, 0.250%, 10/02/27	1,623,446	0.81	HUF 569,700,000	Hungary Government Bond, 1.500%, 23/08/23	1,249,951	0.63
CZK 31,800,000	Czech Republic Government Bond, 2.500%, 25/08/28	1,156,042	0.58	HUF 86,600,000	Hungary Government Bond, 6.000%, 24/11/23	222,922	0.11
CZK 14,500,000	Czech Republic Government Bond, 2.750%, 23/07/29	533,328	0.27	HUF 73,700,000	Hungary Government Bond, 3.000%, 26/06/24	176,275	0.09
CZK 29,600,000	Czech Republic Government Bond, 0.050%, 29/11/29	875,966	0.44	HUF 399,100,000	Hungary Government Bond, 2.500%, 24/10/24	926,587	0.47
CZK 50,700,000	Czech Republic Government Bond, 0.950%, 15/05/30	1,591,597	0.80	HUF 81,100,000	Hungary Government Bond, 5.500%, 24/06/25	198,017	0.10
CZK 21,200,000	Czech Republic Government Bond, 1.200%, 13/03/31	663,190	0.33	HUF 66,600,000	Hungary Government Bond, 1.000%, 26/11/25	138,407	0.07
CZK 12,700,000	Czech Republic Government Bond, 2.000%, 13/10/33	406,781	0.20	HUF 136,600,000	Hungary Government Bond, 2.750%, 22/12/26	286,270	0.14
CZK 31,900,000	Czech Republic Government Bond, 4.200%, 04/12/36	1,258,673	0.63	HUF 431,900,000	Hungary Government Bond, 3.000%, 27/10/27	886,041	0.45
				HUF 227,500,000	Hungary Government Bond, 6.750%, 22/10/28	556,351	0.28
				HUF 67,500,000	Hungary Government Bond, 2.000%, 23/05/29	122,386	0.06

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97% (continued)				Government Bonds - 97.97% (continued)			
Hungary (continued)				Indonesia (continued)			
HUF 108,200,000	Hungary Government Bond, 3.000%, 21/08/30	201,492	0.10	IDR 9,875,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	706,943	0.35
HUF 324,700,000	Hungary Government Bond, 3.250%, 22/10/31	597,347	0.30	IDR 15,463,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,035,364	0.52
HUF 250,000,000	Hungary Government Bond, 4.500%, 27/05/32	506,627	0.25	IDR 3,300,000,000	Indonesia Treasury Bond, zero coupon, 15/06/42	219,077	0.11
HUF 128,000,000	Hungary Government Bond, 2.250%, 20/04/33	202,504	0.10	IDR 1,914,000,000	Indonesia Treasury Bond, 6.250%, perpetual	115,437	0.06
HUF 307,800,000	Hungary Government Bond, 3.000%, 27/10/38	446,991	0.23	IDR 2,150,000,000	Perusahaan Penerbit SBSN Indonesia, 8.750%, 15/08/23	150,967	0.08
HUF 330,100,000	Hungary Government Bond, 1.500%, perpetual	665,762	0.33	IDR 279,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	19,568	0.01
<b>Total Hungary</b>		<b>7,383,930</b>	<b>3.71</b>	IDR 676,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	47,092	0.02
Indonesia				Total Indonesia			
IDR 3,217,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	218,426	0.11	IDR 9,901,000,000	Perusahaan Penerbit SBSN Indonesia, 6.500%, perpetual	677,035	0.34
IDR 16,299,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	1,153,156	0.58	IDR 6,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.000%, perpetual	393,376	0.20
IDR 6,557,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	463,909	0.23	IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, perpetual	321,153	0.16
IDR 6,500,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	447,877	0.22	IDR 7,302,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, perpetual	459,943	0.23
IDR 19,500,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,286,692	0.65	<b>Malaysia</b>			
IDR 13,732,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	997,811	0.50	MYR 600,000	Malaysia Government Bond, 3.757%, 20/04/23	136,887	0.07
IDR 3,074,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	198,193	0.10	MYR 4,000,000	Malaysia Government Bond, 3.800%, 17/08/23	913,942	0.46
IDR 6,571,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	454,313	0.23	MYR 5,580,000	Malaysia Government Bond, 3.478%, 14/06/24	1,271,341	0.64
IDR 11,971,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	784,674	0.39	MYR 400,000	Malaysia Government Bond, 4.181%, 15/07/24	92,297	0.05
IDR 11,237,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	832,734	0.42	MYR 1,320,000	Malaysia Government Bond, 4.059%, 30/09/24	304,281	0.15
IDR 15,602,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,115,364	0.56	MYR 3,000,000	Malaysia Government Bond, 3.882%, 14/03/25	687,158	0.34
IDR 10,200,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	679,544	0.34	MYR 5,700,000	Malaysia Government Bond, 3.955%, 15/09/25	1,302,950	0.65
IDR 23,565,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,513,000	0.76	MYR 1,000,000	Malaysia Government Bond, 3.906%, 15/07/26	226,546	0.11
IDR 11,711,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	855,675	0.43	MYR 2,050,000	Malaysia Government Bond, 3.900%, 30/11/26	464,186	0.23
IDR 7,790,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	493,624	0.25	MYR 4,700,000	Malaysia Government Bond, 3.502%, 31/05/27	1,039,172	0.52
IDR 8,680,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	587,018	0.29	MYR 880,000	Malaysia Government Bond, 3.899%, 16/11/27	197,663	0.10
IDR 8,281,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	523,069	0.26	MYR 2,100,000	Malaysia Government Bond, 3.733%, 15/06/28	464,787	0.23
IDR 15,811,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,131,366	0.57	MYR 1,600,000	Malaysia Government Bond, 3.885%, 15/08/29	354,850	0.18
IDR 5,521,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	372,823	0.19	MYR 3,500,000	Malaysia Government Bond, 2.632%, 15/04/31	695,235	0.35
IDR 5,637,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	400,143	0.20	MYR 400,000	Malaysia Government Bond, 4.642%, 07/11/33	91,027	0.04
IDR 10,539,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	698,591	0.35	MYR 3,690,000	Malaysia Government Bond, 3.828%, 05/07/34	774,000	0.39

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97% (continued)				Government Bonds - 97.97% (continued)			
Malaysia (continued)				Mexico (continued)			
MYR 4,200,000	Malaysia Government Bond, 4.254%, 31/05/35	911,946	0.46	MXN 31,700,000	Mexican Bonos, 7.750%, 13/11/42	1,376,758	0.69
MYR 100,000	Malaysia Government Bond, 4.762%, 07/04/37	22,950	0.01	MXN 27,300,000	Mexican Bonos, 8.000%, 07/11/47	1,208,073	0.61
MYR 4,100,000	Malaysia Government Bond, 3.757%, 22/05/40	808,837	0.41	<b>Total Mexico</b>		<b>19,233,658</b>	<b>9.65</b>
MYR 500,000	Malaysia Government Bond, 4.696%, 15/10/42	112,592	0.06	<b>Peru</b>			
MYR 3,410,000	Malaysia Government Bond, 4.065%, 15/06/50	669,428	0.34	PEN 200,000	Peru Government Bond, 5.700%, 12/08/24	52,273	0.03
MYR 3,000,000	Malaysia Government Bond, 4.504%, perpetual	692,569	0.35	PEN 1,130,000	Peru Government Bond, 8.200%, 12/08/26	310,631	0.16
MYR 1,200,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	275,462	0.14	PEN 4,400,000	Peru Government Bond, 6.350%, 12/08/28	1,091,218	0.55
MYR 4,100,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	934,233	0.47	PEN 3,500,000	Peru Government Bond, 5.940%, 12/02/29	840,767	0.42
MYR 700,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	161,441	0.08	PEN 1,000,000	Peru Government Bond, 6.950%, 12/08/31	249,874	0.12
MYR 4,300,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	969,268	0.49	PEN 3,100,000	Peru Government Bond, 6.150%, 12/08/32	721,505	0.36
MYR 800,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	182,779	0.09	PEN 2,700,000	Peru Government Bond, 5.400%, 12/08/34	572,853	0.29
MYR 4,100,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	936,093	0.47	PEN 1,120,000	Peru Government Bond, 6.900%, 12/08/37	267,044	0.13
MYR 900,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	202,666	0.10	PEN 1,900,000	Peru Government Bond, 5.350%, 12/08/40	375,514	0.19
MYR 5,400,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,147,998	0.58	<b>Total Peru</b>		<b>4,481,679</b>	<b>2.25</b>
MYR 3,450,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	685,303	0.34	<b>Philippines</b>			
MYR 1,800,000	Malaysia Government Investment Issue, 3.151%, perpetual	408,721	0.20	PHP 10,000,000	Philippine Government International Bond, 6.250%, 14/01/36	178,044	0.09
MYR 4,300,000	Malaysia Government Investment Issue, 3.422%, perpetual	945,854	0.47	<b>Total Philippines</b>		<b>178,044</b>	<b>0.09</b>
MYR 2,400,000	Malaysia Government Investment Issue, 4.417%, perpetual	517,028	0.26	<b>Poland</b>			
<b>Total Malaysia</b>		<b>19,601,490</b>	<b>9.83</b>	PLN 6,000,000	Poland Government International Bond Government Bond, 3.750%, 25/05/27	1,145,483	0.57
<b>Mexico</b>				PLN 1,750,000	Republic of Poland Government Bond, 4.000%, 25/10/23	373,484	0.19
MXN 14,800,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	743,640	0.37	PLN 11,650,000	Republic of Poland Government Bond, 2.500%, 25/04/24	2,376,773	1.19
MXN 3,400,000	Mexican Bonos, 6.750%, 09/03/23	165,675	0.08	PLN 13,100,000	Republic of Poland Government Bond, 2.250%, 25/10/24	2,598,234	1.30
MXN 14,500,000	Mexican Bonos, 8.000%, 07/12/23	705,658	0.36	PLN 1,500,000	Republic of Poland Government Bond, 3.250%, 25/07/25	297,184	0.15
MXN 55,900,000	Mexican Bonos, 8.000%, 05/09/24	2,696,192	1.35	PLN 2,100,000	Republic of Poland Government Bond, 2.500%, 25/07/26	389,573	0.20
MXN 19,000,000	Mexican Bonos, 10.000%, 05/12/24	954,673	0.48	PLN 2,500,000	Republic of Poland Government Bond, 2.500%, 25/07/27	445,928	0.22
MXN 19,000,000	Mexican Bonos, 5.000%, 06/03/25	845,198	0.43	PLN 16,700,000	Republic of Poland Government Bond, 2.750%, 25/04/28	2,980,953	1.50
MXN 54,700,000	Mexican Bonos, 5.750%, 05/03/26	2,411,252	1.21	PLN 13,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	2,256,641	1.13
MXN 30,000,000	Mexican Bonos, 5.500%, 04/03/27	1,276,440	0.64	PLN 900,000	Republic of Poland Government Bond, 1.250%, 25/10/30	131,421	0.07
MXN 37,900,000	Mexican Bonos, 7.500%, 03/06/27	1,756,391	0.88	PLN 400,000	Republic of Poland Government Bond, zero coupon, perpetual	76,515	0.04
MXN 25,400,000	Mexican Bonos, 8.500%, 31/05/29	1,223,530	0.61	PLN 12,700,000	Republic of Poland Government Bond, 0.750%, perpetual	2,379,804	1.19
MXN 20,900,000	Mexican Bonos, 7.750%, 29/05/31	955,291	0.48				
MXN 20,000,000	Mexican Bonos, 7.750%, 23/11/34	896,497	0.45				
MXN 16,500,000	Mexican Bonos, 10.000%, 20/11/36	883,239	0.44				
MXN 24,100,000	Mexican Bonos, 8.500%, 18/11/38	1,135,151	0.57				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97% (continued)				Government Bonds - 97.97% (continued)			
Poland (continued)				South Africa			
PLN 16,600,000	Republic of Poland Government Bond, 0.250%, perpetual	2,764,716	1.39	ZAR 13,000,000	Republic Of South Africa, 6.500%, 28/02/41	487,126	0.24
PLN 8,000,000	Republic of Poland Government Bond, 1.750%, perpetual	1,143,472	0.57	ZAR 1,800,000	Republic of South Africa Government Bond, 7.750%, 28/02/23	110,698	0.06
<b>Total Poland</b>		<b>19,360,181</b>	<b>9.71</b>	ZAR 56,200,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	3,632,580	1.82
Romania				ZAR 44,600,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	2,366,279	1.19
RON 100,000	Romania Government Bond, 3.500%, 19/12/22	20,659	0.01	ZAR 29,500,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	1,416,227	0.71
RON 650,000	Romania Government Bond, 5.850%, 26/04/23	134,457	0.07	ZAR 26,300,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	1,344,542	0.67
RON 1,100,000	Romania Government Bond, 4.250%, 28/06/23	223,221	0.11	ZAR 41,000,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	2,097,939	1.05
RON 3,300,000	Romania Government Bond, 4.400%, 25/09/23	663,686	0.33	ZAR 30,100,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	1,452,274	0.73
RON 3,100,000	Romania Government Bond, 4.000%, 25/10/23	618,175	0.31	ZAR 30,400,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	1,496,196	0.75
RON 1,150,000	Romania Government Bond, 3.250%, 29/04/24	221,531	0.11	ZAR 36,700,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	1,738,487	0.87
RON 3,900,000	Romania Government Bond, 4.500%, 17/06/24	763,832	0.38	ZAR 39,200,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	1,844,040	0.93
RON 1,500,000	Romania Government Bond, 3.700%, 25/11/24	283,554	0.14	<b>Total South Africa</b>		<b>17,986,388</b>	<b>9.02</b>
RON 4,100,000	Romania Government Bond, 4.750%, 24/02/25	787,544	0.40	Thailand			
RON 2,000,000	Romania Government Bond, 3.650%, 28/07/25	328,945	0.16	THB 6,400,000	Thailand Government Bond, 2.000%, 17/12/22	181,876	0.09
RON 3,000,000	Romania Government Bond, 4.850%, 22/04/26	557,261	0.28	THB 17,100,000	Thailand Government Bond, 3.625%, 16/06/23	495,081	0.25
RON 4,400,000	Romania Government Bond, 3.250%, 24/06/26	764,524	0.38	THB 14,300,000	Thailand Government Bond, 2.400%, 17/12/23	410,405	0.21
RON 3,600,000	Romania Government Bond, 5.800%, 26/07/27	672,039	0.34	THB 101,300,000	Thailand Government Bond, 0.750%, 17/06/24	2,810,029	1.41
RON 1,030,000	Romania Government Bond, 2.500%, 25/10/27	161,757	0.08	THB 40,200,000	Thailand Government Bond, 1.450%, 17/12/24	1,125,877	0.56
RON 2,680,000	Romania Government Bond, 4.150%, 26/01/28	429,234	0.22	THB 17,200,000	Thailand Government Bond, 0.950%, 17/06/25	471,697	0.24
RON 1,800,000	Romania Government Bond, 5.000%, 12/02/29	311,008	0.16	THB 31,000,000	Thailand Government Bond, 3.850%, 12/12/25	926,252	0.47
RON 2,200,000	Romania Government Bond, 4.850%, 25/07/29	372,330	0.19	THB 12,500,000	Thailand Government Bond, 2.125%, 17/12/26	350,200	0.18
RON 3,700,000	Romania Government Bond, 4.750%, 11/10/34	546,932	0.27	THB 49,300,000	Thailand Government Bond, 1.000%, 17/06/27	1,301,850	0.65
<b>Total Romania</b>		<b>7,860,689</b>	<b>3.94</b>	THB 900,000	Thailand Government Bond, 3.580%, 17/12/27	26,794	0.01
Serbia				THB 50,500,000	Thailand Government Bond, 2.875%, 17/12/28	1,445,983	0.73
RSD 38,300,000	Serbia Treasury Bond, 4.500%, 11/01/26	294,659	0.15	THB 60,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,926,533	0.97
RSD 2,800,000	Serbia Treasury Bond, 5.875%, 08/02/28	24,056	0.01				
<b>Total Serbia</b>		<b>318,715</b>	<b>0.16</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.97% (continued)				Government Bonds - 97.97% (continued)			
Thailand (continued)				Turkey (continued)			
THB 61,300,000	Thailand Government Bond, 1.600%, 17/12/29	1,600,782	0.80	TRY 200,000	Turkey Government Bond, 10.400%, 20/03/24	10,026	0.00
THB 7,100,000	Thailand Government Bond, 3.650%, 20/06/31	214,175	0.11	TRY 1,700,000	Turkey Government Bond, 9.000%, 24/07/24	80,436	0.04
THB 22,500,000	Thailand Government Bond, 3.775%, 25/06/32	687,173	0.34	TRY 500,000	Turkey Government Bond, 8.000%, 12/03/25	21,621	0.01
THB 5,500,000	Thailand Government Bond, 1.600%, 17/06/35	127,141	0.06	TRY 2,100,000	Turkey Government Bond, 10.600%, 11/02/26	89,929	0.05
THB 48,400,000	Thailand Government Bond, 1.585%, 17/12/35	1,108,301	0.56	TRY 4,000,000	Turkey Government Bond, 11.000%, 24/02/27	175,127	0.09
THB 20,900,000	Thailand Government Bond, 3.400%, 17/06/36	585,281	0.29	TRY 1,800,000	Turkey Government Bond, 10.500%, 11/08/27	79,130	0.04
THB 77,100,000	Thailand Government Bond, 3.300%, 17/06/38	2,095,328	1.05	TRY 400,000	Turkey Government Bond, 12.400%, 08/03/28	18,615	0.01
THB 29,700,000	Thailand Government Bond, 2.000%, 17/06/42	633,794	0.32	TRY 4,600,000	Turkey Government Bond, 11.700%, 13/11/30	194,508	0.10
THB 8,500,000	Thailand Government Bond, 2.875%, 17/06/46	196,597	0.10	TRY 9,000,000	Turkey Government Bond, 12.600%, perpetual	419,369	0.21
THB 13,900,000	Thailand Government Bond, 2.000%, perpetual	367,799	0.18	<b>Total Turkey</b>		<b>1,233,789</b>	<b>0.62</b>
THB 1,400,000	Thailand Government Bond, 1.875%, perpetual	25,216	0.01	Uruguay			
<b>Total Thailand</b>		<b>19,114,164</b>	<b>9.59</b>	UYU 10,000,000	Uruguay Government International Bond, 8.500%, 15/03/28	229,270	0.12
Turkey				UYU 6,700,000	Uruguay Government International Bond, 8.250%, 21/05/31	145,447	0.07
TRY 500,000	Turkey Government Bond, 10.700%, 17/08/22	29,677	0.01	<b>Total Uruguay</b>		<b>374,717</b>	<b>0.19</b>
TRY 1,600,000	Turkey Government Bond, 8.500%, 14/09/22	93,984	0.05	<b>Total Government Bonds</b>		<b>195,277,140</b>	<b>97.97</b>
TRY 300,000	Turkey Government Bond, 7.100%, 08/03/23	16,261	0.01	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
TRY 100,000	Turkey Government Bond, 8.800%, 27/09/23	5,106	0.00	<b>TOTAL INVESTMENTS</b>		<b>195,277,140</b>	<b>97.97</b>

### Derivatives

Forward Foreign Exchange Contracts – (0.02)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CZK, due 04/08/22	BNP Paribas SA	213,035	5,000,000	2,544	0.00
Bought USD / Sold IDR, due 07/07/22	Merrill Lynch International	666,209	9,700,000,000	15,947	0.01
Bought USD / Sold MXN, due 07/07/22	State Street Bank London	831,278	16,500,000	13,752	0.01
Bought USD / Sold PLN, due 07/07/22	Barclays Bank PLC	330,895	1,470,000	4,014	0.00
Bought USD / Sold PLN, due 07/07/22	State Street Bank London	349,095	1,500,000	15,543	0.01
Bought USD / Sold PLN, due 07/07/22	Westpac Banking Corp	211,329	950,000	79	0.00
Bought USD / Sold RON, due 07/07/22	State Street Bank London	215,605	1,000,000	4,325	0.00
<b>Total Unrealised Gain on Forward Foreign Exchange Contracts</b>				<b>56,204</b>	<b>0.03</b>

## Schedule of Investments *(continued)*

as at 30 June 2022 (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 CZK / Sold USD, due 07/07/22	BNP Paribas SA	5,000,000	213,884	(2,558)	(0.00)
Bought IDR / Sold USD, due 07/07/22	BNP Paribas SA	9,700,000,000	665,797	(15,536)	(0.01)
	Goldman Sachs International	16,500,000	841,807	(24,280)	(0.01)
Bought PLN / Sold USD, due 07/07/22	Merrill Lynch International	3,920,000	915,139	(43,456)	(0.02)
Bought PLN / Sold USD, due 04/08/22	Barclays Bank PLC	1,470,000	329,595	(4,031)	(0.00)
Bought RON / Sold USD, due 07/07/22	Barclays Bank PLC	1,000,000	216,610	(5,330)	(0.01)
Bought USD / Sold CZK, due 07/07/22	Westpac Banking Corp	210,958	5,000,000	(367)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(95,558)	(0.05)
Total Forward Foreign Exchange Contracts				(39,354)	(0.02)
Other Net Assets/(Liabilities)				4,086,477	2.05
TOTAL NET ASSETS				199,324,263	100.00

## Schedule of Investments

as at 30 June 2022 (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 - 99.17%			
Switzerland			
USD 960	Chubb Ltd	188,717	2.29
<b>Total Switzerland</b>		<b>188,717</b>	<b>2.29</b>
United States			
USD 2,472	Advanced Micro Devices Inc	189,034	2.29
USD 720	Air Products & Chemicals Inc	173,146	2.10
USD 157	Alphabet Inc	343,430	4.16
USD 77	Alphabet Inc	167,803	2.03
USD 3,420	Amazon.com Inc	363,238	4.40
USD 896	American Tower Corp REIT	229,009	2.77
USD 2,584	Amphenol Corp	166,358	2.02
USD 2,115	Apple Inc	289,163	3.50
USD 1,739	Applied Materials Inc	158,214	1.92
USD 4,612	Boston Scientific Corp	171,889	2.08
USD 2,362	Charles Schwab Corp	149,231	1.81
USD 4,590	Comcast Corp	180,112	2.18
USD 3,250	ConocoPhillips	291,882	3.54
USD 1,040	Facebook Inc	167,700	2.03
USD 2,583	Fidelity National Information Services Inc	236,784	2.87
USD 1,348	First Republic Bank	194,382	2.35
USD 1,158	Honeywell International Inc	201,272	2.44
USD 865	IQVIA Holdings Inc	187,696	2.27
USD 1,757	Johnson & Johnson	311,885	3.78
USD 1,513	JPMorgan Chase & Co	170,379	2.06
USD 883	Lowe's Cos Inc	154,234	1.87
USD 656	Mastercard Inc	206,955	2.51
USD 2,758	Merck & Co Inc	251,447	3.05
USD 2,027	Microsoft Corp	520,594	6.31
USD 3,279	NextEra Energy Inc	253,991	3.08
USD 700	Parker-Hannifin Corp	172,235	2.09
USD 1,906	Qualcomm Inc	243,472	2.95
USD 1,761	Ross Stores Inc	123,675	1.50
USD 518	S&P Global Inc	174,597	2.12
USD 1,564	salesforce.com Inc	258,122	3.13
USD 160	ServiceNow Inc	76,083	0.92
USD 979	Splunk Inc	86,602	1.05
USD 181	SVB Financial Group	71,493	0.87
USD 641	United Rentals Inc	155,705	1.89
USD 574	UnitedHealth Group Inc	294,824	3.57
USD 601	Vertex Pharmaceuticals Inc	169,356	2.05
USD 1,656	Visa Inc	326,050	3.95
USD 1,194	Walt Disney Co	112,714	1.37
<b>Total United States</b>		<b>7,994,756</b>	<b>96.88</b>
<b>Total Common and Preferred Stocks</b>		<b>8,183,473</b>	<b>99.17</b>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		8,183,473	99.17
<b>TOTAL INVESTMENTS</b>		<b>8,183,473</b>	<b>99.17</b>
Other Net Assets/(Liabilities)		68,475	0.83
<b>TOTAL NET ASSETS</b>		<b>8,251,948</b>	<b>100.00</b>



