

Audited Annual Report

For the Year ended 31 December 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.

RCS Number B141816

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Directors and Administration

BOARD OF DIRECTORS OF THE COMPANY

Alex Castle, Chairman, Senior Managing Director, State Street Global Advisors Limited (Until 27 September 2022)

Eric Linnane, Chairman, Managing Director, State Street Global Advisors Limited (Since 27 September 2022)

Tracey McDermott, Independent Director

John Li How Cheong, Independent Director

Vanessa Donegan, Independent Director

Jean-François Klein, Connected Director (Since 23 November 2022)

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 Europe Limited

78 Sir John Rogerson's Quay

Dublin 2

Ireland

SUB-INVESTMENT MANAGERS

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State Street Global Advisors Trust Company

Channel Center

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Massachusetts 02210

United States

State Street Global Advisors Singapore Ltd

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Singapore 06891

GLOBAL DISTRIBUTOR

State Street Global Advisors Europe Limited

78 Sir John Rogerson's Quay

Dublin 2

Ireland

AUDITOR

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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

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Boston

Massachusetts 02116

USA

State Street Bank International GmbH,

London Branch

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Canary Wharf

London E14 5HJ

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LEGAL ADVISER

Arendt & Medernach

41A, Avenue J.F. Kennedy

L-2082 Luxembourg

Luxembourg

Report of the Board of Directors

Dear Shareholders,

The Board of Directors of the State Street Global Advisors Luxembourg SICAV (the “SICAV”) Umbrella is pleased to present the Audited Annual Report for the financial year ended 31 December 2022 and key facts that occurred during the past financial year.

Fund Offering

The SICAV offers a wide choice of UCITS compliant investment strategies and is composed of fifty (50) Sub-funds of which forty eight (48) were funded as at 31 December 2022. By way of comparison, there were fifty three (53) Sub-funds of which forty five (45) were funded as at 31 December 2021.

The SICAV encompasses a range of Funds offering, via active or index strategies, exposure to different asset classes including equity and fixed income. Investors can access investments in developed and emerging markets, as well as specialist strategies such as managed volatility and asset allocation. The SICAV also offers a range of equity and fixed income Environmental, Social and Governance (“ESG”) funds.

Assets Under Management

As at 31 December 2022, total net assets of the SICAV stood at €25.40bn compared with € 31.24bn at 31 December 2021;

Performance

The total returns by Sub-fund and comparative benchmark data for the period under review are provided in the Report of the Investment Manager on pages 9 to 26. These figures are historical and are not necessarily indicative of future performance.

Fees and expenses

The current Management Fees, Total Expense Ratios (TER) and Total Expense Ratio caps (TER-cap) for the Sub-funds are listed in the note 3B on pages 643 to 652.

Fund Launches and Closures

Five (5) new Sub-funds were launched during the financial year

Name of the Sub-fund	Launch Date
State Street US Opportunities Equity Fund	January 2022
State Street China Opportunities Equity Fund	February 2022
State Street Sustainable Climate World Equity Fund	April 2022
State Street Sustainable Climate US Equity Fund	June 2022
State Street Emerging Markets Hard Currency Government Bond Index Fund	October 2022

Two (2) Sub-funds were liquidated during the financial year:

Name of the Sub-fund	Liquidation Date
State Street Europe ESG Screened Defensive Equity Fund	July 2022