## Schedule of Investments

as at 30 June 2022 (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 - 96.38%				Common and Preferred Stocks - 96.38% <i>(continued)</i>			
Cayman Islands				Hong Kong			
USD 373	BeiGene Ltd-ADR	60,370	0.68	HKD 21,200	AIA Group Ltd	229,778	2.60
HKD 25,500	Li Ning Co Ltd	236,251	2.68	HKD 3,500	Hong Kong Exchanges & Clearing Ltd	172,169	1.95
<b>Total Cayman Islands</b>		<b>296,621</b>	<b>3.36</b>	<b>Total Hong Kong</b>		<b>401,947</b>	<b>4.55</b>
China				<b>Total Common and Preferred Stocks</b>			
HKD 33,400	Alibaba Group Holding Ltd	476,295	5.40	<b>8,505,175</b> <b>96.38</b>			
HKD 5,000	Angelalign Technology Inc	100,166	1.14	<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>			
HKD 22,000	ANTA Sports Products Ltd	270,271	3.06	<b>8,505,175</b> <b>96.38</b>			
USD 1,277	Baidu Inc-ADR	189,928	2.15	<b>TOTAL INVESTMENTS</b>			
HKD 111,000	Blue Moon Group Holdings Ltd	94,776	1.07	<b>Other Net Assets/(Liabilities)</b>			
HKD 4,000	BYD Co Ltd	160,062	1.81	<b>319,006</b> <b>3.62</b>			
HKD 717,000	China Construction Bank Corp	481,536	5.46	<b>TOTAL NET ASSETS</b>			
HKD 35,000	China Merchants Bank Co Ltd	234,167	2.65	<b>8,824,181</b> <b>100.00</b>			
CNY 40,800	China Merchants Bank Co Ltd	256,818	2.91				
CNY 1,100	Contemporary Amperex Technology Co Ltd	87,617	0.99				
CNY 4,800	Gigadevice Semiconductor Beijing Inc	101,818	1.15				
HKD 62,500	Great Wall Motor Co Ltd	128,553	1.46				
HKD 63,600	Haier Smart Home Co Ltd	235,452	2.67				
HKD 18,050	JD.com Inc	581,505	6.59				
USD 1,326	JD.com Inc-ADR	85,156	0.96				
CNY 1,000	Kweichow Moutai Co Ltd	305,033	3.46				
HKD 17,500	Longfor Group Holdings Ltd	82,628	0.94				
CNY 8,800	Maxscend Microelectronics Co Ltd	177,202	2.01				
HKD 13,100	Meituan Dianping	324,205	3.67				
HKD 11,200	NetEase Inc	205,675	2.33				
USD 1,964	NetEase Inc-ADR	183,359	2.08				
USD 7,463	NIO Inc-ADR	162,096	1.84				
HKD 13,200	Pharmaron Beijing Co Ltd	132,135	1.50				
HKD 44,000	Ping An Insurance Group Co of China Ltd	299,148	3.39				
CNY 4,050	SG Micro Corp	109,958	1.25				
CNY 16,100	Shenzhen Inovance Technology Co Ltd	158,186	1.79				
CNY 4,500	Shenzhen Mindray Bio-Medical Electronics Co Ltd	210,226	2.38				
HKD 6,700	Shenzhou International Group Holdings Ltd	81,157	0.92				
CNY 20,020	Sino Wealth Electronic Ltd	148,742	1.69				
HKD 15,400	Tencent Holdings Ltd	695,526	7.88				
CNY 48,300	Venustech Group Inc	143,585	1.63				
CNY 8,200	Wuliangye Yibin Co Ltd	246,983	2.80				
HKD 15,400	WuXi AppTec Co Ltd	205,086	2.32				
HKD 27,500	Wuxi Biologics Cayman Inc	251,627	2.85				
USD 6,299	XPeng Inc	199,930	2.27				
<b>Total China</b>		<b>7,806,607</b>	<b>88.47</b>				

## Schedule of Investments

as at 30 June 2022 (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 - 99.09%				Common and Preferred Stocks - 99.09% <i>(continued)</i>			
Argentina				Finland			
USD 6	MercadoLibre Inc	3,821	0.03	EUR 548	Kesko OYJ	12,896	0.10
<b>Total Argentina</b>		<b>3,821</b>	<b>0.03</b>	EUR 1,117	Neste Oyj	49,327	0.38
Australia				EUR 777	Nokia OYJ	3,606	0.03
AUD 629	Ampol Ltd	14,805	0.12	SEK 1,409	Nordea Bank Abp	12,375	0.10
AUD 793	Australia & New Zealand Banking Group Ltd	12,013	0.09	<b>Total Finland</b>		<b>78,204</b>	<b>0.61</b>
AUD 353	Coles Group Ltd	4,323	0.03	France			
AUD 861	Commonwealth Bank of Australia	53,511	0.42	EUR 692	Alstom SA	15,619	0.12
AUD 81	CSL Ltd	14,986	0.12	EUR 776	AXA SA	17,572	0.14
AUD 481	Endeavour Group Ltd	2,504	0.02	EUR 202	BNP Paribas SA	9,580	0.07
AUD 4,022	Insurance Australia Group Ltd	12,059	0.09	EUR 577	Bouygues SA	17,711	0.14
AUD 4,686	Lottery Corp	14,565	0.11	EUR 22	Capgemini SE	3,759	0.03
AUD 258	Macquarie Group Ltd	29,186	0.23	EUR 600	Carrefour SA	10,592	0.08
AUD 1,249	National Australia Bank Ltd	23,525	0.18	EUR 1,064	Credit Agricole SA	9,712	0.08
AUD 2,088	QBE Insurance Group Ltd	17,445	0.14	EUR 62	Edenred	2,915	0.02
AUD 1,260	Stockland REIT	3,128	0.02	EUR 10	Euroapi SA	157	0.00
AUD 2,047	Suncorp Group Ltd	15,456	0.12	EUR 296	Faurecia SA	5,853	0.05
AUD 4,686	Tabcorp Holdings Ltd	3,432	0.03	EUR 101	Gecina SA REIT	9,398	0.07
AUD 2,260	Westpac Banking Corp	30,305	0.24	EUR 1,111	Getlink	19,548	0.15
AUD 655	Woolworths Group Ltd	16,035	0.13	EUR 25	Kering SA	12,809	0.10
<b>Total Australia</b>		<b>267,278</b>	<b>2.09</b>	EUR 186	L'Oreal SA	64,034	0.50
Austria				EUR 118	Publicis Groupe SA	5,756	0.05
EUR 252	Raiffeisen Bank International AG	2,724	0.02	EUR 401	Renault SA	9,973	0.08
<b>Total Austria</b>		<b>2,724</b>	<b>0.02</b>	EUR 243	Sanofi	24,475	0.19
Belgium				EUR 1,328	Schneider Electric SE	156,746	1.23
EUR 84	KBC Group NV	4,702	0.04	EUR 53	Sodexo SA	3,716	0.03
EUR 363	Proximus SADP	5,338	0.04	EUR 654	Total SA	34,439	0.27
EUR 69	Ucb SA	5,817	0.04	<b>Total France</b>		<b>434,364</b>	<b>3.40</b>
EUR 498	Umicore SA	17,347	0.14	Germany			
<b>Total Belgium</b>		<b>33,204</b>	<b>0.26</b>	EUR 41	adidas AG	7,234	0.06
Bermuda				EUR 108	Allianz SE	20,563	0.16
USD 89	Arch Capital Group Ltd	4,049	0.03	EUR 256	Beiersdorf AG	26,089	0.20
USD 20	Everest Re Group Ltd	5,605	0.05	EUR 6,948	Deutsche Telekom AG	137,620	1.08
<b>Total Bermuda</b>		<b>9,654</b>	<b>0.08</b>	EUR 387	GEA Group AG	13,307	0.10
Canada				EUR 102	Henkel AG & Co KGaA	6,228	0.05
CAD 1,051	Cameco Corp	22,047	0.17	EUR 179	Henkel AG & Co KGaA—Preferred Stock	11,000	0.09
CAD 1,835	Canadian National Railway Co	205,969	1.61	EUR 48	MTU Aero Engines AG	8,716	0.07
CAD 4,246	Enbridge Inc	178,931	1.40	EUR 19	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	4,453	0.03
CAD 444	Franco-Nevada Corp	58,280	0.46	EUR 404	Porsche Automobil Holding SE—Preferred Stock	26,659	0.21
CAD 198	George Weston Ltd	23,081	0.18	EUR 406	SAP SE	36,898	0.29
CAD 54	Loblaws Cos Ltd	4,860	0.04	EUR 313	Siemens AG	31,770	0.25
USD 48	Lululemon Athletica Inc	13,085	0.10	EUR 67	Zalando SE	1,748	0.01
CAD 369	Parkland Corp	10,001	0.08	<b>Total Germany</b>		<b>332,285</b>	<b>2.60</b>
USD 554	Waste Connections Inc	68,674	0.54	Hong Kong			
CAD 935	Wheaton Precious Metals Corp	33,618	0.26	HKD 4,200	AIA Group Ltd	45,522	0.36
CAD 89	WSP Global Inc	10,041	0.08	HKD 1,100	Hang Seng Bank Ltd	19,415	0.15
<b>Total Canada</b>		<b>628,587</b>	<b>4.92</b>	HKD 29,000	Hong Kong & China Gas Co Ltd	31,229	0.25
Denmark				HKD 100	Hong Kong Exchanges & Clearing Ltd	4,919	0.04
DKK 580	Novo Nordisk A/S	64,186	0.50				
DKK 405	Novozymes A/S	24,254	0.19				
<b>Total Denmark</b>		<b>88,440</b>	<b>0.69</b>				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
Hong Kong (continued)				Japan (continued)			
HKD 4,000	MTR Corp Ltd	20,900	0.16	JPY 900	Sekisui House Ltd	15,744	0.12
HKD 3,500	Power Assets Holdings Ltd	22,012	0.17	JPY 1,400	Shimizu Corp	7,729	0.06
<b>Total Hong Kong</b>		<b>143,997</b>	<b>1.13</b>	JPY 300	Shiseido Co Ltd	12,026	0.09
Ireland				JPY 400	Sompo Holdings Inc	17,616	0.14
USD 343	Accenture PLC	95,234	0.75	JPY 200	Sony Corp	16,334	0.13
USD 571	Medtronic PLC	51,247	0.40	JPY 300	Stanley Electric Co Ltd	4,920	0.04
USD 195	Seagate Technology Holdings PLC	13,931	0.11	JPY 100	Suntory Beverage & Food Ltd	3,776	0.03
USD 436	Trane Technologies PLC	56,623	0.44	JPY 1,000	Suzuki Motor Corp	31,386	0.25
<b>Total Ireland</b>		<b>217,035</b>	<b>1.70</b>	JPY 100	Systemex Corp	6,011	0.05
Israel				JPY 600	Takeda Pharmaceutical Co Ltd	16,862	0.13
USD 139	Solaredge Technologies Inc	38,042	0.30	JPY 500	Tobu Railway Co Ltd	11,391	0.09
<b>Total Israel</b>		<b>38,042</b>	<b>0.30</b>	JPY 390	Tokyo Electron Ltd	127,172	1.00
Italy				JPY 1,300	Tokyu Corp	15,291	0.12
EUR 47	Assicurazioni Generali SpA	748	0.01	JPY 300	TOTO Ltd	9,893	0.08
EUR 1,489	Intesa Sanpaolo SpA	2,771	0.02	JPY 1,700	Toyota Motor Corp	26,278	0.21
<b>Total Italy</b>		<b>3,519</b>	<b>0.03</b>	JPY 600	West Japan Railway Co	22,043	0.17
Japan				JPY 600	Yaskawa Electric Corp	19,300	0.15
JPY 1,200	Aeon Co Ltd	20,793	0.16	<b>Total Japan</b>		<b>828,325</b>	<b>6.49</b>
JPY 1,200	Astellas Pharma Inc	18,682	0.15	Netherlands			
JPY 300	Azbil Corp	7,872	0.06	EUR 986	ABN AMRO Bank NV	11,045	0.09
JPY 400	Central Japan Railway Co	46,093	0.36	EUR 2	Adyen NV	2,902	0.02
JPY 100	Chugai Pharmaceutical Co Ltd	2,554	0.02	EUR 1,289	Aegion NV	5,563	0.04
JPY 300	Dai-ichi Life Holdings Inc	5,543	0.04	EUR 221	Akzo Nobel NV	14,468	0.11
JPY 600	Daiichi Sankyo Co Ltd	15,179	0.12	EUR 25	ASML Holding NV	11,914	0.09
JPY 90	Daito Trust Construction Co Ltd	7,758	0.06	EUR 291	Heineken Holding NV	21,128	0.17
JPY 1,500	Daiwa House Industry Co Ltd	34,912	0.27	EUR 2,287	ING Groep NV	22,549	0.18
JPY 400	Denso Corp	21,223	0.17	EUR 739	Koninklijke Ahold Delhaize NV	19,207	0.15
JPY 500	Dentsu Group Inc	14,998	0.12	EUR 306	Koninklijke Philips NV	6,576	0.05
JPY 600	Hankyu Hanshin Holdings Inc	16,341	0.13	EUR 475	NN Group NV	21,522	0.17
JPY 600	Idemitsu Kosan Co Ltd	14,442	0.11	EUR 62	Randstad NV	2,995	0.02
JPY 8,100	JXTG Holdings Inc	30,628	0.24	EUR 53	Wolters Kluwer NV	5,129	0.04
JPY 600	Kajima Corp	6,876	0.05	<b>Total Netherlands</b>		<b>144,998</b>	<b>1.13</b>
JPY 300	Keisei Electric Railway Co Ltd	8,259	0.07	New Zealand			
JPY 500	Kintetsu Group Holdings Co Ltd	15,550	0.12	NZD 2,470	Auckland International Airport Ltd	11,027	0.08
JPY 100	Kobayashi Pharmaceutical Co Ltd	6,154	0.05	NZD 1,697	Mercury NZ Ltd	5,961	0.05
JPY 300	Kurita Water Industries Ltd	10,842	0.09	NZD 3,148	Meridian Energy Ltd	9,160	0.07
JPY 100	Lawson Inc	3,327	0.03	NZD 3,780	Spark New Zealand Ltd	11,281	0.09
JPY 400	MINEBEA MITSUMI Inc	6,801	0.05	<b>Total New Zealand</b>		<b>37,429</b>	<b>0.29</b>
JPY 700	Mitsubishi UFJ Financial Group Inc	3,758	0.03	Norway			
JPY 1,000	MS&AD Insurance Group Holdings Inc	30,606	0.24	NOK 493	DNB Bank ASA	8,810	0.07
JPY 200	NEC Corp	7,758	0.06	NOK 423	Equinor ASA	14,666	0.11
JPY 600	NGK Insulators Ltd	8,073	0.06	NOK 1,161	Mowi ASA	26,335	0.21
JPY 1,700	NTT Data Corp	23,475	0.18	<b>Total Norway</b>		<b>49,811</b>	<b>0.39</b>
JPY 1,600	Obayashi Corp	11,601	0.09	Portugal			
JPY 800	Odakyu Electric Railway Co Ltd	10,747	0.08	EUR 1,324	Galp Energia SGPS SA	15,482	0.12
JPY 200	Olympus Corp	4,014	0.03	EUR 202	Jeronimo Martins SGPS SA	4,380	0.04
JPY 1,000	Ono Pharmaceutical Co Ltd	25,630	0.20	<b>Total Portugal</b>		<b>19,862</b>	<b>0.16</b>
JPY 400	Recruit Holdings Co Ltd	11,762	0.09				
JPY 900	Sekisui Chemical Co Ltd	12,302	0.10				

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
Singapore				United Kingdom (continued)			
SGD 400	DBS Group Holdings Ltd	8,531	0.07	GBP 305	Burberry Group PLC	6,078	0.05
SGD 2,100	Singapore Technologies Engineering Ltd	6,156	0.05	USD 400	Coca-Cola European Partners PLC	20,644	0.16
SGD 19,700	Singapore Telecommunications Ltd	35,813	0.28	GBP 343	Compass Group PLC	6,998	0.05
<b>Total Singapore</b>		<b>50,500</b>	<b>0.40</b>	GBP 217	Experian PLC	6,341	0.05
Spain				GBP 408	Ferguson PLC	45,526	0.36
EUR 82	Amadeus IT Group SA	4,557	0.04	GBP 1,225	GlaxoSmithKline PLC	26,267	0.21
EUR 5,049	Banco Bilbao Vizcaya Argentaria SA	22,859	0.18	GBP 6,124	HSBC Holdings PLC	39,834	0.31
EUR 4,103	Banco Santander SA	11,530	0.09	GBP 248	Imperial Brands PLC	5,530	0.04
EUR 4,101	CaixaBank SA	14,221	0.11	GBP 462	Informa PLC	2,967	0.02
EUR 727	EDP Renovaveis SA	17,116	0.13	GBP 458	Johnson Matthey PLC	10,710	0.08
EUR 630	Siemens Gamesa Renewable Energy SA	11,796	0.09	GBP 2,872	Legal & General Group PLC	8,354	0.07
EUR 4,211	Telefonica SA	21,403	0.17	USD 257	Liberty Global PLC	5,677	0.04
<b>Total Spain</b>		<b>103,482</b>	<b>0.81</b>	GBP 5,060	Lloyds Banking Group PLC	2,600	0.02
Sweden				GBP 34	London Stock Exchange Group PLC	3,151	0.02
SEK 950	Hennes & Mauritz AB	11,325	0.09	GBP 805	Persimmon PLC	18,213	0.14
SEK 3,765	Nibe Industrier AB	28,217	0.22	GBP 365	Prudential PLC	4,504	0.04
SEK 1,180	Skandinaviska Enskilda Banken AB	11,561	0.09	GBP 198	Reckitt Benckiser Group PLC	14,836	0.12
SEK 1,138	Svenska Handelsbanken AB	9,708	0.08	GBP 882	RELX PLC	23,844	0.19
SEK 322	Swedbank AB	4,063	0.03	GBP 4,496	Rolls-Royce Holdings PLC	4,529	0.04
SEK 438	Volvo AB	6,770	0.05	GBP 828	Segro PLC REIT	9,822	0.08
SEK 210	Volvo AB	3,373	0.03	GBP 661	Severn Trent PLC	21,827	0.17
<b>Total Sweden</b>		<b>75,017</b>	<b>0.59</b>	GBP 8,929	Tesco PLC	27,706	0.22
Switzerland				GBP 410	Unilever PLC	18,528	0.15
CHF 165	Adecco Group AG	5,591	0.04	GBP 1,721	United Utilities Group PLC	21,319	0.17
USD 222	Chubb Ltd	43,641	0.34	GBP 1,818	Vodafone Group PLC	2,796	0.02
CHF 21	Givaudan SA	73,638	0.58	GBP 2,310	Wpp PLC	23,133	0.18
GBP 1,381	Glencore PLC	7,465	0.06	<b>Total United Kingdom</b>	<b>477,360</b>	<b>3.74</b>	
CHF 95	Julius Baer Group Ltd	4,370	0.03	United States			
CHF 457	Logitech International SA	23,806	0.19	USD 666	AbbVie Inc	102,005	0.80
CHF 518	Novartis AG	43,746	0.34	USD 211	Adobe Inc	77,239	0.61
CHF 233	Roche Holding AG	77,529	0.61	USD 255	Advanced Micro Devices Inc	19,500	0.15
CHF 75	Sika AG	17,235	0.14	USD 975	Aflac Inc	53,947	0.42
CHF 18	Sonova Holding AG	5,716	0.04	USD 183	Agilent Technologies Inc	21,735	0.17
CHF 6	Swiss Life Holding AG	2,914	0.02	USD 379	Alexandria Real Estate Equities Inc REIT	54,966	0.43
CHF 167	Swiss Re AG	12,905	0.10	USD 100	Allstate Corp	12,673	0.10
CHF 62	Swisscom AG	34,155	0.27	USD 96	Alphabet Inc	209,995	1.64
CHF 317	UBS Group AG	5,096	0.04	USD 80	Alphabet Inc	174,341	1.37
CHF 141	Zurich Insurance Group AG	61,151	0.48	USD 681	Altria Group Inc	28,445	0.22
<b>Total Switzerland</b>		<b>418,958</b>	<b>3.28</b>	USD 2,560	Amazon.com Inc	271,898	2.13
United Kingdom				USD 342	American Express Co	47,408	0.37
USD 54	Aon PLC	14,563	0.11	USD 397	American International Group Inc	20,299	0.16
USD 30	Aptiv PLC	2,672	0.02	USD 467	American Water Works Co Inc	69,476	0.54
GBP 359	AstraZeneca PLC	47,087	0.37	USD 45	Ameriprise Financial Inc	10,696	0.08
GBP 304	AVEVA Group PLC	8,311	0.07	USD 181	AmerisourceBergen Corp	25,608	0.20
GBP 2,222	British Land Co PLC REIT	12,065	0.09	USD 163	Amgen Inc	39,658	0.31
GBP 2,466	BT Group PLC	5,579	0.04	USD 161	Anthem Inc	77,695	0.61
GBP 162	Bunzl PLC	5,349	0.04	USD 59	Apollo Global Management Inc	2,860	0.02
				USD 4,457	Apple Inc	609,361	4.77
				USD 194	Applied Materials Inc	17,650	0.14
				USD 20	Assurant Inc	3,457	0.03

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)			
United States (continued)				United States (continued)			
USD 1,796	AT&T Inc	37,644	0.30	USD 40	DexCom Inc	2,981	0.02
USD 213	Autodesk Inc	36,627	0.29	USD 276	eBay Inc	11,501	0.09
USD 222	Automatic Data Processing Inc	46,629	0.37	USD 465	Ecolab Inc	71,498	0.56
USD 360	AvalonBay Communities Inc REIT	69,930	0.55	USD 189	Edwards Lifesciences Corp	17,972	0.14
USD 905	Baker Hughes a GE Co	26,127	0.21	USD 180	Eli Lilly & Co	58,361	0.46
USD 2,280	Bank of America Corp	70,976	0.56	USD 339	Enphase Energy Inc	66,186	0.52
USD 249	Bank of New York Mellon Corp	10,386	0.08	USD 358	Entegris Inc	32,983	0.26
USD 96	Becton Dickinson and Co	23,667	0.19	USD 99	Equitable Holdings Inc	2,581	0.02
USD 260	Best Buy Co Inc	16,949	0.13	USD 59	Equity Residential REIT	4,261	0.03
USD 84	Biogen Inc	17,131	0.13	USD 634	Essential Utilities Inc	29,069	0.23
USD 40	BlackRock Inc	24,362	0.19	USD 225	Estee Lauder Cos Inc	57,301	0.45
USD 11	Booking Holdings Inc	19,239	0.15	USD 56	Etsy Inc	4,100	0.03
USD 148	Booz Allen Hamilton Holdings Corp	13,373	0.11	USD 59	Expedia Group Inc	5,595	0.04
USD 633	BorgWarner Inc	21,123	0.17	USD 623	Facebook Inc	100,459	0.79
USD 69	Boston Properties Inc REIT	6,140	0.05	USD 339	Fifth Third Bancorp	11,390	0.09
USD 1,129	Boston Scientific Corp	42,078	0.33	USD 156	Fiserv Inc	13,879	0.11
USD 1,008	Bristol-Myers Squibb Co	77,616	0.61	USD 218	FMC Corp	23,328	0.18
USD 49	Broadridge Financial Solutions Inc	6,985	0.06	USD 1,181	Ford Motor Co	13,145	0.10
USD 223	Capital One Financial Corp	23,234	0.18	USD 118	Franklin Resources Inc	2,751	0.02
USD 59	Cardinal Health Inc	3,084	0.02	USD 1,749	General Electric Co	111,359	0.87
USD 334	Carlyle Group Inc	10,574	0.08	USD 343	General Motors Co	10,894	0.09
USD 495	CBRE Group Inc	36,437	0.29	USD 340	Gilead Sciences Inc	21,015	0.16
USD 206	Centene Corp	17,430	0.14	USD 72	Global Payments Inc	7,966	0.06
USD 385	Charles Schwab Corp	24,324	0.19	USD 163	Goldman Sachs Group Inc	48,414	0.38
USD 7	Charter Communications Operating LLC Via Charter Communications Operating Capital	3,280	0.03	USD 504	Hartford Financial Services Group Inc	32,977	0.26
USD 10	Chipotle Mexican Grill Inc	13,073	0.10	USD 20	Hershey Co	4,303	0.03
USD 30	Church & Dwight Co Inc	2,780	0.02	USD 3,454	Hewlett Packard Enterprise Co	45,800	0.36
USD 194	Cigna Corp	51,123	0.40	USD 199	Hologic Inc	13,791	0.11
USD 39	Cincinnati Financial Corp	4,640	0.04	USD 303	Home Depot Inc	83,104	0.65
USD 5,820	Cisco Systems Inc	248,165	1.94	USD 661	HP Inc	21,668	0.17
USD 751	Citigroup Inc	34,538	0.27	USD 72	Humana Inc	33,701	0.26
USD 79	Citizens Financial Group Inc	2,819	0.02	USD 71	IDEXX Laboratories Inc	24,902	0.20
USD 82	CME Group Inc	16,785	0.13	USD 58	Illumina Inc	10,693	0.08
USD 1,010	Coca-Cola Co	63,539	0.50	USD 462	Intel Corp	17,283	0.14
USD 39	Cognizant Technology Solutions Corp	2,632	0.02	USD 435	International Business Machines Corp	61,418	0.48
USD 507	Colgate-Palmolive Co	40,631	0.32	USD 107	International Flavors & Fragrances Inc	12,746	0.10
USD 1,400	Comcast Corp	54,936	0.43	USD 476	Interpublic Group of Cos Inc	13,104	0.10
USD 887	Consolidated Edison Inc	84,354	0.66	USD 111	Intuit Inc	42,784	0.34
USD 115	CoStar Group Inc	6,947	0.05	USD 187	Invesco Ltd	3,016	0.02
USD 175	Costco Wholesale Corp	83,874	0.66	USD 61	IQVIA Holdings Inc	13,236	0.10
USD 30	CrowdStrike Holdings Inc	5,057	0.04	USD 286	Johnson & Johnson	50,768	0.40
USD 94	Crown Castle International Corp REIT	15,828	0.12	USD 909	JPMorgan Chase & Co	102,362	0.80
USD 88	Cummins Inc	17,031	0.13	USD 859	Juniper Networks Inc	24,481	0.19
USD 697	CVS Health Corp	64,584	0.51	USD 612	KeyCorp	10,545	0.08
USD 313	Danaher Corp	79,352	0.62	USD 63	Keysight Technologies Inc	8,685	0.07
USD 30	Datadog Inc	2,857	0.02	USD 109	KKR & Co Inc	5,046	0.04
USD 30	DaVita Inc	2,399	0.02	USD 118	Kroger Co	5,585	0.04
USD 252	Dell Technologies	11,645	0.09	USD 21	L3Harris Technologies Inc	5,076	0.04
				USD 54	Laboratory Corp of America Holdings	12,655	0.10

## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.09% (continued)				Common and Preferred Stocks - 99.09% (continued)				
United States (continued)				United States (continued)				
USD 223	Lincoln National Corp	10,430	0.08	USD 107	Stryker Corp	21,285	0.17	
USD 731	LKQ Corp	35,885	0.28	USD 445	Sunrun Inc	10,395	0.08	
USD 151	Lowe's Cos Inc	26,375	0.21	USD 208	Sysco Corp	17,620	0.14	
USD 88	Marsh & McLennan Cos Inc	13,662	0.11	USD 60	T Rowe Price Group Inc	6,817	0.05	
USD 293	Mastercard Inc	92,436	0.72	USD 163	Target Corp	23,020	0.18	
USD 345	McDonald's Corp	85,174	0.67	USD 438	Tesla Inc	294,958	2.31	
USD 65	McKesson Corp	21,204	0.17	USD 64	Thermo Fisher Scientific Inc	34,770	0.27	
USD 899	Merck & Co Inc	81,962	0.64	USD 503	TJX Cos Inc	28,093	0.22	
USD 895	MetLife Inc	56,197	0.44	USD 233	T-Mobile US Inc	31,348	0.25	
USD 2,003	Microsoft Corp	514,430	4.03	USD 112	TransUnion	8,959	0.07	
USD 31	Moderna Inc	4,428	0.04	USD 128	Travelers Cos Inc	21,649	0.17	
USD 10	Molina Healthcare Inc	2,796	0.02	USD 167	Truist Financial Corp	7,921	0.06	
USD 125	Monster Beverage Corp	11,587	0.09	USD 173	UDR Inc REIT	7,965	0.06	
USD 100	Moody's Corp	27,197	0.21	USD 270	UnitedHealth Group Inc	138,680	1.09	
USD 451	Morgan Stanley	34,303	0.27	USD 337	US Bancorp	15,509	0.12	
USD 10	MSCI Inc	4,121	0.03	USD 334	Valero Energy Corp	35,497	0.28	
USD 119	Netflix Inc	20,809	0.16	USD 20	Veeva Systems Inc	3,961	0.03	
USD 563	NIKE Inc	57,539	0.45	USD 143	Verisk Analytics Inc	24,752	0.19	
USD 133	Northern Trust Corp	12,832	0.10	USD 1,441	Verizon Communications Inc	73,131	0.57	
USD 168	NortonLifeLock Inc	3,689	0.03	USD 30	Vertex Pharmaceuticals Inc	8,454	0.07	
USD 654	NVIDIA Corp	99,140	0.78	USD 59	VF Corp	2,606	0.02	
USD 243	Omnicom Group Inc	15,457	0.12	USD 288	ViacomCBS Inc	7,108	0.06	
USD 554	Oracle Corp	38,708	0.30	USD 483	Visa Inc	95,098	0.75	
USD 247	Palantir Technologies Inc	2,240	0.02	USD 125	VMware Inc	14,247	0.11	
USD 333	PayPal Holdings Inc	23,257	0.18	USD 377	Vornado Realty Trust	10,778	0.08	
USD 56	PerkinElmer Inc	7,964	0.06	USD 583	Walgreens Boots Alliance Inc	22,096	0.17	
USD 1,705	Pfizer Inc	89,393	0.70	USD 600	Walt Disney Co	56,640	0.44	
USD 249	Philip Morris International Inc	24,586	0.19	USD 400	Warner Bros Discovery Inc	5,368	0.04	
USD 1,370	Plug Power Inc	22,701	0.18	USD 49	Waters Corp	16,218	0.13	
USD 117	PNC Financial Services Group Inc	18,459	0.14	USD 1,928	Weyerhaeuser Co REIT	63,855	0.50	
USD 39	PPG Industries Inc	4,459	0.04	USD 48	Workday Inc	6,700	0.05	
USD 351	Principal Financial Group Inc	23,443	0.18	USD 54	WW Grainger Inc	24,539	0.19	
USD 590	Procter & Gamble Co	84,836	0.66	USD 476	Xylem Inc	37,214	0.29	
USD 149	Progressive Corp	17,324	0.14	USD 59	Yum! Brands Inc	6,697	0.05	
USD 587	Prologis Inc REIT	69,061	0.54	USD 63	Zimmer Biomet Holdings Inc	6,619	0.05	
USD 622	Prudential Financial Inc	59,513	0.47	USD 22	Zoetis Inc	3,782	0.03	
USD 323	Qualcomm Inc	41,260	0.32		<b>Total United States</b>	<b>8,167,538</b>	<b>63.95</b>	
USD 41	Regeneron Pharmaceuticals Inc	24,236	0.19		<b>Total Common and Preferred Stocks</b>	<b>12,654,434</b>	<b>99.09</b>	
USD 306	Regions Financial Corp	5,737	0.05		<b>Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market</b>	<b>12,654,434</b>	<b>99.09</b>	
USD 171	S&P Global Inc	57,637	0.45		Other transferable securities			
USD 281	salesforce.com Inc	46,376	0.36		Common and Preferred Stocks - 0.43%			
USD 20	SBA Communications Corp REIT	6,401	0.05		Denmark			
USD 542	Schlumberger Ltd	19,382	0.15		DKK 2,595	Vestas Wind Systems AS	54,684	0.43
USD 21	ServiceNow Inc	9,986	0.08		<b>Total Denmark</b>	<b>54,684</b>	<b>0.43</b>	
USD 172	Sherwin-Williams Co	38,512	0.30		<b>Total Common and Preferred Stocks</b>	<b>54,684</b>	<b>0.43</b>	
USD 59	Simon Property Group Inc REIT	5,600	0.04		<b>Total Other transferable securities</b>	<b>54,684</b>	<b>0.43</b>	
USD 352	Snap Inc	4,622	0.04		<b>TOTAL INVESTMENTS</b>	<b>12,709,118</b>	<b>99.52</b>	
USD 16	Snowflake Inc	2,225	0.02					
USD 65	Square Inc	3,995	0.03					
USD 267	Starbucks Corp	20,396	0.16					
USD 524	Steel Dynamics Inc	34,663	0.27					

## Schedule of Investments *(continued)*

as at 30 June 2022 (Expressed in US Dollar)

### Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 16/09/22	EUR	1	35,974	(669)	(0.01)
Unrealised Loss on Futures Contracts			35,974	(669)	(0.01)
Total Futures Contracts			35,974	(669)	(0.01)
Other Net Assets/(Liabilities)				62,412	0.49
<b>TOTAL NET ASSETS</b>				<b>12,770,861</b>	<b>100.00</b>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 4,267 held as cash at Barclays Capital Inc.

## Schedule of Investments

as at 30 June 2022 (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 - 99.87%				Common and Preferred Stocks - 99.87% <i>(continued)</i>			
Bermuda				United States <i>(continued)</i>			
USD 16	Everest Re Group Ltd	4,484	0.03	USD 201	Apollo Global Management Inc	9,744	0.07
<b>Total Bermuda</b>		<b>4,484</b>	<b>0.03</b>	USD 6,925	Apple Inc	946,786	6.74
Canada				USD 378	Applied Materials Inc	34,390	0.24
USD 68	Lululemon Athletica Inc	18,537	0.13	USD 457	Aramark	13,998	0.10
USD 1,075	Waste Connections Inc	133,257	0.95	USD 4,780	AT&T Inc	100,189	0.71
<b>Total Canada</b>		<b>151,794</b>	<b>1.08</b>	USD 271	Autodesk Inc	46,601	0.33
Ireland				USD 161	Automatic Data Processing Inc	33,816	0.24
USD 407	Accenture PLC	113,004	0.80	USD 585	AvalonBay Communities Inc REIT	113,636	0.81
USD 719	Johnson Controls International plc / Tyco Fire & Security Finance SCA	34,426	0.25	USD 1,666	Baker Hughes a GE Co	48,097	0.34
USD 890	Medtronic PLC	79,877	0.57	USD 4,682	Bank of America Corp	145,751	1.04
<b>Total Ireland</b>		<b>227,307</b>	<b>1.62</b>	USD 558	Bank of New York Mellon Corp	23,274	0.17
Israel				USD 196	Baxter International Inc	12,589	0.09
USD 218	Solaredge Technologies Inc	59,662	0.42	USD 250	Becton Dickinson and Co	61,633	0.44
<b>Total Israel</b>		<b>59,662</b>	<b>0.42</b>	USD 92	Berkshire Hathaway Inc	25,118	0.18
Switzerland				USD 413	Best Buy Co Inc	26,923	0.19
USD 320	Chubb Ltd	62,906	0.45	USD 92	Biogen Inc	18,762	0.13
USD 67	TE Connectivity Ltd	7,581	0.05	USD 33	BlackRock Inc	20,098	0.14
<b>Total Switzerland</b>		<b>70,487</b>	<b>0.50</b>	USD 104	Blackstone Group Inc	9,488	0.07
United Kingdom				USD 26	Booking Holdings Inc	45,474	0.32
USD 222	Aon PLC	59,869	0.43	USD 70	Booz Allen Hamilton Holdings Corp	6,325	0.05
USD 646	Liberty Global PLC	13,598	0.10	USD 941	BorgWarner Inc	31,401	0.22
USD 604	Liberty Global PLC	13,343	0.09	USD 1,071	Boston Scientific Corp	39,916	0.28
<b>Total United Kingdom</b>		<b>86,810</b>	<b>0.62</b>	USD 1,166	Bristol-Myers Squibb Co	89,782	0.64
United States				USD 45	Broadcom Inc	21,861	0.16
USD 581	Abbott Laboratories	63,126	0.45	USD 119	Broadridge Financial Solutions Inc	16,963	0.12
USD 824	AbbVie Inc	126,204	0.90	USD 200	Brown-Forman Corp	14,032	0.10
USD 168	Activision Blizzard Inc	13,080	0.09	USD 77	Cadence Design Systems Inc	11,552	0.08
USD 303	Adobe Inc	110,916	0.79	USD 154	Capital One Financial Corp	16,045	0.11
USD 74	Advance Auto Parts Inc	12,809	0.09	USD 106	Caterpillar Inc	18,949	0.13
USD 664	Advanced Micro Devices Inc	50,776	0.36	USD 841	CBRE Group Inc	61,906	0.44
USD 352	Aflac Inc	19,476	0.14	USD 311	CH Robinson Worldwide Inc	31,526	0.22
USD 256	Agilent Technologies Inc	30,405	0.22	USD 39	Charles River Laboratories International Inc	8,345	0.06
USD 214	Akamai Technologies Inc	19,545	0.14	USD 534	Charles Schwab Corp	33,738	0.24
USD 640	Alexandria Real Estate Equities Inc REIT	92,819	0.66	USD 384	Cheniere Energy Inc	51,084	0.36
USD 23	Allstate Corp	2,915	0.02	USD 180	Chevron Corp	26,060	0.19
USD 243	Alphabet Inc	531,550	3.79	USD 19	Chipotle Mexican Grill Inc	24,838	0.18
USD 27	Alphabet Inc	58,840	0.42	USD 36	Church & Dwight Co Inc	3,336	0.02
USD 1,191	Altria Group Inc	49,748	0.35	USD 209	Cigna Corp	55,076	0.39
USD 4,103	Amazon.com Inc	435,780	3.10	USD 2,541	Cisco Systems Inc	108,348	0.77
USD 22	Amerco	10,521	0.07	USD 1,013	Citigroup Inc	46,588	0.33
USD 300	American Express Co	41,586	0.30	USD 367	Citizens Financial Group Inc	13,098	0.09
USD 286	American International Group Inc	14,623	0.10	USD 99	Citrix Systems Inc	9,620	0.07
USD 88	American Tower Corp REIT	22,492	0.16	USD 68	CME Group Inc	13,920	0.10
USD 763	American Water Works Co Inc	113,512	0.81	USD 2,540	Coca-Cola Co	159,791	1.14
USD 274	AmerisourceBergen Corp	38,766	0.28	USD 380	Cognizant Technology Solutions Corp	25,646	0.18
USD 204	Amgen Inc	49,633	0.35	USD 538	Colgate-Palmolive Co	43,115	0.31
USD 510	Analog Devices Inc	74,506	0.53	USD 1,796	Comcast Corp	70,475	0.50
USD 277	Anthem Inc	133,675	0.95	USD 486	Corteva Inc	26,312	0.19
				USD 215	Costco Wholesale Corp	103,045	0.73
				USD 23	Crowdstrike Holdings Inc	3,877	0.03



## Schedule of Investments (continued)

as at 30 June 2022 (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 - 99.87% (continued)				Common and Preferred Stocks - 99.87% (continued)			
United States (continued)				United States (continued)			
USD 126	Crown Castle International Corp REIT	21,216	0.15	USD 20	IDEXX Laboratories Inc	7,015	0.05
USD 378	CSX Corp	10,985	0.08	USD 76	illumina Inc	14,011	0.10
USD 213	Cummins Inc	41,222	0.29	USD 1,459	Intel Corp	54,581	0.39
USD 871	CVS Health Corp	80,707	0.57	USD 29	Intercontinental Exchange Inc	2,727	0.02
USD 205	Danaher Corp	51,972	0.37	USD 440	International Business Machines Corp	62,124	0.44
USD 100	Deere & Co	29,947	0.21	USD 168	International Flavors & Fragrances Inc	20,012	0.14
USD 390	Dell Technologies	18,022	0.13	USD 134	Intuit Inc	51,649	0.37
USD 368	Devon Energy Corp	20,280	0.14	USD 15	Intuitive Surgical Inc	3,011	0.02
USD 96	DocuSign Inc	5,508	0.04	USD 742	Invesco Ltd	11,968	0.09
USD 164	Dollar Tree Inc	25,559	0.18	USD 70	IQVIA Holdings Inc	15,189	0.11
USD 60	Eaton Corp PLC	7,559	0.05	USD 451	Iron Mountain Inc	21,959	0.16
USD 200	eBay Inc	8,334	0.06	USD 21	Jack Henry & Associates Inc	3,780	0.03
USD 322	Ecolab Inc	49,511	0.35	USD 1,357	Johnson & Johnson	240,881	1.72
USD 47	Edwards Lifesciences Corp	4,469	0.03	USD 1,556	JPMorgan Chase & Co	175,221	1.25
USD 47	Electronic Arts Inc	5,718	0.04	USD 1,329	Juniper Networks Inc	37,877	0.27
USD 288	Eli Lilly & Co	93,378	0.66	USD 1,304	Keurig Dr Pepper Inc	46,149	0.33
USD 547	Enphase Energy Inc	106,796	0.76	USD 711	KeyCorp	12,251	0.09
USD 558	Entegris Inc	51,409	0.37	USD 133	Keysight Technologies Inc	18,334	0.13
USD 11	EPAM Systems Inc	3,243	0.02	USD 1,445	Kimco Realty Corp REIT	28,568	0.20
USD 146	EQT Corp	5,022	0.04	USD 74	KKR & Co Inc	3,425	0.02
USD 377	Equitable Holdings Inc	9,828	0.07	USD 750	Kroger Co	35,498	0.25
USD 989	Essential Utilities Inc	45,346	0.32	USD 419	L3Harris Technologies Inc	101,272	0.72
USD 38	Essex Property Trust Inc	9,937	0.07	USD 94	Lam Research Corp	40,058	0.29
USD 111	Estee Lauder Cos Inc	28,268	0.20	USD 89	Las Vegas Sands Corp	2,990	0.02
USD 42	Etsy Inc	3,075	0.02	USD 687	LKQ Corp	33,725	0.24
USD 1,442	Eversource Energy	121,806	0.87	USD 121	Lowe's Cos Inc	21,135	0.15
USD 73	Expedia Group Inc	6,923	0.05	USD 25	LPL Financial Holdings Inc	4,612	0.03
USD 520	Exxon Mobil Corp	44,533	0.32	USD 645	Lyft Inc	8,566	0.06
USD 988	Facebook Inc	159,315	1.13	USD 87	M&T Bank Corp	13,867	0.10
USD 166	Fidelity National Information Services Inc	15,217	0.11	USD 659	Marathon Petroleum Corp	54,176	0.39
USD 977	Fifth Third Bancorp	32,827	0.23	USD 159	Marsh & McLennan Cos Inc	24,685	0.18
USD 35	First Republic Bank	5,047	0.04	USD 61	Marvell Technology Inc	2,655	0.02
USD 82	Fiserv Inc	7,296	0.05	USD 501	Mastercard Inc	158,056	1.13
USD 167	FMC Corp	17,871	0.13	USD 77	McCormick & Co Inc	6,410	0.05
USD 264	Fortinet Inc	14,937	0.11	USD 428	McDonald's Corp	105,665	0.75
USD 296	Fortive Corp	16,096	0.11	USD 50	McKesson Corp	16,311	0.12
USD 2,429	General Electric Co	154,654	1.10	USD 1,225	Merck & Co Inc	111,683	0.80
USD 415	Gilead Sciences Inc	25,651	0.18	USD 541	MetLife Inc	33,969	0.24
USD 44	Global Payments Inc	4,868	0.03	USD 3,196	Microsoft Corp	820,829	5.85
USD 199	Goldman Sachs Group Inc	59,107	0.42	USD 84	Moderna Inc	11,999	0.09
USD 734	Hartford Financial Services Group Inc	48,026	0.34	USD 120	Mondelez International Inc	7,451	0.05
USD 48	Henry Schein Inc	3,684	0.03	USD 190	Moody's Corp	51,674	0.37
USD 456	Hershey Co	98,113	0.70	USD 660	Morgan Stanley	50,200	0.36
USD 5,498	Hewlett Packard Enterprise Co	72,904	0.52	USD 18	Nasdaq Inc	2,746	0.02
USD 164	Hologic Inc	11,365	0.08	USD 235	Netflix Inc	41,094	0.29
USD 528	Home Depot Inc	144,815	1.03	USD 565	Newmont Goldcorp Corp	33,714	0.24
USD 612	Host Hotels & Resorts Inc REIT	9,596	0.07	USD 703	News Corp	10,953	0.08
USD 859	HP Inc	28,158	0.20	USD 715	NIKE Inc	73,073	0.52
USD 74	Humana Inc	34,637	0.25	USD 114	Northern Trust Corp	10,999	0.08
USD 132	IDEX Corp	23,975	0.17	USD 502	NortonLifeLock Inc	11,024	0.08
				USD 877	NVIDIA Corp	132,944	0.95



## Notes to the Financial Statements

for the period ended 30 June 2022

### 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 14 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 ESG Screened Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market.
State Street Euro Sustainable 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 Canada Index Equity Fund	To track the performance of the Canadian equity market.
State Street Japan ESG 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 ESG Screened Index Equity Fund	To track the performance of the US equity market.
State Street EMU ESG Screened Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe ESG Screened Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World ESG 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 ESG 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 2022 (*continued*)

### 1. Description of the Company (*continued*)

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 Emerging Markets SRI 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 Europe ESG Screened Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, European equity markets over the long term.
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 Europe ESG Screened Defensive Equity Fund	To generate capital growth over the medium to long term through investment in European 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 Global High Yield Bond ESG Screened Index Fund	To track the performance of the fixed rate global high yield 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 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 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.

## Notes to the Financial Statements

for the period ended 30 June 2022 (*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 14 these funds liquidated or merged with another Sub-fund during the period ended 30 June 2022. 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 2022, 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)	1.52032	= Euro (EUR) 1.00
British Pound (GBP)	0.86084	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.34858	= Euro (EUR) 1.00
Japanese Yen (JPY)	142.02959	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.00086	= Euro (EUR) 1.00
US Dollar (USD)	1.04545	= Euro (EUR) 1.00

##### Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD)	1.52032	= Euro (EUR) 1.00
British Pound (GBP)	0.84235	= Euro (EUR) 1.00

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 2. Summary of Significant Accounting Policies (*continued*)

#### d) Foreign Exchange Transactions (*continued*)

Canadian Dollar (CAD)	1.38994	= Euro (EUR) 1.00
Japanese Yen (JPY)	134.34465	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.0318	= Euro (EUR) 1.00
US Dollar (USD)	1.09321	= 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 2022. 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 2022 (*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 2022, 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 2022.

#### 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 2022 (*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 year 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 Core Treasury Bond Index Fund	EUR	523,663,134	(52,366)	523,610,768
State Street Global Treasury Bond Index Fund	USD	1,375,965,829	(137,597)	1,375,828,232
State Street Japan ESG Screened Index Equity Fund	JPY	18,499,828,300	(1,849,983)	18,497,978,317
State Street World ESG Screened Index Equity Fund	USD	4,556,149,981	1,822,460	4,557,972,441
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	356,987,586	(928,168)	356,059,418
State Street US Value Spotlight Fund	USD	21,130,229	6,339	21,136,568
State Street Multi-Factor Global ESG Equity Fund	USD	173,225,413	69,290	173,294,703
State Street Global ESG Screened Managed Volatility Equity Fund	USD	314,206,471	62,841	314,269,312
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	1,545,846,440	(1,545,846)	1,544,300,594



## Notes to the Financial Statements

for the period ended 30 June 2022 (*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 2022 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 ESG 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 Euro Sustainable Corporate Bond Index Fund	Class A2 (EUR)	0.16%
	Class A2 Distributing (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class S (EUR)	0.05%
State Street Global Treasury Bond Index Fund	Class A (USD)**	0.20%
	Class B (USD)	0.00%
	Class I (USD)	0.15%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I Distributing (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I Distributing (GBP-Portfolio Hedged)	0.18%
	Class I (USD-Portfolio Hedged)	0.18%
	Class I Distributing (USD-Portfolio Hedged)	0.18%
	Class P (USD)	0.30%
Class I (SGD-Portfolio Hedged)	0.18%	

## Notes to the Financial Statements

for the period ended 30 June 2022 (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 A (USD)**	0.20%
	Class B (USD)	0.00%
	Class B (GBP-Portfolio Hedged)	0.00%
	Class I (USD)	0.15%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I (GBP-Portfolio Hedged)	0.18%
	Class I (USD-Portfolio Hedged)	0.18%
State Street Canada Index Equity Fund	Class A (EUR-Portfolio Hedged)	0.23%
	Class I (CAD)	0.20%
	Class I (EUR)	0.20%
State Street Japan ESG Screened Index Equity Fund	Class P (CAD)	0.60%
	Class B (JPY)	0.00%
	Class I (JPY)	0.20%
State Street Switzerland Index Equity Fund	Class I (EUR)	0.20%
	Class P (JPY)	0.60%
	Class A (CHF)*	0.30%
	Class I (CHF)	0.20%
	Class P (CHF)	0.60%
State Street UK Index Equity Fund	Class P (EUR)	0.60%
	Class S (CHF)	0.12%
	Class B (GBP)	0.00%
	Class I (GBP)	0.20%
State Street US ESG Screened Index Equity Fund	Class I (EUR)	0.20%
	Class P (GBP)	0.60%
	Class B (USD)	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
State Street EMU ESG Screened Index Equity Fund	Class I (EUR-NAV Hedged)	0.22%
	Class P (USD)	0.60%
	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
State Street Europe ESG Screened Index Equity Fund	Class P (EUR)	0.60%
	Class A (EUR)	0.30%
	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
	Class B (USD)	0.00%
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class P (USD)	0.60%

## Notes to the Financial Statements

for the period ended 30 June 2022 (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 ESG Screened Index Equity Fund	Class B (USD)	0.00%
	Class B (GBP)**	0.00%
	Class B (USD-Portfolio Hedged)	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class I (EUR-Portfolio Hedged)	0.23%
	Class I (GBP)	0.20%
	Class P (USD)	0.60%
	Class P (EUR-Portfolio Hedged)	0.63%
	Class S (USD)	0.07%
	Class S Distributing (USD)	0.07%
	Class I (SEK-Portfolio Hedged)	0.23%
	Class I Distributing (CHF-Portfolio Hedged)	0.23%
	Class I Distributing (GBP-Portfolio Hedged)	0.23%
	Class I (SEK)	0.20%
	Class I Distributing (USD-Portfolio Hedged)	0.23%
Class P (SEK-Portfolio Hedged)	0.63%	
Class P (SEK)	0.60%	
State Street World ESG Index Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.20%
	Class I (EUR-Portfolio Hedged)	0.23%
State Street Global Emerging Markets ESG Screened Index Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.30%
	Class I (GBP)	0.30%
	Class P (USD)	1.20%
	Class I (SEK)	0.30%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.55%
	Class P (EUR)	1.10%
State Street Europe Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
State Street US Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (USD)	0.75%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.00%
	Class B (EUR)	0.00%
	Class I (USD)	0.75%
	Class B (EUR)	0.00%
State Street Global Value Spotlight Fund	Class I (EUR)	0.75%
	Class I (USD)	0.75%
	Class P (EUR)	1.50%
	Class B (USD)	0.00%
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	0.35%
	Class I (EUR)	0.30%
State Street Europe ESG Screened Enhanced Equity Fund	Class P (EUR)	0.50%
	Class I (USD)	0.30%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.30%
	Class P (USD)	0.50%

## Notes to the Financial Statements

for the period ended 30 June 2022 (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 ESG Screened Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.45%
	Class I (EUR)	0.45%
	Class P (USD)**	0.95%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	0.00%
	Class B (GBP)	0.00%
	Class I (USD)	0.45%
	Class I (EUR)	0.45%
	Class P (USD)	0.95%
State Street EMU ESG Screened Equity Fund	Class P (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
	Class I (EUR)	0.00%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
	Class A (USD)	1.20%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (USD)	1.10%
	Class I (EUR)	1.10%
	Class P (USD)	2.20%
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR)	0.35%
	Class P (EUR)	0.90%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.45%
	Class B (USD)	0.00%
	Class I (USD)	0.35%
	Class I Distributing (EUR)	0.35%
	Class I (EUR)	0.35%
	Class P (USD)	0.90%
State Street Global ESG Screened Defensive Equity Fund	Class I (EUR-Portfolio Hedged)	0.38%
	Class B (USD)	0.00%
	Class B (EUR)	0.00%
State Street Europe ESG Screened Defensive Equity Fund	Class I (USD)	0.75%
	Class I (EUR)**	0.85%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.06%
	Class I (CHF-Portfolio Hedged)	0.08%
	Class I (EUR-Portfolio Hedged)	0.08%
	Class I Distributing (EUR-Portfolio Hedged)	0.08%
	Class I Distributing (GBP-Portfolio Hedged)	0.08%
	Class I (USD-Portfolio Hedged)	0.08%
	Class I Distributing (USD-Portfolio Hedged)	0.08%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.00%
	Class I Distributing (USD)	0.15%
	Class I (EUR)	0.15%
	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%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*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 Opportunities Equity Fund	Class I (USD)	0.50%
	Class B (USD)	0.00%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.20%
	Class I (EUR-NAV Hedged)	0.22%
	Class S (USD)	0.15%
	Class P (USD)	0.40%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)*	0.00%
	Class I Distributing (EUR)*	0.20%
	Class I (EUR)	0.20%
	Class S (EUR)	0.15%
State Street Global High Yield Bond ESG Screened Index Fund	Class P (EUR)	0.40%
	Class I (USD)	0.15%
	Class I (CHF-Portfolio Hedged)	0.18%
	Class I (EUR-Portfolio Hedged)	0.18%
	Class I Distributing (GBP-Portfolio Hedged)	0.18%
	Class I (USD-Portfolio Hedged)	0.18%
	Class I (NOK-Portfolio Hedged)	0.18%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)*	0.00%
	Class I (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 I (USD)*	0.30%
State Street Sustainable Climate US Equity Fund	Class I USD Shares *	0.30%

\* This share class launched during the period ended 30 June 2022. Please refer to Note 13 for further details.

\*\* This share class closed during the period ended 30 June 2022. 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.

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.06%	0.07%
	Class I (EUR)	0.21%	0.22%
	Class I Distributing (EUR)	0.21%	0.22%
	Class P (EUR)	0.36%	0.40%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%	0.05%
	Class I (EUR)	0.20%	0.20%
	Class P (EUR)	0.40%	0.40%
	Class P Distributing (EUR)	0.40%	0.40%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class P (EUR)	0.40%	0.40%
State Street Euro Corporate Bond ESG Screened Index Fund	Class B (EUR)	0.04%	0.04%
	Class I (EUR)	0.19%	0.19%
	Class I Distributing (EUR)	0.19%	0.19%
	Class P (EUR)	0.35%	0.40%
State Street Euro Sustainable Corporate Bond Index Fund	Class P Distributing (EUR)	0.35%	0.40%
	Class A2 (EUR)	0.11%	0.11%
	Class A2 Distributing (EUR)	0.11%	0.11%
	Class I (EUR)	0.26%	0.26%
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
	Class S (EUR)	0.11%	0.11%
	Class A (USD)**	N.A.	N.A.
	Class B (USD)	0.06%	0.06%
	Class I (USD)	0.21%	0.21%
	Class I (CHF-Portfolio Hedged)	0.25%	0.25%
	Class I (EUR-Portfolio Hedged)	0.25%	0.25%
	Class I Distributing (EUR-Portfolio Hedged)	0.25%	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.25%	0.25%
State Street Global Aggregate Bond Index Fund	Class I (USD-Portfolio Hedged)	0.25%	0.25%
	Class I Distributing (USD-Portfolio Hedged)	0.25%	0.25%
	Class P (USD)	0.40%	0.40%
	Class I (SGD-Portfolio Hedged)	0.25%	0.25%
	Class I (GBP-Portfolio Hedged)	0.25%	0.25%
	Class A (USD)**	N.A.	N.A.
	Class B (USD)	0.04%	0.06%
	Class B (GBP-Hedged)	0.04%	0.06%
State Street Canada Index Equity Fund	Class I (USD)	0.19%	0.20%
	Class I (CHF-Portfolio Hedged)	0.22%	0.24%
	Class I (EUR-Portfolio Hedged)	0.22%	0.24%
	Class I (USD-Portfolio Hedged)	0.22%	0.24%
	Class A (EUR-Hedged)	0.28%	0.33%
	Class I (GBP-Portfolio Hedged)	0.23%	0.24%
	Class I (CAD)	0.30%	0.30%
State Street Japan ESG Screened Index Equity Fund	Class I (EUR)	0.30%	0.30%
	Class P (CAD)	0.70%	0.70%
	Class B (JPY)	0.10%	0.10%
State Street Switzerland Index Equity Fund	Class I (JPY)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (JPY)	0.70%	0.70%
State Street Switzerland Index Equity Fund	Class A (CHF)*	0.30%	0.30%
	Class I (CHF)	0.30%	0.30%
	Class P (CHF)	0.70%	0.70%
	Class P (EUR)	0.70%	0.70%
	Class S (CHF)	0.17%	0.17%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
State Street UK Index Equity Fund	Class I (GBP)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%
State Street US ESG Screened Index Equity Fund	Class B (USD)	0.05%	0.05%
	Class I (USD)	0.25%	0.25%
	Class I (EUR)	0.25%	0.25%
	Class I (EUR-Hedged)	0.26%	0.28%
	Class P (USD)	0.65%	0.70%
State Street EMU ESG Screened Index Equity Fund	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 ESG Screened Index Equity Fund	Class A (EUR)	0.40%	0.40%
	Class B (EUR)	0.05%	0.05%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	Class P (EUR)	0.67%	0.70%
	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
State Street World ESG Screened Index Equity Fund	Class P (USD)	0.70%	0.70%
	Class B (USD)	0.04%	0.04%
	Class B (GBP)**	N.A.	N.A.
	Class B (USD-Hedged)	0.05%	0.05%
	Class I (USD)	0.24%	0.24%
	Class I (EUR)	0.24%	0.24%
	Class I (EUR-Portfolio Hedged)	0.28%	0.28%
	Class I (GBP)	0.24%	0.24%
	Class P (USD)	0.65%	0.70%
	Class P (EUR-Hedged)	0.68%	0.73%
	Class S (USD)	0.10%	0.10%
	Class S Distributing (USD)	0.10%	0.10%
	Class I (SEK-Hedged)	0.28%	0.28%
	Class I Distributing (CHF-Hedged)	0.28%	0.28%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%	0.28%
	Class I (SEK)	0.24%	0.24%
Class I Distributing (USD-Portfolio Hedged)	0.28%	0.28%	
Class P (SEK-Hedged)	0.68%	0.73%	
Class P (SEK)	0.65%	0.70%	
State Street World ESG Index Equity Fund	Class B (USD)	0.06%	0.07%
	Class I (USD)	0.26%	0.27%
	Class I (EUR-Hedged)	0.29%	0.31%
State Street Global Emerging Markets ESG Screened Index Equity Fund	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.40%	0.40%
	Class I (GBP)	0.40%	0.40%
	Class P (USD)	1.35%	1.35%
State Street Flexible Asset Allocation Plus Fund	Class I (SEK)	0.40%	0.40%
	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.65%	0.65%
	Class P (EUR)	1.24%	1.24%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
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 (USD)	0.10%	0.10%
	Class I (USD)	0.45%	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I Distributing (EUR)**	N.A.	N.A.
	Class I (EUR)	0.39%	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 Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.56%	0.70%
	Class I (EUR)	0.56%	0.70%
	Class P (USD)**	N.A.	N.A.
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	0.15%	0.25%
	Class B (GBP)	0.15%	0.25%
	Class I (USD)	0.60%	0.70%
	Class I (EUR)	0.60%	0.70%
	Class P (USD)	1.14%	1.24%
	Class P (EUR)	1.14%	1.24%
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)	1.41%	1.49%
	Class I (USD)	1.26%	1.35%
	Class I (EUR)	1.25%	1.35%
	Class P (USD)	2.38%	2.49%
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR)	0.45%	0.45%
	Class P (EUR)	1.04%	1.04%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.59%	0.59%
	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.45%	0.45%
	Class I Distributing (EUR)	0.45%	0.45%
	Class I (EUR)	0.45%	0.45%
	Class P (USD)	1.04%	1.04%
	Class I (EUR-Hedged)	0.48%	0.48%



## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 3. Fees and Expenses (continued)

#### b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
State Street Global ESG Screened Defensive Equity Fund	Class B (USD)	0.09%	0.10%
	Class B (EUR)	0.09%	0.10%
	Class I (USD)	0.84%	0.85%
State Street Europe ESG Screened Defensive Equity Fund	Class I (EUR)**	0.85%	0.85%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.10%	0.12%
	Class I (CHF-Portfolio Hedged)	0.12%	0.15%
	Class I (EUR-Portfolio Hedged)	0.12%	0.15%
	Class I Distributing (EUR-Portfolio Hedged)	0.12%	0.15%
	Class I Distributing (GBP-Portfolio Hedged)	0.12%	0.15%
	Class I (USD-Portfolio Hedged)	0.12%	0.15%
	Class I Distributing (USD-Portfolio Hedged)	0.12%	0.15%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.06%	0.15%
	Class I Distributing (USD)	0.21%	0.30%
	Class I (EUR)	0.21%	0.30%
	Class I (USD)	0.21%	0.30%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	1.00%	1.00%
	Class I (USD)	1.00%	1.00%
	Class P (EUR)	1.64%	1.64%
	Class P (USD)	1.64%	1.64%
State Street Global Opportunities Equity Fund	Class I (USD)	0.60%	0.60%
	Class B (USD)	0.10%	0.10%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)***	0.30%	0.30%
	Class I (EUR-Hedged)***	0.33%	0.33%
	Class S (USD)***	0.25%	0.25%
	Class P (USD)***	0.53%	0.54%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)***	0.12%	0.10%
	Class I Distributing (EUR)***	0.30%	0.30%
	Class I (EUR)***	0.30%	0.30%
	Class S (EUR)***	0.25%	0.25%
	Class P (EUR)***	0.54%	0.54%
State Street Global High Yield Bond ESG Screened Index Fund	Class I (USD)	0.22%	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.24%	0.29%
	Class I (CHF-Portfolio Hedged)	0.25%	0.29%
	Class I (EUR-Portfolio Hedged)	0.25%	0.29%
	Class I (USD-Portfolio Hedged)	0.25%	0.29%
	Class I (NOK Hedged)	0.25%	0.29%
	Class B (USD)	0.07%	0.10%
Class B (EUR Hedged)	0.07%	0.11%	
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)*	0.02%	0.15%
	Class I (USD)	0.30%	0.30%
State Street US Opportunities Equity Fund	Class I (USD)*	0.60%	0.60%
State Street Sustainable Climate World Equity Fund	Class I (USD)***	0.30%	0.40%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 3. Fees and Expenses (*continued*)

#### b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	TER as at 30 June 2022	Maximum TER in %
State Street China Opportunities Equity Fund	Class I (USD)*	0.90%	0.90%
State Street Sustainable Climate US Equity Fund	Class I (USD)**	0.40%	0.40%

\* This share class launched during the period ended 30 June 2022. Please refer to Note 13 for further details.

\*\* This share class closed during the period ended 30 June 2022. Please refer to Note 13 for further details.

\*\*\* There was a change of maximum TER during the period and for some classes the TER as at 30 June 2022 might be higher than the maximum TER.

#### 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 2022 was EUR 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 *taxe 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 *taxe 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 *taxe 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 2022 (*continued*)

### 4. Taxation (*continued*)

As at 30 June 2022, the following Share Classes are not subject to taxe d'abonnement:

Name of the Sub-fund	Share Classes
State Street Japan ESG Screened Index Equity Fund	Class I (JPY)
	Class B (JPY)
	Class I (EUR)
State Street Switzerland Index Equity Fund	Class P (EUR)
	Class P (CHF)
	Class I (CHF)
	Class S (CHF)
State Street UK Index Equity Fund	Class I (EUR)
	Class P (GBP)
	Class I (GBP)
State Street US ESG Screened Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
	Class I (EUR-NAV Hedged)
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	Class I (EUR)
	Class P (USD)
	Class I (USD)
	Class B (USD)
State Street EMU ESG Screened Index Equity Fund	Class I (EUR)
	Class A (EUR)
	Class I (EUR)
	Class B (EUR)
	Class I Distributing (EUR)
State Street Europe ESG Screened Index Equity Fund	Class P (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
State Street Global Emerging Markets ESG Screened Index Equity Fund	Class B (EUR)
	Class P (USD)
	Class I (USD)
	Class I (GBP)
	Class B (USD)
	Class I (SEK)
State Street World ESG Screened Index Equity Fund	Class P (USD)
	Class I (SEK-Portfolio Hedged)
	Class B (GBP)
	Class I (USD)
	Class P (EUR-Portfolio Hedged)
	Class B (USD)
	Class I (EUR)
	Class B (USD-Portfolio Hedged)
	Class I (GBP)
	Class S (USD)
	Class S Distributing (USD)
	Class I (EUR-Portfolio Hedged)
	Class P (SEK)
	Class I Distributing (CHF-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
Class I (SEK)	
Class I Distributing (USD-Portfolio Hedged)	
Class P (SEK-Portfolio Hedged)	

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 4. Taxation (*continued*)

Name of the Sub-fund	Share Classes
State Street World ESG Index Equity Fund	Class I (USD)
	Class I (EUR-Portfolio Hedged)
	Class B (USD)
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)
	Class B (USD)
	Class I Distributing (USD)
	Class I (USD)
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I (USD)
State Street Global High Yield Bond ESG Screened Index Fund	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (USD-Portfolio Hedged)
	Class I (USD)
	Class I Distributing (GBP-Portfolio Hedged)
	Class B (USD)
	Class B (EUR-Portfolio Hedged)
	Class I (NOK-Portfolio Hedged)
State Street Global Treasury Bond Index Fund	Class I (USD)
	Class I (SGD-Portfolio Hedged)
	Class P (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class B (USD)
	Class I (GBP-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
	Class A (USD)
	Class I (USD)
State Street Global Aggregate Bond Index Fund	Class I (USD-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
	Class A (EUR-Portfolio Hedged)
	Class B (GBP-Portfolio Hedged)
	Class A (USD)
State Street Euro Corporate Bond ESG Screened Index Fund	Class P (EUR)
	Class I (EUR)
	Class B (EUR)
	Class P Distributing (EUR)
	Class I Distributing (EUR)
	Class P (EUR)
State Street EMU Government Bond Index Fund	Class I (EUR)
	Class B (EUR)
	Class P Distributing (EUR)
	Class I (EUR)
State Street Euro Core Treasury Bond Index Fund	Class P (EUR)
	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 4. Taxation (*continued*)

Name of the Sub-fund	Share Classes
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)
	Class I (EUR)
	Class A2 Distributing (EUR)
	Class S (EUR)
	Class A2 (EUR)
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)
	Class P (EUR)
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I Distributing (USD-Portfolio Hedged)
	Class I Distributing (GBP-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I Distributing (EUR-Portfolio Hedged)
State Street Canada Index Equity Fund	Class P (CAD)
	Class I (CAD)
	Class I (EUR)

### 5. Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the period ended 30 June 2022 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 2022 to 30 June 2022, 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 Treasury Bond Index Fund	USD	1,097
State Street Global Aggregate Bond Index Fund	USD	1,938
State Street Canada Index Equity Fund	CAD	2,254
State Street Japan ESG Screened Index Equity Fund	JPY	464,861
State Street Switzerland Index Equity Fund	CHF	7,306
State Street UK Index Equity Fund	GBP	95,808
State Street US ESG Screened Index Equity Fund	USD	6,399
State Street EMU ESG Screened Index Equity Fund	EUR	94,660
State Street Europe ESG Screened Index Equity Fund	EUR	60,721
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	USD	6,424
State Street World ESG Screened Index Equity Fund	USD	202,235
State Street World ESG Index Equity Fund	USD	132,158
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	238,546
State Street Flexible Asset Allocation Plus Fund	EUR	493
State Street Europe Value Spotlight Fund	EUR	29,794
State Street Eurozone Value Spotlight Fund	EUR	94,683
State Street US Value Spotlight Fund	USD	2,651
State Street Asia Pacific Value Spotlight Fund	USD	27,334
State Street Global Value Spotlight Fund	EUR	26,388
State Street Multi-Factor Global ESG Equity Fund	USD	21,944
State Street Europe ESG Screened Enhanced Equity Fund	EUR	164,095
State Street North America ESG Screened Enhanced Equity Fund	USD	26,132
State Street Global ESG Screened Enhanced Equity Fund	USD	16,345
State Street Emerging Markets SRI Enhanced Equity Fund	USD	678,127

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 6. Transaction Costs (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	472,232
State Street EMU ESG Screened Equity Fund	EUR	18,886
State Street Europe Small Cap ESG Screened Equity Fund	EUR	19,609
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	315,227
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	43,564
State Street Global ESG Screened Managed Volatility Equity Fund	USD	82,604
State Street Global ESG Screened Defensive Equity Fund	USD	115,568
State Street Europe ESG Screened Defensive Equity Fund	EUR	5,061
State Street Global Treasury 1-10 Year Bond Index Fund	USD	213
State Street Emerging Markets Opportunities Equity Fund	USD	22,479
State Street Global Opportunities Equity Fund	USD	20,390
State Street Global High Yield Bond ESG Screened Index Fund	USD	747
State Street US Opportunities Equity Fund	USD	402
State Street China Opportunities Equity Fund	USD	13,200
State Street Sustainable Climate World Equity Fund	USD	5,167
State Street Sustainable Climate US Equity Fund	USD	348

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 2022, 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 EMU Equity Fund	Class P Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.14	30,771
State Street Global Treasury Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	1 April 2022	5 April 2022	USD	0.09	3,916
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	1 April 2022	5 April 2022	GBP	0.08	396,595
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	1 April 2022	5 April 2022	EUR	0.09	1,394
State Street Euro Corporate Bond ESG Screened Index Fund	Class P Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.08	274,873
State Street Euro Corporate Bond ESG Screened Index Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.10	999,680
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.01	17,693

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 7. Dividends distributed (*continued*)

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Global Managed Volatility Equity Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.19	431,572
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.07	76,670
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.08	3,218,275
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.20	19,929
State Street Global Enhanced Equity Fund	Class I Distributing (USD)	1 April 2022	5 April 2022	USD	0.21	13,769
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	1 April 2022	5 April 2022	USD	0.04	575,941
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	1 April 2022	5 April 2022	GBP	0.04	224,744
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	1 April 2022	5 April 2022	EUR	0.05	117,877
State Street EMU ESG Screened Index Equity Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.23	174,283
State Street Europe ESG Screened Index Equity Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.30	3,683,010
State Street World ESG Screened Index Equity Fund	Class S Distributing (USD)	1 April 2022	5 April 2022	USD	0.19	1,373,504
State Street Global High Yield Bond ESG Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	1 April 2022	5 April 2022	GBP	0.22	27,212
State Street Global High Yield Bond ESG Screened Index Fund	Class I Distributing (CHF-Portfolio Hedged)	1 April 2022	5 April 2022	CHF	0.05	198,282
State Street Global High Yield Bond ESG Screened Index Fund	Class I Distributing (USD-Portfolio Hedged)	1 April 2022	5 April 2022	USD	0.05	134,251
State Street Global High Yield Bond ESG Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	1 April 2022	5 April 2022	GBP	0.05	17,364
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	1 April 2022	5 April 2022	USD	0.35	153,642

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 30 June 2022. The resulting gain of EUR 1,906,381,749 represents the movement in exchange rates between 1 January 2022 and 30 June 2022. This is a translation gain, 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 2022 amounted to:

Name of the Sub-fund	Currency	Market Value in EUR
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	306,282
State Street Global High Yield Bond ESG Screened Index Fund	EUR	49,510
	Total	355,792

At 30 June 2022 the total of cross Sub-Funds' investments amounts to EUR 355,792 and therefore total combined NAV as at period-end without cross-investments would amount to EUR 26,949,062,371.

### 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 2022:

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Core Treasury Bond Index Fund	EUR	Barclays PLC	United Kingdom	4,024,673	0.77%	0.77%
State Street Euro Core Treasury Bond Index Fund	EUR	BNP Paribas SA	France	14,560,856	2.78%	2.80%
State Street Euro Core Treasury Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	51,079,958	9.76%	9.83%
State Street EMU Government Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	618,235	0.15%	0.16%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	Barclays PLC	United Kingdom	28,026,373	2.43%	2.46%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	BNP Paribas SA	France	4,192,235	0.36%	0.37%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	Credit Suisse International	United Kingdom	4,674,490	0.41%	0.41%



## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	ING Bank NV	Netherlands	2,650,547	0.23%	0.23%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	Merrill Lynch International	United Kingdom	1,129,988	0.10%	0.10%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	Nomura International PLC	United Kingdom	1,602,688	0.14%	0.14%
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	RBC Europe Ltd	United Kingdom	2,299,865	0.20%	0.20%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	12,407,799	2.70%	2.73%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	BNP Paribas SA	France	1,355,868	0.29%	0.30%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Credit Suisse International	United Kingdom	1,362,082	0.30%	0.30%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	ING Bank NV	Netherlands	1,577,825	0.34%	0.35%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	75,931	0.02%	0.02%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	438,183	0.10%	0.10%
State Street Euro Sustainable Corporate Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	1,261,034	0.27%	0.28%
State Street Global Treasury Bond Index Fund	USD	Barclays PLC	United Kingdom	10,166,069	0.74%	0.75%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas SA	France	15,392,435	1.12%	1.14%
State Street Global Treasury Bond Index Fund	USD	Goldman Sachs International	United Kingdom	11,279,473	0.82%	0.84%
State Street Global Treasury Bond Index Fund	USD	Macquarie Bank Ltd	Australia	2,300,751	0.17%	0.17%
State Street Global Treasury Bond Index Fund	USD	Merrill Lynch International	United Kingdom	38,437,849	2.79%	2.85%
State Street Global Treasury Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	2,668,853	0.19%	0.20%
State Street Global Treasury Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	13,542,053	0.98%	1.00%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Aggregate Bond Index Fund	USD	Barclays PLC	United Kingdom	26,960,625	0.54%	0.55%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas SA	France	35,706,936	0.72%	0.73%
State Street Global Aggregate Bond Index Fund	USD	Credit Suisse International	United Kingdom	1,590,798	0.03%	0.03%
State Street Global Aggregate Bond Index Fund	USD	Goldman Sachs International	United Kingdom	28,180,004	0.57%	0.57%
State Street Global Aggregate Bond Index Fund	USD	Macquarie Bank Ltd	Australia	460,150	0.01%	0.01%
State Street Global Aggregate Bond Index Fund	USD	Merrill Lynch International	United Kingdom	78,581,305	1.59%	1.60%
State Street Global Aggregate Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	2,576,486	0.05%	0.05%
State Street Global Aggregate Bond Index Fund	USD	Nomura International PLC	United Kingdom	29,458,114	0.59%	0.60%
State Street Global Aggregate Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	25,933,714	0.52%	0.53%
State Street Canada Index Equity Fund	CAD	Citigroup Global Markets Ltd	United Kingdom	3,282,365	2.85%	2.86%
State Street Canada Index Equity Fund	CAD	Goldman Sachs International	United Kingdom	18,656,361	16.18%	16.28%
State Street Canada Index Equity Fund	CAD	JP Morgan Securities PLC	United Kingdom	1,379,877	1.20%	1.20%
State Street Canada Index Equity Fund	CAD	Societe Generale SA	France	460,808	0.40%	0.40%
State Street Canada Index Equity Fund	CAD	UBS AG	Switzerland	8,885,257	7.71%	7.75%
State Street Japan ESG Screened Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	4,273,206	0.02%	0.02%
State Street Japan ESG Screened Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	964,605,501	5.21%	5.26%
State Street Japan ESG Screened Index Equity Fund	JPY	Goldman Sachs International	United Kingdom	278,434,636	1.51%	1.52%
State Street Japan ESG Screened Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	841,728,344	4.55%	4.59%
State Street Japan ESG Screened Index Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	300,109,778	1.62%	1.64%
State Street Japan ESG Screened Index Equity Fund	JPY	Societe Generale SA	France	748,400,758	4.05%	4.08%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Japan ESG Screened Index Equity Fund	JPY	UBS AG	Switzerland	195,293,733	1.06%	1.07%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	27,299,535	9.79%	9.97%
State Street Switzerland Index Equity Fund	CHF	HSBC Bank PLC	United Kingdom	1,324,659	0.48%	0.48%
State Street Switzerland Index Equity Fund	CHF	JP Morgan Securities PLC	United Kingdom	1,037,161	0.37%	0.38%
State Street Switzerland Index Equity Fund	CHF	Morgan Stanley & Co. International PLC	United Kingdom	1,143,051	0.41%	0.42%
State Street UK Index Equity Fund	GBP	Citigroup Global Markets Ltd	United Kingdom	703,778	0.62%	0.63%
State Street UK Index Equity Fund	GBP	Goldman Sachs International	United Kingdom	167,009	0.15%	0.15%
State Street UK Index Equity Fund	GBP	ING Bank NV	Netherlands	58,087	0.05%	0.05%
State Street UK Index Equity Fund	GBP	JP Morgan Securities PLC	United Kingdom	403,898	0.36%	0.36%
State Street UK Index Equity Fund	GBP	Societe Generale SA	France	8,802	0.01%	0.01%
State Street US ESG Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	11,201,070	0.81%	0.80%
State Street US ESG Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	310,892	0.02%	0.02%
State Street US ESG Screened Index Equity Fund	USD	Societe Generale SA	France	13,003,496	0.94%	0.93%
State Street US ESG Screened Index Equity Fund	USD	UBS AG	Switzerland	2,312,271	0.17%	0.17%
State Street EMU ESG Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	4,610,673	1.36%	1.38%
State Street EMU ESG Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	746,984	0.22%	0.22%
State Street EMU ESG Screened Index Equity Fund	EUR	Credit Suisse International	United Kingdom	21,047	0.01%	0.01%
State Street EMU ESG Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	762,557	0.23%	0.23%
State Street EMU ESG Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	1,115,462	0.33%	0.33%
State Street EMU ESG Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	632,203	0.19%	0.19%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street EMU ESG Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	1,013,830	0.30%	0.30%
State Street EMU ESG Screened Index Equity Fund	EUR	Societe Generale SA	France	124,515	0.04%	0.04%
State Street EMU ESG Screened Index Equity Fund	EUR	UBS AG	Switzerland	448,217	0.13%	0.13%
State Street Europe ESG Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	21,792,225	3.16%	3.18%
State Street Europe ESG Screened Index Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	428,106	0.06%	0.06%
State Street Europe ESG Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	1,317,978	0.19%	0.19%
State Street Europe ESG Screened Index Equity Fund	EUR	Credit Suisse International	United Kingdom	374,432	0.05%	0.05%
State Street Europe ESG Screened Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	506,770	0.07%	0.07%
State Street Europe ESG Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	1,682,606	0.24%	0.25%
State Street Europe ESG Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	2,314,226	0.34%	0.34%
State Street Europe ESG Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	1,517,618	0.22%	0.22%
State Street Europe ESG Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	3,734,859	0.54%	0.54%
State Street Europe ESG Screened Index Equity Fund	EUR	Societe Generale SA	France	870,455	0.13%	0.13%
State Street Europe ESG Screened Index Equity Fund	EUR	UBS AG	Switzerland	528,382	0.08%	0.08%
State Street Pacific Ex-Japan ESG Screened Index equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	254,154	0.47%	0.48%
State Street Pacific Ex-Japan ESG Screened Index equity Fund	USD	Goldman Sachs International	United Kingdom	171,495	0.32%	0.32%
State Street World ESG Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	23,980,037	0.53%	0.53%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street World ESG Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	24,990,443	0.55%	0.56%
State Street World ESG Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	11,953,484	0.26%	0.27%
State Street World ESG Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	2,846,829	0.06%	0.06%
State Street World ESG Screened Index Equity Fund	USD	Credit Suisse International	United Kingdom	35,484	0.00%	0.00%
State Street World ESG Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	35,535,897	0.78%	0.79%
State Street World ESG Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	2,174,034	0.05%	0.05%
State Street World ESG Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	18,236,594	0.40%	0.41%
State Street World ESG Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	5,080,563	0.11%	0.11%
State Street World ESG Screened Index Equity Fund	USD	Skandinaviska Enskilda Banken AB	Sweden	3,880,894	0.09%	0.09%
State Street World ESG Screened Index Equity Fund	USD	Societe Generale SA	France	34,747,446	0.76%	0.77%
State Street World ESG Screened Index Equity Fund	USD	UBS AG	Switzerland	17,411,956	0.38%	0.39%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	4,535,945	0.47%	0.48%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	2,649,625	0.28%	0.28%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	2,449,087	0.26%	0.26%
State Street World ESG Index Equity Fund	USD	Goldman Sachs International	United Kingdom	9,602,371	1.00%	1.01%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,479,670	0.15%	0.16%
State Street World ESG Index Equity Fund	USD	ING Bank NV	Netherlands	141,803	0.01%	0.01%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	5,920,399	0.62%	0.62%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	1,411,614	0.15%	0.15%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	7,524,993	0.79%	0.79%
State Street World ESG Index Equity Fund	USD	UBS AG	Switzerland	7,541,587	0.79%	0.79%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	1,299,046	0.36%	0.37%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	22,705	0.01%	0.01%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	190,869	0.05%	0.05%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	530,846	0.15%	0.15%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	234,676	0.07%	0.07%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	301,123	0.08%	0.09%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	898,943	0.25%	0.26%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	338,267	0.10%	0.10%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	Societe Generale SA	France	210,604	0.06%	0.06%
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	UBS AG	Switzerland	1,708,244	0.48%	0.49%
State Street Flexible Asset Allocation Plus Fund	EUR	Barclays PLC	United Kingdom	159,024	0.10%	0.11%
State Street Flexible Asset Allocation Plus Fund	EUR	Credit Suisse International	United Kingdom	97,591	0.06%	0.06%
State Street Flexible Asset Allocation Plus Fund	EUR	Merrill Lynch International	United Kingdom	39,374	0.02%	0.03%
State Street Multi-Factor Global ESG Equity	USD	Barclays PLC	United Kingdom	1,037,697	0.60%	0.61%
State Street Multi-Factor Global ESG Equity	USD	Barclays Capital Securities Ltd	United Kingdom	1,706,409	0.98%	1.00%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Multi-Factor Global ESG Equity	USD	BNP Paribas Arbitrage SNC	France	1,640,991	0.95%	0.96%
State Street Multi-Factor Global ESG Equity	USD	Credit Suisse International	United Kingdom	232,022	0.13%	0.14%
State Street Multi-Factor Global ESG Equity	USD	HSBC Bank PLC	United Kingdom	92,022	0.05%	0.05%
State Street Multi-Factor Global ESG Equity	USD	Merrill Lynch International	United Kingdom	817,644	0.47%	0.48%
State Street Multi-Factor Global ESG Equity	USD	UBS AG	Switzerland	2,524,693	1.46%	1.48%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	9,367,904	2.55%	2.58%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	94,449	0.03%	0.03%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Credit Suisse International	United Kingdom	162,962	0.04%	0.04%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	HSBC Bank PLC	United Kingdom	2,530,327	0.69%	0.70%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	560,527	0.15%	0.15%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	396,746	0.11%	0.11%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	2,460,655	0.67%	0.68%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Societe Generale SA	France	842,901	0.23%	0.23%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	UBS AG	Switzerland	328,185	0.09%	0.09%
State Street North America ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	609,527	0.12%	0.12%
State Street North America ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	141,384	0.03%	0.03%
State Street North America ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	5,676,095	1.10%	1.11%
State Street North America ESG Screened Enhanced Equity Fund	USD	Societe Generale SA	France	3,001,003	0.58%	0.59%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street North America ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	3,475,918	0.67%	0.68%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	72,018	0.11%	0.11%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	691,911	1.08%	1.10%
State Street Global ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	381,963	0.60%	0.61%
State Street Global ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	10,211	0.02%	0.02%
State Street Global ESG Screened Enhanced Equity Fund	USD	Credit Suisse International	United Kingdom	145,467	0.23%	0.23%
State Street Global ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	453,056	0.71%	0.72%
State Street Global ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	271,179	0.42%	0.43%
State Street Global ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	341,740	0.53%	0.54%
State Street Global ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	26,176	0.04%	0.04%
State Street Global ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	967,894	1.51%	1.54%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	959,496	0.08%	0.08%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	Credit Suisse International	United Kingdom	554,256	0.05%	0.05%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	858,662	0.07%	0.08%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	259,471	0.02%	0.02%
State Street Emerging Markets SRI Enhanced Equity Fund	USD	UBS AG	Switzerland	63,484	0.01%	0.01%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	600,315	0.06%	0.06%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	4,193,254	0.44%	0.45%



## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Credit Suisse International	United Kingdom	352,166	0.04%	0.04%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	963,019	0.10%	0.10%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,162,250	0.12%	0.12%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	2,462,162	0.26%	0.26%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	359,861	0.04%	0.04%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	395,860	0.04%	0.04%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	5,439,912	0.58%	0.58%
State Street EMU ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,413,001	6.58%	6.65%
State Street EMU ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	92,101	0.43%	0.43%
State Street EMU ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	51,248	0.24%	0.24%
State Street EMU ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	291,877	1.36%	1.37%
State Street EMU ESG Screened Equity Fund	EUR	Merrill Lynch International	United Kingdom	80,053	0.37%	0.38%
State Street EMU ESG Screened Equity Fund	EUR	UBS AG	Switzerland	3,167	0.01%	0.01%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	962,356	4.44%	4.50%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	197,772	0.91%	0.93%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	336,406	1.55%	1.57%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Goldman Sachs International	United Kingdom	152,208	0.70%	0.71%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	546,058	2.52%	2.56%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	210,449	0.97%	0.98%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Societe Generale SA	France	67,413	0.31%	0.32%

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Small Cap ESG Screened Equity Fund	EUR	UBS AG	Switzerland	174,777	0.81%	0.82%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Credit Suisse International	United Kingdom	15,504	0.01%	0.01%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Goldman Sachs International	United Kingdom	256,847	0.10%	0.10%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	132,820	0.05%	0.05%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	UBS AG	Switzerland	1,007,900	0.38%	0.39%
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	3,574,739	6.80%	6.85%
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	Credit Suisse International	United Kingdom	146,697	0.28%	0.28%
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	HSBC Bank PLC	United Kingdom	1,785,764	3.40%	3.42%
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	UBS AG	Switzerland	132,361	0.25%	0.25%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Barclays PLC	United Kingdom	2,179,921	0.69%	0.69%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	369,938	0.12%	0.12%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	BNP Paribas Arbitrage SNC	France	417,983	0.13%	0.13%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Goldman Sachs International	United Kingdom	3,451,333	1.10%	1.10%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,556,110	0.50%	0.50%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Merrill Lynch International	United Kingdom	928,971	0.30%	0.30%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	UBS AG	Switzerland	7,853,322	2.50%	2.50%
State Street Global ESG Screened Defensive Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	3,024,463	1.08%	1.09%
State Street Global ESG Screened Defensive Equity Fund	USD	BNP Paribas Arbitrage SNC	France	3,561,944	1.27%	1.28%
State Street Global ESG Screened Defensive Equity Fund	USD	Goldman Sachs International	United Kingdom	3,068,086	1.09%	1.10%
State Street Global ESG Screened Defensive Equity Fund	USD	HSBC Bank PLC	United Kingdom	231,634	0.08%	0.08%
State Street Global ESG Screened Defensive Equity Fund	USD	UBS AG	Switzerland	657,869	0.23%	0.24%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays PLC	United Kingdom	21,671,479	0.83%	0.85%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Goldman Sachs International	United Kingdom	14,560,040	0.56%	0.57%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	4,330,483	0.17%	0.17%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Macquarie Bank Ltd	Australia	5,725,237	0.22%	0.22%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Merrill Lynch International	United Kingdom	85,297,542	3.27%	3.35%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	19,798,391	0.76%	0.78%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	UBS AG	Switzerland	1,944,752	0.07%	0.08%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	10,988,421	0.71%	0.73%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	70,976,328	4.60%	4.72%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	2,589,434	1.30%	1.33%

## Notes to the Financial Statements

for the period ended 30 June 2022 (continued)

### 10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	12,044,136	6.04%	6.17%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Merrill Lynch International	United Kingdom	30,627	0.02%	0.02%

\* 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 2022 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	73,796	18,449	55,347
State Street Euro Corporate Bond ESG Screened Index Fund	EUR	83,133	20,783	62,350
State Street Euro Sustainable Corporate Bond Index Fund	EUR	54,009	13,502	40,507
State Street Global Treasury Bond Index Fund	USD	117,348	29,337	88,011
State Street Global Aggregate Bond Index Fund	USD	236,189	59,047	177,142
State Street Canada Index Equity Fund	CAD	208,960	52,240	156,720
State Street Japan ESG Screened Index Equity Fund	JPY	10,851,519	2,712,880	8,138,639
State Street Switzerland Index Equity Fund	CHF	340,964	85,241	255,723
State Street UK Index Equity Fund	GBP	912	228	684
State Street US ESG Screened Index Equity Fund	USD	47,423	11,856	35,567
State Street EMU ESG Screened Index Equity Fund	EUR	58,936	14,734	44,202
State Street Europe ESG Screened Index Equity Fund	EUR	189,196	47,299	141,897
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	USD	2,252	563	1,689
State Street World ESG Screened Index Equity Fund	USD	971,988	242,997	728,991
State Street World ESG Index Equity Fund	USD	94,476	23,619	70,857
State Street Global Emerging Markets ESG Screened Index Equity Fund	USD	29,436	7,359	22,077
State Street Flexible Asset Allocation Plus Fund	EUR	175	44	131
State Street Multi-Factor Global ESG Equity Fund	USD	47,621	11,905	35,716
State Street Europe ESG Screened Enhanced Equity Fund	EUR	84,549	21,137	63,412
State Street North America ESG Screened Enhanced Equity Fund	USD	46,932	11,733	35,199
State Street Global ESG Screened Enhanced Equity Fund	USD	14,625	3,656	10,969
State Street Emerging Markets SRI Enhanced Equity Fund	USD	40,172	10,043	30,129

## Notes to the Financial Statements

for the period ended 30 June 2022 (*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 Emerging Markets ESG Screened Enhanced Equity Fund	USD	83,016	20,754	62,262
State Street EMU ESG Screened Equity Fund	EUR	4,749	1,187	3,562
State Street Europe Small Cap ESG Screened Equity Fund	EUR	6,827	1,707	5,120
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	6,365	1,591	4,774
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	34,528	8,632	25,896
State Street Global ESG Screened Managed Volatility Equity Fund	USD	63,224	15,806	47,418
State Street Global ESG Screened Defensive Equity Fund	USD	67,293	16,823	50,470
State Street Global Treasury 1-10 Year Bond Index Fund	USD	169,619	42,405	127,214
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	68,495	17,124	51,371
State Street Emerging Markets Opportunities Equity Fund	USD	447	112	335
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	2,803	701	2,102

### 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 Depository, 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 Depository, 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.

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 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 2022.

### 13. Significant events

New prospectuses were issued on 1 January 2022 and 27 June 2022.

- State Street US Opportunities Equity Fund was launched on 31 January 2022.
- State Street China Opportunities Equity Fund was launched on 7 February 2022.
- State Street Sustainable Climate World Equity Fund was launched on 20 April 2022.
- State Street Sustainable Climate US Equity Fund was launched on 27 June 2022.
- State Street Europe ESG Screened Defensive Equity fund was liquidated on 28 June 2022.

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 US Opportunities Equity Fund	USD	Class I (USD)	31 January 2022
State Street China Opportunities Equity Fund	USD	Class I (USD)	7 February 2022
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	Class I Distributing (EUR)	23 March 2022
State Street Sustainable Climate Euro Corporate Bond Fund	EUR	Class B (EUR)	31 March 2022
State Street Sustainable Climate World Equity Fund	USD	Class I (USD)	20 April 2022
State Street Switzerland Index Equity Fund	CHF	Class A (CHF)	10 May 2022
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Class B (USD)	20 May 2022
State Street Sustainable Climate US Equity Fund	USD	Class I (USD)	27 June 2022

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 Treasury Bond Index Fund	USD	Class A (USD)	7 February 2022
State Street Global Aggregate Bond Index Fund	USD	Class A (USD)	7 February 2022
State Street Emerging Markets SRI Enhanced Equity Fund	USD	Class P (USD)	7 February 2022
State Street World ESG Screened Index Equity Fund	GBP	Class B (GBP-Hedged)	24 May 2022
State Street Europe ESG Screened Defensive Equity Fund	EUR	Class I (EUR)	28 June 2022

## Notes to the Financial Statements

for the period ended 30 June 2022 (*continued*)

### 13. Significant events (*continued*)

The maximum TER of the I, I Hedged Portfolio, A, A Hedged Portfolio, P and P Hedged Portfolio share classes of the State Street Global Opportunities Equity Fund and State Street Emerging Markets Opportunities Equity Fund were reduced on 16 January 2022.

The maximum TER of the B Hedged Portfolio share class of the State Street Global Opportunities Equity Fund and State Street Emerging Markets Opportunities Equity Fund were increased on 16 January 2022.

The maximum TER was reduced on the 27 June 2022 for the following Funds:

State Street Sustainable Climate US Equity Fund

State Street Sustainable Climate World Equity Fund

State Street Sustainable Climate Euro Corporate Bond Fund

State Street Sustainable Climate US Corporate Bond Fund

State Street Sustainable Climate Global Corporate Bond Fund

#### Impact of COVID-19

An outbreak of a respiratory disease caused by a novel coronavirus (known as COVID-19) first detected in China in December 2019 resulted in a global pandemic and major disruptions to economies and markets around the world in 2020 and the first half of 2021. As of August 2022 fears around the virulence of the Omicron variant of the coronavirus have not been realized with economies reopening globally and some stability returning to global markets. However concerns around new variants of the Coronavirus may still present a challenge to global economic recovery. State Street Corporation has a robust global business continuity programme that prioritises the health and safety of employees. The Directors and the Company's delegates continue to closely monitor developments in this area. Based on the latest available information, the Funds are meeting their investment objectives and operations of the Funds are not affected.

#### Russia/Ukraine conflict

The recent conflict that started on 24th February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the 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 Sub-funds have used, and may in the future use, fair valuation procedures approved by the Sub-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 Sub-fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

### 14. Subsequent events

The Sub-Fund State Street Emerging Markets SRI Enhanced Equity Fund name will be changed to State Street Sustainable Climate Emerging Markets Enhanced Equity on 28 July 2022.

## Appendix I - Index Tracking Error

for the period ended 30 June 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Actual Level Tracking Error (%)	Comment
State Street Global Treasury Bond Index Fund	Bloomberg Global Treasury Index	0.03	0.02	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street Global Aggregate Bond Index Fund	Bloomberg Global Aggregate Bond Index	0.09	0.07	The main driver of the outperformance is the removal of the Russian exposure from the fund and the benchmark. The benchmark has excluded all Russian bonds at the end of March at a price of 0, whereas the fund has achieved a non-zero price for the bonds, translating into positive performance of the fund against the benchmark.
State Street Euro Corporate Bond ESG Screened Index Fund	Bloomberg EuroAggregate Corporate Index	0.07	0.05	The 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 fund against the benchmark.
State Street EMU Government Bond Index Fund	FTSE EMU Government Bond Index	0.02	0.04	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street Euro Core Treasury Bond Index Fund	Customised subset of the Bloomberg Global Treasury Bond Index (Euro Core Index)	0.02	0.01	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street Euro Sustainable Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.07	0.08	The 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 fund against the benchmark.
State Street Euro Inflation Linked Bond Index Fund	Bloomberg Eurozone All Consumer Price Index	0.00	0.08	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.



## Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Actual Level Tracking Error (%)	Comment
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified	N/A	N/A	Fund inceptioned December 2021. 1 year figures not yet available.
State Street Emerging Markets Local Currency Government Bond Index Fund	JP Morgan Government Bond Index - Emerging Markets Global Diversified	0.28	0.34	The main driver of the outperformance is the removal of the Russian exposure from the fund and the benchmark. The benchmark has excluded all Russian bonds at the end of March at a price of 0, whereas the fund has achieved a non-zero price for the bonds, translating into positive performance of the fund against the benchmark
State Street Global Treasury 1-10 Year Bond Index Fund	Bloomberg Global Treasury Intermediate Bond Index	0.07	0.02	The main driver of the outperformance is the removal of the Russian exposure from the fund and the benchmark. The benchmark has excluded all Russian bonds at the end of March at a price of 0, whereas the fund has achieved a non-zero price for the bonds, translating into positive performance of the fund against the benchmark.
State Street Canada Index Equity Fund	MSCI Canada Index	0.24	0.03	The outperformance of the fund can be mainly attributed to stock lending revenue earned during the period.
State Street Japan ESG Screened Index Equity Fund	MSCI Japan ex UNGC and CW Index	0.05	0.11	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street Switzerland Index Equity Fund	MSCI Switzerland Index	0.04	0.06	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street UK Index Equity Fund	MSCI United Kingdom Index	-0.04	0.04	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.

## Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Actual Level Tracking Error (%)	Comment
State Street US ESG Screened Index Equity Fund	MSCI USA ex UNGC and CW INDEX	0.08	0.04	The outperformance of the fund can be mainly attributed to stocks misweight with the index
State Street Pacific Ex-Japan ESG Screened Index equity Fund	MSCI Pacific ex Japan ex UNGC and CW Index	0.13	0.05	due to tax with some positive impact from holding a small amount of cash in falling markets
State Street EMU ESG Screened Index Equity Fund	MSCI EMU ex UNGC and CW INDEX	0.59	0.22	The Fund outperformed because of the recurring tax advantage of the Company versus MSCI. The majority of outperformance for this period is due to this.
State Street Europe ESG Screened Index Equity Fund	MSCI Europe ex UNGC and CW INDEX	0.38	0.14	The Fund outperforms thanks to the recurring tax advantage of the Company versus MSCI
State Street Global High Yield Bond ESG Screened Index Fund	ICE BoFA Global High Yield Constrained Index	-0.23	0.28	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street Global Emerging Markets ESG Screened Index Equity Fund	MSCI Emerging Markets ex UNGC and CW Index	-0.03	0.15	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street World ESG Screened Index Equity Fund	MSCI World ex UNGC and CW Index	0.10	0.05	The performance of the fund has been consistently in line with that of the index and within our tolerance levels.
State Street World ESG Index Equity Fund	MSCI World ESG Universal Index	0.22	0.15	The outperformance of the fund is due to benefit from tax status of the fund versus the benchmark

## Appendix II - Note for investors in Switzerland

for the period ended 30 June 2022

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 2022
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.06%
	Class I (EUR)	0.21%
	Class I Distributing (EUR)	0.21%
	Class P (EUR)	0.36%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class P (EUR)	0.40%
	Class P Distributing (EUR)	0.40%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%
State Street Euro Corporate Bond ESG Screened Index Fund	Class B (EUR)	0.04%
	Class I (EUR)	0.19%
	Class I Distributing (EUR)	0.19%
	Class P (EUR)	0.35%
	Class P Distributing (EUR)	0.35%
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 (EUR)	0.11%
	Class A2 Distributing (EUR)	0.11%
	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class S (EUR)	0.11%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2022
State Street Global Treasury Bond Index Fund	Class A (USD)**	N.A.
	Class B (USD)	0.06%
	Class I (USD)	0.21%
	Class I (CHF-Portfolio Hedged)	0.25%
	Class I (EUR-Portfolio Hedged)	0.25%
	Class I Distributing (EUR-Portfolio Hedged)	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.25%
	Class I (USD-Portfolio Hedged)	0.25%
	Class I Distributing (USD-Portfolio Hedged)	0.25%
	Class P (USD)	0.40%
State Street Global Aggregate Bond Index Fund	Class I (GBP-Portfolio Hedged)	0.25%
	Class A (USD)**	N.A.
	Class B (GBP-Portfolio Hedged)	0.04%
	Class I (USD)	0.19%
	Class I (CHF-Portfolio Hedged)	0.22%
	Class I (EUR-Portfolio Hedged)	0.22%
	Class I (USD-Portfolio Hedged)	0.22%
	Class A (EUR-Portfolio Hedged)	0.28%
Class I (GBP-Portfolio Hedged)	0.23%	
State Street Canada Index Equity Fund	Class I (CAD)	0.30%
	Class I (EUR)	0.30%
	Class P (CAD)	0.70%
State Street Japan ESG Screened Index Equity Fund	Class B (JPY)	0.10%
	Class I (JPY)	0.30%
	Class I (EUR)	0.30%
	Class P (JPY)	0.70%
State Street Switzerland Index Equity Fund	Class A (CHF)*	0.30%
	Class I (CHF)	0.30%
	Class P (CHF)	0.70%
	Class P (EUR)	0.70%
	Class S (CHF)	0.17%
State Street UK Index Equity Fund	Class I (GBP)	0.30%
	Class I (EUR)	0.30%
	Class P (GBP)	0.70%
State Street US ESG Screened Index Equity Fund	Class B (USD)	0.05%
	Class I (USD)	0.25%
	Class I (EUR)	0.25%
	Class I (EUR-NAV Hedged)	0.26%
	Class P (USD)	0.65%
State Street EMU ESG Screened Index Equity Fund	Class B (EUR)	0.06%
	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class P (EUR)	0.70%
State Street Europe ESG Screened Index Equity Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.67%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2022
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	Class B (USD)	0.10%
	Class I (USD)	0.30%
	Class I (EUR)	0.30%
	Class P (USD)	0.70%
State Street World ESG Screened Index Equity Fund	Class B (USD)	0.03%
	Class B (GBP)**	N.A.
	Class B (USD-Portfolio Hedged)	0.04%
	Class I (USD)	0.23%
	Class I (EUR)	0.23%
	Class I (EUR-Portfolio Hedged)	0.27%
	Class I (GBP)	0.23%
	Class P (USD)	0.65%
	Class P (EUR-Portfolio Hedged)	0.68%
	Class S (USD)	0.10%
	Class S Distributing (USD)	0.10%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%
	Class I Distributing (GBP-Portfolio Hedged)	0.27%
	Class I Distributing (USD-Portfolio Hedged)	0.27%
State Street World ESG Index Equity Fund	Class B (USD)	0.06%
	Class I (USD)	0.26%
	Class I (EUR-Portfolio Hedged)	0.29%
State Street Global Emerging Markets ESG Screened Index Equity Fund	Class B (USD)	0.10%
	Class I (USD)	0.40%
	Class I (GBP)	0.40%
	Class P (USD)	1.35%
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 B (USD)	0.10%
	Class I (USD)	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%
	Class B (USD)	0.10%
	Class I (USD)	0.85%
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 (USD)	0.10%
	Class I (USD)	0.45%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2022
State Street Europe ESG Screened Enhanced Equity Fund	Class I Distributing (EUR)**	N.A.
	Class I (EUR)	0.39%
	Class P (EUR)	0.62%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%
	Class P (USD)	0.60%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%
	Class I Distributing (USD)	0.45%
State Street Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.56%
	Class I (EUR)	0.56%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	0.15%
	Class B (GBP)	0.15%
	Class I (USD)	0.60%
	Class I (EUR)	0.60%
	Class P (USD)	1.14%
	Class P (EUR)	1.14%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.60%
	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Europe Small Cap ESG Screened Equity Fund	Class I (EUR)	N.A.
	Class P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.41%
	Class I (USD)	1.26%
	Class I (EUR)	1.25%
	Class P (USD)	2.38%
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR)	0.45%
	Class P (EUR)	1.04%
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	0.59%
	Class B (USD)	0.10%
	Class I (USD)	0.45%
	Class I Distributing (EUR)	0.45%
	Class I (EUR)	0.45%
	Class P (USD)	1.04%
State Street Global ESG Screened Defensive Equity Fund	Class I (EUR-Portfolio Hedged)	0.48%
	Class B (USD)	0.09%
	Class B (EUR)	0.09%
State Street Europe ESG Screened Defensive Equity Fund	Class I (USD)	0.84%
	Class I (EUR)**	0.85%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.10%
	Class I (CHF-Portfolio Hedged)	0.12%
	Class I (EUR-Portfolio Hedged)	0.12%
	Class I Distributing (EUR-Portfolio Hedged)	0.12%
	Class I Distributing (GBP-Portfolio Hedged)	0.12%
	Class I (USD-Portfolio Hedged)	0.12%
	Class I Distributing (USD-Portfolio Hedged)	0.12%

## Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2022
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.06%
	Class I Distributing (USD)	0.21%
	Class I (EUR)	0.21%
	Class I (USD)	0.21%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	1.00%
	Class I (USD)	1.00%
	Class P (EUR)	1.64%
State Street Global Opportunities Equity Fund	Class P (USD)	1.64%
	Class I (USD)	0.60%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.30%
	Class I (EUR-Portfolio Hedged)	0.33%
	Class S (USD)	0.25%
	Class P (USD)	0.53%
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)*	0.12%
	Class I (EUR)*	0.30%
	Class I (EUR)	0.30%
	Class S (EUR)	0.25%
	Class P (EUR)	0.54%
State Street Global High Yield Bond ESG Screened Index Fund	Class I (USD)	0.22%
	Class I (CHF-Portfolio Hedged)	0.25%
	Class I (EUR-Portfolio Hedged)	0.25%
	Class I (USD-Portfolio Hedged)	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.25%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I (USD)	0.30%
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)*	0.30%
State Street Sustainable Climate US Equity Fund	Class I (USD) *	0.40%

\*This share class launched during the period ended 30 June 2022. Please refer to Note 13 for further details.

\*\*This share class closed during the period ended 30 June 2022. Please refer to Note 13 for further details.

The Statement of Operations of each Sub-fund is shown on pages 9 to 16 of this report.

## Appendix III - Securities Financing Transactions

for the period ended 30 June 2022

### 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 2022:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Euro Core Treasury Bond Index Fund (in EUR)	69,665,487	13.30%	13.41%
State Street EMU Government Bond Index Fund (in EUR)	618,235	0.15%	0.16%
State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)	44,576,186	3.87%	3.91%
State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	18,478,722	4.02%	4.06%
State Street Global Treasury Bond Index Fund (in USD)	93,787,483	6.82%	6.95%
State Street Global Aggregate Bond Index Fund (in USD)	229,448,132	4.63%	4.68%
State Street Canada Index Equity Fund (in CAD)	32,664,668	28.33%	28.50%
State Street Japan ESG Screened Index Equity Fund (in JPY)	3,332,845,956	18.02%	18.18%
State Street Switzerland Index Equity Fund (in CHF)	30,804,406	11.05%	11.25%
State Street UK Index Equity Fund (in GBP)	1,341,574	1.19%	1.20%
State Street US ESG Screened Index Equity Fund (in USD)	26,827,729	1.93%	1.92%
State Street EMU ESG Screened Index Equity Fund (in EUR)	9,475,488	2.81%	2.84%
State Street Europe ESG Screened Index Equity Fund (in EUR)	35,067,657	5.09%	5.11%
State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)	425,649	0.79%	0.80%
State Street World ESG Screened Index Equity Fund (in USD)	180,873,661	3.97%	4.03%
State Street World ESG Index Equity Fund (in USD)	43,257,094	4.52%	4.55%
State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)	5,735,323	1.61%	1.63%
State Street Flexible Asset Allocation Plus Fund (in EUR)	295,989	0.19%	0.20%
State Street Multi-Factor Global ESG Equity Fund (in USD)	8,051,478	4.65%	4.71%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	16,744,656	4.56%	4.61%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	12,903,927	2.49%	2.53%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	3,361,615	5.24%	5.33%
State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	2,695,369	0.23%	0.24%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	15,928,799	1.69%	1.71%
State Street EMU ESG Screened Equity Fund (in EUR)	1,931,447	9.00%	9.10%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	2,647,439	12.21%	12.39%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	1,413,071	0.53%	0.54%



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Amount	% of Assets under Management	% of Lendable Assets
State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	5,639,561	10.72%	10.80%
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	16,757,578	5.33%	5.34%
State Street Global ESG Screened Defensive Equity Fund (in USD)	10,543,996	3.76%	3.79%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	153,327,924	5.88%	6.02%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	81,964,749	5.30%	5.45%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	14,664,197	7.36%	7.51%

The following table provides an analysis of the counterparties for securities lending transactions, as at 30 June 2022, 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	51,079,958
BNP Paribas SA	14,560,856
Barclays PLC	4,024,673
Total	69,665,487
<b>State Street EMU Government Bond Index Fund (in EUR)</b>	
Merrill Lynch International	618,235
Total	618,235
<b>State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)</b>	
Barclays PLC	28,026,373
Credit Suisse International	4,674,490
BNP Paribas SA	4,192,235
ING Bank NV	2,650,547
RBC Europe Ltd	2,299,865
Nomura International PLC	1,602,688
Merrill Lynch International	1,129,988
Total	44,576,186
<b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>	
Barclays PLC	12,407,799
ING Bank NV	1,577,825
Credit Suisse International	1,362,082
BNP Paribas SA	1,355,868
RBC Europe Ltd	1,261,034
Morgan Stanley & Co. International PLC	438,183
Merrill Lynch International	75,931
Total	18,478,722

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
Merrill Lynch International	38,437,849
BNP Paribas SA	15,392,435
RBC Europe Ltd	13,542,053
Goldman Sachs International	11,279,473
Barclays PLC	10,166,069
Morgan Stanley & Co. International PLC	2,668,853
Macquarie Bank Ltd	2,300,751
Total	93,787,483
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
Merrill Lynch International	78,581,305
BNP Paribas SA	35,706,936
Nomura International PLC	29,458,114
Goldman Sachs International	28,180,004
Barclays PLC	26,960,625
RBC Europe Ltd	25,933,714
Morgan Stanley & Co. International PLC	2,576,486
Credit Suisse International	1,590,798
Macquarie Bank Ltd	460,150
Total	229,448,132
<b>State Street Canada Index Equity Fund (in CAD)</b>	
Goldman Sachs International	18,656,361
UBS AG	8,885,257
Citigroup Global Markets Ltd	3,282,365
JP Morgan Securities PLC	1,379,877
Societe Generale SA	460,808
Total	32,664,668
<b>State Street Japan ESG Screened Index Equity Fund (in JPY)</b>	
BNP Paribas Arbitrage SNC	964,605,501
JP Morgan Securities PLC	841,728,344
Societe Generale SA	748,400,758
Morgan Stanley & Co. International PLC	300,109,778
Goldman Sachs International	278,434,636
UBS AG	195,293,733
Barclays Capital Securities Ltd	4,273,206
Total	3,332,845,956
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Barclays Capital Securities Ltd	27,299,535
HSBC Bank PLC	1,324,659
Morgan Stanley & Co. International PLC	1,143,051
JP Morgan Securities PLC	1,037,161
Total	30,804,406

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street UK Index Equity Fund (in GBP)</b>	
Citigroup Global Markets Ltd	703,778
JP Morgan Securities PLC	403,898
Goldman Sachs International	167,009
ING Bank NV	58,087
Societe Generale SA	8,802
Total	1,341,574
<b>State Street US ESG Screened Index Equity Fund (in USD)</b>	
Societe Generale SA	13,003,496
Barclays PLC	11,201,070
UBS AG	2,312,271
Morgan Stanley & Co. International PLC	310,892
Total	26,827,729
<b>State Street EMU ESG Screened Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	4,610,673
JP Morgan Securities PLC	1,115,462
Skandinaviska Enskilda Banken AB	1,013,830
HSBC Bank PLC	762,557
Citigroup Global Markets Ltd	746,984
Morgan Stanley & Co. International PLC	632,203
UBS AG	448,217
Societe Generale SA	124,515
Credit Suisse International	21,047
Total	9,475,488
<b>State Street Europe ESG Screened Index Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	21,792,225
Skandinaviska Enskilda Banken AB	3,734,859
JP Morgan Securities PLC	2,314,226
HSBC Bank PLC	1,682,606
Morgan Stanley & Co. International PLC	1,517,618
Citigroup Global Markets Ltd	1,317,978
Societe Generale SA	870,455
UBS AG	528,382
Goldman Sachs International	506,770
BNP Paribas Arbitrage SNC	428,106
Others	374,432
Total	35,067,657
<b>State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)</b>	
Barclays Capital Securities Ltd	254,154
Goldman Sachs International	171,495
Total	425,649

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street World ESG Screened Index Equity Fund (in USD)</b>	
Goldman Sachs International	35,535,897
Societe Generale SA	34,747,446
Barclays Capital Securities Ltd	24,990,443
Barclays PLC	23,980,037
JP Morgan Securities PLC	18,236,594
UBS AG	17,411,956
BNP Paribas Arbitrage SNC	11,953,484
Morgan Stanley & Co. International PLC	5,080,563
Skandinaviska Enskilda Banken AB	3,880,894
Citigroup Global Markets Ltd	2,846,829
<i>Others</i>	2,209,518
<b>Total</b>	<b>180,873,661</b>
<b>State Street World ESG Index Equity Fund (in USD)</b>	
Goldman Sachs International	9,602,371
UBS AG	7,541,587
Societe Generale SA	7,524,993
JP Morgan Securities PLC	5,920,399
Barclays PLC	4,535,945
BNP Paribas Arbitrage SNC	2,649,625
Citigroup Global Markets Ltd	2,449,087
HSBC Bank PLC	1,479,670
Morgan Stanley & Co. International PLC	1,411,614
ING Bank NV	141,803
<b>Total</b>	<b>43,257,094</b>
<b>State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)</b>	
UBS AG	1,708,244
Barclays PLC	1,299,046
JP Morgan Securities PLC	898,943
Citigroup Global Markets Ltd	530,846
Morgan Stanley & Co. International PLC	338,267
HSBC Bank PLC	301,123
Goldman Sachs International	234,676
Societe Generale SA	210,604
BNP Paribas Arbitrage SNC	190,869
Barclays Capital Securities Ltd	22,705
<b>Total</b>	<b>5,735,323</b>
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Barclays PLC	159,024
Credit Suisse International	97,591
Merrill Lynch International	39,374
<b>Total</b>	<b>295,989</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
UBS AG	2,524,693
Barclays Capital Securities Ltd	1,706,409
BNP Paribas Arbitrage SNC	1,640,991
Barclays PLC	1,037,697
Merrill Lynch International	817,644
Credit Suisse International	232,022
HSBC Bank PLC	92,022
Total	8,051,478
<b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	9,367,904
HSBC Bank PLC	2,530,327
Skandinaviska Enskilda Banken AB	2,460,655
Societe Generale SA	842,901
JP Morgan Securities PLC	560,527
Morgan Stanley & Co. International PLC	396,746
UBS AG	328,185
Credit Suisse International	162,962
Citigroup Global Markets Ltd	94,449
Total	16,744,656
<b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b>	
Goldman Sachs International	5,676,095
UBS AG	3,475,918
Societe Generale SA	3,001,003
Barclays PLC	609,527
Citigroup Global Markets Ltd	141,384
Total	12,903,927
<b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>	
UBS AG	967,894
Barclays Capital Securities Ltd	691,911
Goldman Sachs International	453,056
BNP Paribas Arbitrage SNC	381,963
Macquarie Bank Ltd	341,740
HSBC Bank PLC	271,179
Credit Suisse International	145,467
Barclays PLC	72,018
Merrill Lynch International	26,176
Citigroup Global Markets Ltd	10,211
Total	3,361,615

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>	
Citigroup Global Markets Ltd	959,496
HSBC Bank PLC	858,662
Credit Suisse International	554,256
JP Morgan Securities PLC	259,471
UBS AG	63,484
Total	2,695,369
<b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b>	
UBS AG	5,439,912
Citigroup Global Markets Ltd	4,193,254
JP Morgan Securities PLC	2,462,162
HSBC Bank PLC	1,162,250
Goldman Sachs International	963,019
BNP Paribas Arbitrage SNC	600,315
Merrill Lynch International	395,860
Macquarie Bank Ltd	359,861
Credit Suisse International	352,166
Total	15,928,799
<b>State Street EMU ESG Screened Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	1,413,001
HSBC Bank PLC	291,877
Citigroup Global Markets Ltd	92,101
Merrill Lynch International	80,053
Credit Suisse International	51,248
UBS AG	3,167
Total	1,931,447
<b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	962,356
HSBC Bank PLC	546,058
Credit Suisse International	336,406
Morgan Stanley & Co. International PLC	210,449
Citigroup Global Markets Ltd	197,772
UBS AG	174,777
Goldman Sachs International	152,208
Societe Generale SA	67,413
Total	2,647,439
<b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b>	
UBS AG	1,007,900
Goldman Sachs International	256,847
JP Morgan Securities PLC	132,820
Credit Suisse International	15,504
Total	1,413,071

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	Market value of the securities lending
<b>State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)</b>	
Barclays Capital Securities Ltd	3,574,739
HSBC Bank PLC	1,785,764
Credit Suisse International	146,697
UBS AG	132,361
Total	5,639,561
<b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b>	
UBS AG	7,853,322
Goldman Sachs International	3,451,333
Barclays PLC	2,179,921
HSBC Bank PLC	1,556,110
Merrill Lynch International	928,971
BNP Paribas Arbitrage SNC	417,983
Barclays Capital Securities Ltd	369,938
Total	16,757,578
<b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>	
BNP Paribas Arbitrage SNC	3,561,944
Goldman Sachs International	3,068,086
Barclays Capital Securities Ltd	3,024,463
UBS AG	657,869
HSBC Bank PLC	231,634
Total	10,543,996
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
Merrill Lynch International	85,297,542
Barclays PLC	21,671,479
RBC Europe Ltd	19,798,391
Goldman Sachs International	14,560,040
Macquarie Bank Ltd	5,725,237
JP Morgan Securities PLC	4,330,483
UBS AG	1,944,752
Total	153,327,924
<b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b>	
JP Morgan Securities PLC	70,976,328
Barclays PLC	10,988,421
Total	81,964,749
<b>State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)</b>	
JP Morgan Securities PLC	12,044,136
Barclays PLC	2,589,434
Merrill Lynch International	30,627
Total	14,664,197

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

Securities on Loan (continued)

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 2022, 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 Corporate Bond ESG Screened Index Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	69,665,487	618,235	44,576,186
Total	69,665,487	618,235	44,576,186
<b>Maturity tenor by Country</b>			
France	14,560,856	0	4,192,235
Netherlands	0	0	2,650,547
United Kingdom	55,104,631	618,235	37,733,404
Total	69,665,487	618,235	44,576,186

	State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)	State Street Global Aggregate Bond Index Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Above one year	18,478,722	93,787,483	229,448,132
Total	18,478,722	93,787,483	229,448,132
<b>Maturity tenor by Country</b>			
Australia	0	2,300,751	460,150
France	1,355,868	15,392,435	35,706,936
Netherlands	1,577,825	0	0
United Kingdom	15,545,029	76,094,297	193,281,046
Total	18,478,722	93,787,483	229,448,132

	State Street Canada Index Equity Fund (in CAD)	State Street Japan ESG Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	32,664,668	3,332,845,956	30,804,406
Total	32,664,668	3,332,845,956	30,804,406
<b>Maturity tenor by Country</b>			
France	460,808	1,713,006,260	0
Switzerland	8,885,257	195,293,733	0
United Kingdom	23,318,603	1,424,545,963	30,804,406
Total	32,664,668	3,332,845,956	30,804,406

	State Street UK Index Equity Fund (in GBP)	State Street US ESG Screened Index Equity Fund (in USD)	State Street EMU ESG Screened Index Equity Fund (in EUR)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	1,341,574	26,827,729	9,475,488
Total	1,341,574	26,827,729	9,475,488



## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

Securities on Loan (continued)

	State Street UK Index Equity Fund (in GBP)	State Street US ESG Screened Index Equity Fund (in USD)	State Street EMU ESG Screened Index Equity Fund (in EUR)
<b>Maturity tenor by Country</b>			
France	8,802	13,003,496	124,515
Netherlands	58,087	0	0
Sweden	0	0	1,013,830
Switzerland	0	2,312,271	448,217
United Kingdom	1,274,685	11,511,962	7,888,926
Total	1,341,574	26,827,729	9,475,488

	State Street Europe ESG Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)	State Street World ESG Screened Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	35,067,657	425,649	180,873,661
Total	35,067,657	425,649	180,873,661
<b>Maturity tenor by Country</b>			
France	1,298,560	0	46,700,930
Sweden	3,734,859	0	3,880,894
Switzerland	528,382	0	17,411,956
United Kingdom	29,505,856	425,649	112,879,881
Total	35,067,657	425,649	180,873,661

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets ESG 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	295,989
Open maturity	43,257,094	5,735,323	0
Total	43,257,094	5,735,323	295,989
<b>Maturity tenor by Country</b>			
France	10,174,618	401,474	0
Netherlands	141,803	0	0
Switzerland	7,541,587	1,708,244	0
United Kingdom	25,399,086	3,625,605	295,989
Total	43,257,094	5,735,323	295,989

	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	8,051,478	16,744,656	12,903,927
Total	8,051,478	16,744,656	12,903,927

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

Securities on Loan (continued)

	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>			
France	1,640,991	842,901	3,001,003
Sweden	0	2,460,655	0
Switzerland	2,524,693	328,185	3,475,918
United Kingdom	3,885,794	13,112,915	6,427,006
Total	8,051,478	16,744,656	12,903,927

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Emerging Markets SRI 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	3,361,615	2,695,369	15,928,799
Total	3,361,615	2,695,369	15,928,799

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
Australia	341,740	0	359,861
France	381,963	0	600,315
Switzerland	967,894	63,484	5,439,912
United Kingdom	1,670,018	2,631,885	9,528,711
Total	3,361,615	2,695,369	15,928,799

	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	1,931,447	2,647,439	1,413,071
Total	1,931,447	2,647,439	1,413,071

	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 Country</b>			
France	0	67,413	0
Switzerland	3,167	174,777	1,007,900
United Kingdom	1,928,280	2,405,249	405,171
Total	1,931,447	2,647,439	1,413,071

	State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
Open maturity	5,639,561	16,757,578	10,543,996
Total	5,639,561	16,757,578	10,543,996

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

Securities on Loan *(continued)*

	State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)
<b>Maturity tenor by Country</b>			
France	0	417,983	3,561,945
Switzerland	132,361	7,853,322	657,869
United Kingdom	5,507,200	8,486,273	6,324,182
Total	5,639,561	16,757,578	10,543,996

	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	State Street Emerging Markets Local Currency Government Bond 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>			
Above one year	153,327,924	81,964,749	14,664,197
Total	153,327,924	81,964,749	14,664,197
<b>Maturity tenor by Country</b>			
Australia	5,725,237	0	0
Switzerland	1,944,752	0	0
United Kingdom	145,657,935	81,964,749	14,664,197
Total	153,327,924	81,964,749	14,664,197

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 2022, showing the top ten issuers for each fund:

	Non-cash collateral received*
<b>State Street Euro Core Treasury Bond Index Fund (in EUR)</b>	
Government of Germany	23,573,851
Government of France	19,183,733
Government of United States	18,006,666
Government of Netherlands	6,553,950
Government of Japan	4,651,386
Government of Sweden	25,712
Total	71,995,298
<b>State Street EMU Government Bond Index Fund (in EUR)</b>	
Government of Germany	222,008
Government of United States	193,694
Government of France	184,337
Government of Netherlands	33,633
Government of Japan	4,843
Total	638,515

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)</b>	
Government of Japan	32,134,891
Disruptive Acquisition	5,499,240
Government of Netherlands	2,830,840
Government of Germany	2,596,602
Government of France	1,573,794
Government of United States	1,037,683
Government of United Kingdom	375,273
Government of Sweden	22,800
Total	46,071,123
<b>State Street Euro Sustainable Corporate Bond Index Fund (in EUR)</b>	
Government of Japan	13,351,124
Disruptive Acquisition	1,999,190
Government of Netherlands	1,413,256
Government of Germany	1,006,030
Government of France	548,139
Government of United States	435,340
Government of United Kingdom	222,858
Government of Sweden	10,887
Total	18,986,824
<b>State Street Global Treasury Bond Index Fund (in USD)</b>	
Government of Japan	33,726,122
Government of Germany	16,294,793
Government of United States	13,752,830
Government of France	13,437,845
Government of Netherlands	3,940,498
Government of United Kingdom	2,271,231
Eaton Corp PLC	1,482,916
Experian PLC	1,482,909
Howmet Aerospace Inc	1,389,426
Zendesk Inc	825,494
Others	9,717,423
Total	98,321,487
<b>State Street Global Aggregate Bond Index Fund (in USD)</b>	
Government of Japan	111,839,515
Government of Germany	34,388,644
Government of France	28,056,651
Government of United States	27,684,170
Government of Netherlands	8,824,668
Eaton Corp PLC	2,768,594
Experian PLC	2,768,583
Howmet Aerospace Inc	2,594,050
Zendesk Inc	1,541,193
Disruptive Acquisition	1,424,976
Others	18,510,240
Total	240,401,284

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Canada Index Equity Fund (in CAD)</b>	
Government of United States	10,326,789
Government of United Kingdom	7,866,366
Government of Canada	6,038,233
Government of France	2,019,335
Government of Germany	2,002,057
Government of Belgium	1,301,162
Government of Netherlands	792,057
Government of Australia	775,384
Government of Austria	775,380
Government of Finland	509,480
<i>Others</i>	2,911,947
<b>Total</b>	<b>35,318,190</b>
<b>State Street Japan ESG Screened Index Equity Fund (in JPY)</b>	
Government of Belgium	260,763,546
Sony Corp	194,501,496
Anheuser-Busch InBev SA/NV	192,653,866
Toyota Motor Corp	165,925,942
Government of United States	143,462,021
Alibaba Group Holding Ltd	138,192,565
Ping An Insurance Group Co of China Ltd	136,114,085
SoftBank Group Corp	130,679,095
BHP Group Ltd	124,708,120
Government of France	111,892,084
<i>Others</i>	1,981,297,035
<b>Total</b>	<b>3,580,189,855</b>
<b>State Street Switzerland Index Equity Fund (in CHF)</b>	
Government of United Kingdom	6,209,817
Government of France	5,672,945
Government of Belgium	5,211,730
Government of Germany	5,098,486
Government of Netherlands	4,286,723
Government of Canada	3,406,980
Government of United States	1,402,454
Government of Sweden	436,897
Atlantia SpA	162,077
Alibaba Group Holding Ltd	137,340
<i>Others</i>	1,717,186
<b>Total</b>	<b>33,742,635</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street UK Index Equity Fund (in GBP)</b>	
Government of United Kingdom	217,820
Government of United States	217,818
Government of France	154,475
Government of Germany	154,475
Government of Netherlands	154,475
Government of Canada	54,010
PayPal Holdings Inc	44,754
Meta Platforms Inc	44,754
Advanced Micro Devices Inc	44,754
Apple Inc	44,754
<i>Others</i>	343,017
<b>Total</b>	<b>1,475,106</b>
<b>State Street US ESG Screened Index Equity Fund (in USD)</b>	
Meituan	2,121,542
Suncor Energy Inc	1,448,698
Telefonica SA	1,435,295
JD.com Inc	1,387,467
Li Ning Co Ltd	1,315,843
Antero Resources Corp	1,007,532
Snap Inc	881,103
AIA Group Ltd	678,596
China Mengniu Dairy Co Ltd	632,112
Sanderson Farms Inc	612,377
<i>Others</i>	17,714,127
<b>Total</b>	<b>29,234,692</b>
<b>State Street EMU ESG Screened Index Equity Fund (in EUR)</b>	
Government of United States	997,786
Government of France	661,678
Government of United Kingdom	562,636
Government of Belgium	537,808
ITOCHU Corp	419,341
Government of Germany	414,129
GlaxoSmithKline PLC	335,188
National Grid PLC	299,237
MS&AD Insurance Group Holdings Inc	247,140
Secom Co Ltd	217,086
<i>Others</i>	5,685,621
<b>Total</b>	<b>10,377,650</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Europe ESG Screened Index Equity Fund (in EUR)</b>	
Government of United Kingdom	4,350,157
Government of France	4,263,590
Government of Germany	3,425,675
Government of Belgium	3,327,674
Government of Netherlands	2,684,280
Government of United States	2,436,517
Government of Canada	2,065,274
Government of Sweden	805,852
ITOCHU Corp	726,857
GlaxoSmithKline PLC	580,992
<i>Others</i>	13,646,545
<b>Total</b>	<b>38,313,413</b>
<b>State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)</b>	
Government of United Kingdom	118,019
Government of Canada	87,366
Government of United States	65,851
Government of Germany	50,179
Government of France	46,153
Government of Netherlands	42,695
Government of Belgium	36,227
Government of Sweden	6,196
Disruptive Acquisition	222
Linde PLC	40
<b>Total</b>	<b>452,948</b>
<b>State Street World ESG Screened Index Equity Fund (in USD)</b>	
Government of United States	20,555,122
Government of United Kingdom	19,020,898
Government of Canada	14,671,159
Government of France	9,103,521
Government of Belgium	8,975,368
Government of Germany	6,146,773
Government of Netherlands	4,197,865
Meituan	3,588,378
Anheuser-Busch InBev SA/NV	3,211,130
Sony Corp	3,068,099
<i>Others</i>	103,724,815
<b>Total</b>	<b>196,263,128</b>

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street World ESG Index Equity Fund (in USD)</b>	
Government of United States	7,191,563
Government of United Kingdom	4,696,796
Government of Canada	3,173,394
Government of Belgium	2,074,846
Government of France	2,050,889
Government of Germany	1,479,727
Anheuser-Busch InBev SA/NV	1,082,406
Sony Corp	823,281
Government of Netherlands	765,880
Toyota Motor Corp	755,606
Others	22,664,710
Total	46,759,098
<b>State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)</b>	
Government of United States	953,982
Government of France	455,729
Government of United Kingdom	374,737
Government of Belgium	359,376
Government of Germany	328,285
Government of Australia	176,732
Government of Austria	176,731
Government of Netherlands	140,899
Government of Finland	116,125
Antero Resources Corp	115,981
Others	2,989,440
Total	6,188,017
<b>State Street Flexible Asset Allocation Plus Fund (in EUR)</b>	
Government of Japan	184,020
Disruptive Acquisition	87,282
Government of Germany	14,128
Government of United States	12,326
Government of France	11,745
Government of Netherlands	2,140
Total	311,641
<b>State Street Multi-Factor Global ESG Equity Fund (in USD)</b>	
Government of France	759,877
Government of United States	755,218
Government of Belgium	591,757
Government of Germany	539,810
Government of Netherlands	338,643
Government of United Kingdom	296,806
Novo Nordisk A/S	249,283
Sony Corp	226,609
Meituan	202,700
Alibaba Group Holding Ltd	200,816
Others	4,562,312
Total	8,723,831



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Europe ESG Screened Enhanced Equity Fund (in EUR)</b>	
Government of United Kingdom	2,278,877
Government of France	1,969,426
Government of United States	1,935,098
Government of Germany	1,532,743
Government of Belgium	1,298,356
Government of Netherlands	1,258,102
Government of Canada	934,990
Government of Sweden	488,619
Meggitt PLC	277,826
Entain PLC	275,484
<i>Others</i>	6,036,787
<b>Total</b>	<b>18,286,308</b>
<b>State Street North America ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United States	2,863,450
Government of United Kingdom	2,210,710
Government of Canada	1,974,723
Meituan	489,619
Government of Belgium	475,013
Government of France	428,282
Suncor Energy Inc	376,696
Government of Germany	348,627
Telefonica SA	331,244
JD.com Inc	320,206
<i>Others</i>	4,076,350
<b>Total</b>	<b>13,894,920</b>
<b>State Street Global ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United States	542,700
Government of United Kingdom	343,918
Government of Canada	244,896
Government of France	228,955
Government of Belgium	211,232
Government of Germany	197,462
Government of Netherlands	113,361
Government of Australia	94,161
Government of Austria	94,160
Alibaba Group Holding Ltd	69,409
<i>Others</i>	1,480,638
<b>Total</b>	<b>3,620,892</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Emerging Markets SRI Enhanced Equity Fund (in USD)</b>	
Government of United States	786,530
Government of United Kingdom	404,391
Government of France	220,846
Government of Netherlands	214,758
Government of Germany	213,986
Alibaba Group Holding Ltd	130,251
Atlantia SpA	76,016
BYD Co Ltd	58,257
Hong Kong Exchanges & Clearing Ltd	58,257
Hsbc Holdings Plc	58,257
<i>Others</i>	738,961
<b>Total</b>	<b>2,960,510</b>
<b>State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)</b>	
Government of United States	3,615,549
Government of France	1,818,240
Government of United Kingdom	1,696,651
Government of Germany	1,458,879
Government of Belgium	944,919
Government of Canada	820,851
Government of Netherlands	718,380
Atlantia SpA	319,887
BYD Co Ltd	241,020
Eni SpA	229,075
<i>Others</i>	5,561,095
<b>Total</b>	<b>17,424,546</b>
<b>State Street EMU ESG Screened Equity Fund (in EUR)</b>	
Government of United States	232,284
ITOCHU Corp	154,043
GlaxoSmithKline PLC	123,130
National Grid PLC	109,923
Government of United Kingdom	102,575
MS&AD Insurance Group Holdings Inc	90,786
Secom Co Ltd	79,746
NEC Corp	79,361
Keyence Corp	68,390
Alimentation Couche Tard Inc	63,559
<i>Others</i>	1,008,325
<b>Total</b>	<b>2,112,122</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Europe Small Cap ESG Screened Equity Fund (in EUR)</b>	
Government of United States	540,067
Government of United Kingdom	317,970
Government of France	189,327
Government of Belgium	123,221
Government of Germany	105,368
Government of Netherlands	103,745
Government of Canada	81,990
ITOCHU Corp	73,507
Alibaba Group Holding Ltd	69,762
GlaxoSmithKline PLC	58,756
<i>Others</i>	1,237,047
<b>Total</b>	<b>2,900,760</b>
<b>State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)</b>	
Government of United States	191,357
Government of Canada	127,373
Government of France	113,401
Government of Belgium	102,523
Government of United Kingdom	79,057
BYD Co Ltd	75,733
Atlantia SpA	37,341
Suncor Energy Inc	37,118
Wing Fung Group Asia Ltd	35,244
Public Service Enterprise Group Inc	32,686
<i>Others</i>	691,781
<b>Total</b>	<b>1,523,614</b>
<b>State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)</b>	
Government of United States	1,224,542
Government of United Kingdom	807,276
Government of France	411,284
Government of Germany	396,261
Government of Belgium	343,711
Government of Netherlands	310,631
Government of Canada	243,783
ITOCHU Corp	178,885
Keyence Corp	155,731
GlaxoSmithKline PLC	142,987
<i>Others</i>	1,925,584
<b>Total</b>	<b>6,140,675</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Global ESG Screened Managed Volatility Equity Fund (in USD)</b>	
Government of United States	4,062,339
Government of United Kingdom	1,954,890
Government of France	1,296,839
Government of Canada	1,211,157
Government of Belgium	1,076,085
Government of Germany	920,858
Government of Australia	845,984
Government of Austria	845,979
Government of Finland	555,868
Novo Nordisk A/S	434,974
<i>Others</i>	4,793,002
<b>Total</b>	<b>17,997,975</b>
<b>State Street Global ESG Screened Defensive Equity Fund (in USD)</b>	
Government of United Kingdom	1,635,458
Government of United States	1,401,977
Government of Canada	1,232,239
Government of France	615,682
Sony Corp	420,631
Government of Germany	420,179
SoftBank Group Corp	391,596
Meituan	383,425
AIA Group Ltd	383,424
Mitsubishi Electric Corp	383,422
<i>Others</i>	4,109,685
<b>Total</b>	<b>11,377,718</b>
<b>State Street Global Treasury 1-10 Year Bond Index Fund (in USD)</b>	
Government of Japan	41,722,738
Government of Germany	30,766,327
Government of United States	26,849,407
Government of France	25,555,547
Government of United Kingdom	5,688,735
Government of Netherlands	4,683,639
Eaton Corp Plc	2,170,428
Experian PLC	2,170,419
Howmet Aerospace Inc	2,033,595
Zendesk Inc	1,208,212
<i>Others</i>	18,113,513
<b>Total</b>	<b>160,962,560</b>
<b>State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)</b>	
Government of Japan	85,173,094
Government of France	1,022
<b>Total</b>	<b>85,174,116</b>

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	Non-cash collateral received*
<b>State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)</b>	
Government of Japan	15,467,544
Government of Germany	11,123
Government of United States	9,705
Government of France	9,478
Government of Netherlands	1,685
Total	15,499,535

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 2022:

	State Street Euro Core Treasury Bond Index Fund (in EUR)	State Street EMU Government Bond Index Fund (in EUR)	State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	0	0	5,499,240
Listed	0	0	5,499,240
Fixed Income	71,995,298	638,515	40,571,883
Government Bonds	71,995,298	638,515	40,571,883
Total non cash collateral	71,995,298	638,515	46,071,123
<b>Breakdown by quality *</b>			
Non-Investment Grade Value	71,995,298	638,515	46,071,123
Total	71,995,298	638,515	46,071,123
<b>Maturity tenor by securities lending transactions</b>			
Less than one week	0	0	516,119
One week to one month	5,549,576	12,848	2,307,960
One to three months	5,482,481	34,613	1,236,131
Three months to one year	10,593,970	75,142	23,820,764
Above one year	50,369,271	515,912	12,690,909
Open maturity	0	0	5,499,240
Total	71,995,298	638,515	46,071,123
<b>Sub-funds by currency</b>			
EUR	47,158,713	418,308	35,886,078
GBP	18,573,827	220,054	3,278,587
USD	6,262,758	153	6,906,458
Total	71,995,298	638,515	46,071,123
<b>Amounts by triparty agent</b>			
Triparty	71,995,298	638,515	46,071,123
Euroclear	71,995,298	638,515	46,071,123
Total	71,995,298	638,515	46,071,123
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	71,995,298	638,515	46,071,123
Total	71,995,298	638,515	46,071,123

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)	State Street Global Aggregate Bond Index Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	1,999,190	14,829,199	29,110,997
Listed	1,999,190	14,829,199	29,110,997
Fixed Income	16,987,634	83,492,288	211,290,287
Government Bonds	16,987,634	83,492,288	211,290,287
Total non cash collateral	18,986,824	98,321,487	240,401,284
<b>Breakdown by quality *</b>			
Rating > AA- Value	42,486	258,834	249,876
Non-Investment Grade Value	18,944,338	98,062,653	240,151,408
Total	18,986,824	98,321,487	240,401,284
<b>Maturity tenor by securities lending transactions</b>			
Less than one week	284,849	0	145,970
One week to one month	1,095,354	2,892,283	6,702,740
One to three months	414,573	3,182,497	7,428,309
Three months to one year	10,491,698	13,799,989	33,466,361
Above one year	4,701,160	63,617,519	163,546,907
Open maturity	1,999,190	14,829,199	29,110,997
Total	18,986,824	98,321,487	240,401,284
<b>Sub-funds by currency</b>			
EUR	14,931,699	40,543,051	91,695,245
GBP	1,352,882	14,257,071	29,950,127
USD	2,702,243	43,521,365	118,755,912
Total	18,986,824	98,321,487	240,401,284
<b>Amounts by triparty agent</b>			
Triparty	18,986,824	98,321,487	240,401,284
Bank of New York Mellon	0	26,640,327	57,220,055
Euroclear	18,986,824	58,466,750	131,770,542
JP Morgan Chase & Co.	0	13,214,410	51,410,687
Total	18,986,824	98,321,487	240,401,284
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	18,986,824	98,321,487	240,401,284
Total	18,986,824	98,321,487	240,401,284

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	State Street Canada Index Equity Fund (in CAD)	State Street Japan ESG Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
<b>Maturity tenor by types of transactions</b>			
Equities	2,911,947	2,890,638,583	2,016,604
Listed	2,911,947	2,890,638,583	2,016,604
Fixed Income	32,406,243	689,551,272	31,726,031
Government Bonds	32,406,243	689,551,272	31,726,031
Total non cash collateral	35,318,190	3,580,189,855	33,742,635
<b>Breakdown by quality *</b>			
Rating > AA- Value	6,655,684	54,975,006	170,529
Non-Investment Grade Value	28,662,506	3,525,214,849	33,572,106
Total	35,318,190	3,580,189,855	33,742,635
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	240,412	13,910,196	1,972,149
One to three months	0	50,988,072	484,711
Three months to one year	3,119,682	36,249,711	2,055,814
Above one year	29,046,149	588,403,293	27,213,357
Open maturity	2,911,947	2,890,638,583	2,016,604
Total	35,318,190	3,580,189,855	33,742,635
<b>Sub-funds by currency</b>			
USD	35,318,190	3,580,189,855	33,742,635
Total	35,318,190	3,580,189,855	33,742,635
<b>Amounts by triparty agent</b>			
Triparty	35,318,190	3,580,189,855	33,742,635
Bank of New York Mellon	30,239,850	1,633,490,284	31,163,117
JP Morgan Chase & Co.	5,078,340	1,946,699,571	2,579,518
Total	35,318,190	3,580,189,855	33,742,635
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	35,318,190	3,580,189,855	33,742,635
Total	35,318,190	3,580,189,855	33,742,635

	State Street UK Index Equity Fund (in GBP)	State Street US ESG Screened Index Equity Fund (in USD)	State Street EMU ESG Screened Index Equity Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	521,748	27,425,653	6,743,136
Listed	521,748	27,425,653	6,743,136
Fixed Income	953,358	1,809,039	3,634,514
Government Bonds	953,358	1,809,039	3,634,514
Total non cash collateral	1,475,106	29,234,692	10,377,650

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	State Street UK Index Equity Fund (in GBP)	State Street US ESG Screened Index Equity Fund (in USD)	State Street EMU ESG Screened Index Equity Fund (in EUR)
<b>Breakdown by quality *</b>			
Rating > AA- Value	48,040	28,331	71,758
Non-Investment Grade Value	1,427,066	29,206,361	10,305,892
Total	1,475,106	29,234,692	10,377,650
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	0	1,782	170,725
One to three months	0	58,300	298,335
Three months to one year	463,426	538,293	147,490
Above one year	489,932	1,210,664	3,017,964
Open maturity	521,748	27,425,653	6,743,136
Total	1,475,106	29,234,692	10,377,650
<b>Sub-funds by currency</b>			
USD	1,475,106	29,234,692	10,377,650
Total	1,475,106	29,234,692	10,377,650
<b>Amounts by triparty agent</b>			
Triparty	1,475,106	29,234,692	10,377,650
Bank of New York Mellon	255,186	29,234,692	7,511,274
JP Morgan Chase & Co.	1,219,920	0	2,866,376
Total	1,475,106	29,234,692	10,377,650
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	1,475,106	29,234,692	10,377,650
Total	1,475,106	29,234,692	10,377,650

	State Street Europe ESG Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)	State Street World ESG Screened Index Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	14,954,394	261	110,140,390
Listed	14,954,394	261	110,140,390
Fixed Income	23,359,019	452,687	86,122,738
Government Bonds	23,359,019	452,687	86,122,738
Total non cash collateral	38,313,413	452,948	196,263,128
<b>Breakdown by quality *</b>			
Rating > AA- Value	266,943	69,341	11,686,593
Non-Investment Grade Value	38,046,470	383,607	184,576,535
Total	38,313,413	452,948	196,263,128



## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	State Street Europe ESG Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)	State Street World ESG Screened Index Equity Fund (in USD)
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	1,294,446	7,307	1,891,971
One to three months	691,111	71	1,518,210
Three months to one year	1,494,528	15,670	5,612,030
Above one year	19,878,934	429,639	77,100,527
Open maturity	14,954,394	261	110,140,390
Total	38,313,413	452,948	196,263,128
<b>Sub-funds by currency</b>			
USD	38,313,413	452,948	196,263,128
Total	38,313,413	452,948	196,263,128
<b>Amounts by triparty agent</b>			
Triparty	38,313,413	452,948	196,263,128
Bank of New York Mellon	31,624,843	452,948	158,111,574
JP Morgan Chase & Co.	6,688,570	0	38,151,554
Total	38,313,413	452,948	196,263,128
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	38,313,413	452,948	196,263,128
Total	38,313,413	452,948	196,263,128

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Maturity tenor by types of transactions</b>			
Equities	23,398,317	3,004,778	87,282
Listed	23,398,317	3,004,778	87,282
Fixed Income	23,360,781	3,183,239	224,359
Government Bonds	23,360,781	3,183,239	224,359
Total non cash collateral	46,759,098	6,188,017	311,641
<b>Breakdown by quality *</b>			
Rating > AA- Value	3,832,722	364,513	0
Non-Investment Grade Value	42,926,376	5,823,504	311,641
Total	46,759,098	6,188,017	311,641
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	199,063	48,325	818
One to three months	620,183	143,006	4,307
Three months to one year	2,376,813	396,516	136,884
Above one year	20,164,722	2,595,392	82,350
Open maturity	23,398,317	3,004,778	87,282
Total	46,759,098	6,188,017	311,641

## Appendix III - Securities Financing Transactions *(continued)*

for the period ended 30 June 2022

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
<b>Sub-funds by currency</b>			
EUR	0	0	248,988
GBP	0	0	30,433
USD	46,759,098	6,188,017	32,220
Total	46,759,098	6,188,017	311,641
<b>Amounts by triparty agent</b>			
Triparty	46,759,098	6,188,017	311,641
Bank of New York Mellon	33,265,772	4,091,671	0
Euroclear	0	0	311,641
JP Morgan Chase & Co.	13,493,326	2,096,346	0
Total	46,759,098	6,188,017	311,641
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	46,759,098	6,188,017	311,641
Total	46,759,098	6,188,017	311,641

	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	5,298,996	6,590,097	4,892,035
Listed	5,298,996	6,590,097	4,892,035
Fixed Income	3,424,835	11,696,211	9,002,885
Government Bonds	3,424,835	11,696,211	9,002,885
Total non cash collateral	8,723,831	18,286,308	13,894,920
<b>Breakdown by quality *</b>			
Rating > AA- Value	45,985	37,770	2,025,542
Non-Investment Grade Value	8,677,846	18,248,538	11,869,378
Total	8,723,831	18,286,308	13,894,920
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	100,920	592,405	97
One to three months	27,156	626,461	45,745
Three months to one year	592,340	628,442	498,092
Above one year	2,704,419	9,848,903	8,458,951
Open maturity	5,298,996	6,590,097	4,892,035
Total	8,723,831	18,286,308	13,894,920
<b>Sub-funds by currency</b>			
USD	8,723,831	18,286,308	13,894,920
Total	8,723,831	18,286,308	13,894,920

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	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	8,723,831	18,286,308	13,894,920
Bank of New York Mellon	6,597,967	14,664,929	13,743,652
JP Morgan Chase & Co.	2,125,864	3,621,379	151,268
Total	8,723,831	18,286,308	13,894,920
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	8,723,831	18,286,308	13,894,920
Total	8,723,831	18,286,308	13,894,920
	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	1,468,652	1,104,603	6,290,414
Listed	1,468,652	1,104,603	6,290,414
Fixed Income	2,152,240	1,855,907	11,134,132
Government Bonds	2,152,240	1,855,907	11,134,132
Total non cash collateral	3,620,892	2,960,510	17,424,546
<b>Breakdown by quality *</b>			
Rating > AA- Value	291,947	936	366,648
Non-Investment Grade Value	3,328,945	2,959,574	17,057,898
Total	3,620,892	2,960,510	17,424,546
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	36,145	0	33,754
One to three months	62,315	186,137	343,621
Three months to one year	175,796	647,602	2,556,047
Above one year	1,877,984	1,022,168	8,200,710
Open maturity	1,468,652	1,104,603	6,290,414
Total	3,620,892	2,960,510	17,424,546
<b>Sub-funds by currency</b>			
USD	3,620,892	2,960,510	17,424,546
Total	3,620,892	2,960,510	17,424,546
<b>Amounts by triparty agent</b>			
Triparty	3,620,892	2,960,510	17,424,546
Bank of New York Mellon	2,386,279	68,182	7,359,962
JP Morgan Chase & Co.	1,234,613	2,892,328	10,064,584
Total	3,620,892	2,960,510	17,424,546

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	3,620,892	2,960,510	17,424,546
Total	3,620,892	2,960,510	17,424,546

	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	1,663,787	1,398,919	871,121
Listed	1,663,787	1,398,919	871,121
Fixed Income	448,335	1,501,841	652,493
Government Bonds	448,335	1,501,841	652,493
Total non cash collateral	2,112,122	2,900,760	1,523,614

<b>Breakdown by quality *</b>			
Rating > AA- Value	0	65,040	48,369
Non-Investment Grade Value	2,112,122	2,835,720	1,475,245
Total	2,112,122	2,900,760	1,523,614

<b>Maturity tenor by securities lending transactions</b>			
One week to one month	18,336	54,410	0
One to three months	61,808	162,659	29,447
Three months to one year	3,237	89,864	91,441
Above one year	364,954	1,194,908	531,605
Open maturity	1,663,787	1,398,919	871,121
Total	2,112,122	2,900,760	1,523,614

<b>Sub-funds by currency</b>			
USD	2,112,122	2,900,760	1,523,614
Total	2,112,122	2,900,760	1,523,614

<b>Amounts by triparty agent</b>			
Triparty	2,112,122	2,900,760	1,523,614
Bank of New York Mellon	1,632,605	1,712,457	1,358,840
JP Morgan Chase & Co.	479,517	1,188,303	164,774
Total	2,112,122	2,900,760	1,523,614

<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	2,112,122	2,900,760	1,523,614
Total	2,112,122	2,900,760	1,523,614

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)
<b>Maturity tenor by types of transactions</b>			
Equities	2,372,170	4,882,573	5,252,274
Listed	2,372,170	4,882,573	5,252,274
Fixed Income	3,768,505	13,115,402	6,125,444
Government Bonds	3,768,505	13,115,402	6,125,444
Total non cash collateral	6,140,675	17,997,975	11,377,718
<b>Breakdown by quality *</b>			
Rating > AA- Value	9,848	2,362,952	906,053
Non-Investment Grade Value	6,130,827	15,635,023	10,471,665
Total	6,140,675	17,997,975	11,377,718
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	142,549	148,016	199,453
One to three months	372,801	364,501	48,491
Three months to one year	175,750	1,022,088	263,216
Above one year	3,077,405	11,580,797	5,614,284
Open maturity	2,372,170	4,882,573	5,252,274
Total	6,140,675	17,997,975	11,377,718
<b>Sub-funds by currency</b>			
USD	6,140,675	17,997,975	11,377,718
Total	6,140,675	17,997,975	11,377,718
<b>Amounts by triparty agent</b>			
Triparty	6,140,675	17,997,975	11,377,718
Bank of New York Mellon	4,049,262	15,834,067	7,301,017
JP Morgan Chase & Co.	2,091,413	2,163,908	4,076,701
Total	6,140,675	17,997,975	11,377,718
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	6,140,675	17,997,975	11,377,718
Total	6,140,675	17,997,975	11,377,718

	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	State Street Emerging Markets Local Currency Government Bond 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>			
Equities	25,524,132	0	0
Listed	25,524,132	0	0
Fixed Income	135,438,428	85,174,116	15,499,535
Government Bonds	135,438,428	85,174,116	15,499,535
Total non cash collateral	160,962,560	85,174,116	15,499,535

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)
<b>Breakdown by quality *</b>			
Rating > AA- Value	3,771	0	0
Non-Investment Grade Value	160,958,789	85,174,116	15,499,535
Total	160,962,560	85,174,116	15,499,535
<b>Maturity tenor by securities lending transactions</b>			
One week to one month	1,778,540	0	644
One to three months	5,078,991	145,617	36,223
Three months to one year	28,417,262	9,122,783	2,164,454
Above one year	100,163,635	75,905,716	13,298,214
Open maturity	25,524,132	0	0
Total	160,962,560	85,174,116	15,499,535
<b>Sub-funds by currency</b>			
EUR	78,258,421	40,851,002	7,674,691
GBP	32,297,126	510,308	131,890
USD	50,407,013	43,812,806	7,692,954
Total	160,962,560	85,174,116	15,499,535
<b>Amounts by triparty agent</b>			
Triparty	160,962,560	85,174,116	15,499,535
Bank of New York Mellon	39,246,818	0	0
Euroclear	114,139,501	85,174,116	15,499,535
JP Morgan Chase & Co.	7,576,241	0	0
Total	160,962,560	85,174,116	15,499,535
<b>Amounts held by a depository</b>			
State Street Bank International GmbH, Luxembourg Branch	160,962,560	85,174,116	15,499,535
Total	160,962,560	85,174,116	15,499,535

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 2022:

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Euro Core Treasury Bond Index Fund (in EUR)	55,347	75%	18,449	25%
State Street Euro Corporate Bond ESG Screened Index Fund (in EUR)	62,350	75%	20,783	25%
State Street Euro Sustainable Corporate Bond Index Fund (in EUR)	40,507	75%	13,502	25%
State Street Global Treasury Bond Index Fund (in USD)	88,011	75%	29,337	25%
State Street Global Aggregate Bond Index Fund (in USD)	177,142	75%	59,047	25%
State Street Canada Index Equity Fund (in CAD)	156,720	75%	52,240	25%
State Street Japan ESG Screened Index Equity Fund (in JPY)	8,138,639	75%	2,712,880	25%

## Appendix III - Securities Financing Transactions(continued)

for the period ended 30 June 2022

	to the Sub-fund*		to the 3 <sup>rd</sup> party	
State Street Switzerland Index Equity Fund (in CHF)	255,723	75%	85,241	25%
State Street UK Index Equity Fund (in GBP)	684	75%	228	25%
State Street US ESG Screened Index Equity Fund (in USD)	35,567	75%	11,856	25%
State Street EMU ESG Screened Index Equity Fund (in EUR)	44,202	75%	14,734	25%
State Street Europe ESG Screened Index Equity Fund (in EUR)	141,897	75%	47,299	25%
State Street Pacific Ex-Japan ESG Screened Index Equity Fund (in USD)	1,689	75%	563	25%
State Street World ESG Screened Index Equity Fund (in USD)	728,991	75%	242,997	25%
State Street World ESG Index Equity Fund (in USD)	70,857	75%	23,619	25%
State Street Global Emerging Markets ESG Screened Index Equity Fund (in USD)	22,077	75%	7,359	25%
State Street Flexible Asset Allocation Plus Fund (in EUR)	131	75%	44	25%
State Street Multi-Factor Global ESG Equity Fund (in USD)	35,716	75%	11,905	25%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	63,412	75%	21,137	25%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	35,199	75%	11,733	25%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	10,969	75%	3,656	25%
State Street Emerging Markets SRI Enhanced Equity Fund (in USD)	30,129	75%	10,043	25%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	62,262	75%	20,754	25%
State Street EMU ESG Screened Equity Fund (in EUR)	3,562	75%	1,187	25%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	5,120	75%	1,707	25%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	4,774	75%	1,591	25%
State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	25,896	75%	8,632	25%
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	47,418	75%	15,806	25%
State Street Global ESG Screened Defensive Equity Fund (in USD)	50,470	75%	16,823	25%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	127,214	75%	42,405	25%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	51,371	75%	17,124	25%

\*The costs of the program are borne from the income assigned to the 3rd party.

## Appendix IV – SFDR and Taxonomy Regulation Disclosures

for the period ended 30 June 2022

The European Union’s (“EU”) Sustainable Finance Disclosures Regulation (Regulation EU/2019/2088) (“SFDR”) requires the State Street Global Advisors Luxembourg SICAV to provide transparency on how sustainability considerations are integrated into the investment process with respect to each of the Sub-Funds. The EU’s Regulation on the Establishment of a Framework to Facilitate Sustainable Investment (Regulation EU/2020/852) (the “Taxonomy Regulation”) requires the State Street Global Advisors Luxembourg SICAV to provide additional disclosure with respect to each of the Sub-Funds in order to enhance transparency and to provide for objective comparison of financial products regarding the proportion of such financial products’ investments that contribute to environmentally sustainable economic activities, noting that the scope of environmentally sustainable economic activities, as prescribed in the Taxonomy Regulation, is narrower than the scope of sustainable investments under SFDR. Please see the Relevant Supplement for the disclosures for each Sub-Fund required under SFDR and the Taxonomy Regulation.

### Sub-Funds that are SFDR Article 6 financial products

With respect to the

State Street Asia Pacific Value Spotlight Fund,  
State Street Canada Index Equity Fund,  
State Street China Opportunities Equity Fund,  
State Street Emerging Markets Local Currency Government Bond Index Fund,  
State Street Emerging Markets Opportunities Equity Fund,  
State Street EMU Government Bond Index Fund,  
State Street Euro Core Treasury Bond Index Fund,  
State Street Euro Inflation Linked Bond Index Fund,  
State Street Europe Value Spotlight Fund,  
State Street Eurozone Value Spotlight Fund,  
State Street Flexible Asset Allocation Plus Fund,  
State Street Global Aggregate Bond Index Fund,  
State Street Global Opportunities Equity Fund,  
State Street Global Treasury 1-10 Year Bond Index Fund,  
State Street Global Treasury Bond Index Fund,  
State Street Global Value Spotlight Fund,  
State Street Switzerland Index Equity Fund,  
State Street UK Index Equity Fund,  
State Street US Opportunities Equity Fund,  
State Street US Value Spotlight Fund

the investments underlying in each of these Sub-Funds do not take into account the EU criteria for environmentally sustainable economic activities.

### Sub-Funds that are SFDR Article 8 financial products

With respect to the

State Street Emerging Markets ESG Local Currency Government Bond Index Fund,  
State Street Emerging Markets ESG Screened Enhanced Equity Fund,  
State Street Emerging Markets Small Cap ESG Screened Equity Fund,  
State Street Emerging Markets SRI Enhanced Equity Fund,  
State Street EMU ESG Screened Equity Fund,  
State Street EMU ESG Screened Index Equity Fund,  
State Street Euro Corporate Bond ESG Screened Index Fund,  
State Street Euro Sustainable Corporate Bond Index Fund,  
State Street Europe ESG Screened Defensive Equity Fund,  
State Street Europe ESG Screened Enhanced Equity Fund,  
State Street Europe ESG Screened Managed Volatility Equity Fund,  
State Street Europe ESG Screened Index Equity Fund,  
State Street Europe Small Cap ESG Screened Equity Fund,  
State Street Global Emerging Markets ESG Screened Index Equity Fund,



## **Appendix IV – SFDR and Taxonomy Regulation Disclosures (*continued*)** for the period ended 30 June 2022

State Street Global ESG Screened Defensive Equity Fund,  
State Street Global ESG Screened Enhanced Equity Fund,  
State Street Global ESG Screened Managed Volatility Equity Fund,  
State Street Global High Yield Bond ESG Screened Index Fund,  
State Street Japan ESG Screened Index Equity Fund,  
State Street Multi-Factor Global ESG Equity Fund,  
State Street North America ESG Screened Enhanced Equity Fund,  
State Street Pacific Ex-Japan ESG Screened Index Equity Fund,  
State Street US ESG Screened Index Equity Fund,  
State Street World ESG Index Equity Fund,  
State Street World ESG Screened Index Equity Fund,

these Sub-Fund follow the requirements of Article 8 of SFDR as they promote, among other characteristics, environmental or social characteristics, or a combination of those characteristics and the companies in which the Sub-Fund invests exhibit good governance.

As required by Article 11 of SFDR and for the period referenced in this Annual Report, the Investment Manager has implemented specific strategies for each Sub-Fund as outlined in the Relevant Supplement that have been applied on a continuous basis.

### **Sub-Funds that are SFDR Article 9 financial products**

With respect to the

State Street Sustainable Climate Euro Corporate Bond Fund,  
State Street Sustainable Climate US Corporate Bond Fund,  
State Street Sustainable Climate US Equity Fund,  
State Street Sustainable Climate World Equity Fund,

each Sub-Fund has been categorised as a SFDR Article 9 financial product because, in accordance with the criteria outlined in Article 9 of SFDR, it has sustainable investment as its objective.

The above Sub-funds have adopted a systematic mitigation and adaptation approach that targets reductions in carbon emissions and fossil fuel exposure and reallocates capital towards companies benefiting from low-carbon technologies.

The Sub-funds have aimed to achieve the following criteria in relation to five climate categories utilised in the portfolio construction process:

- Minimise Carbon Emissions
- Minimise Fossil Fuel Reserves
- Minimise Brown Revenues
- Minimise ESG Risks
- Build Resilient Portfolio
- Maximise Green Bonds & Green Proceeds, in the case of the State Street Sustainable Climate Euro Corporate Bond Fund, State Street Sustainable Climate Global Corporate Bond Fund and State Street Sustainable Climate US Corporate Bond Funds.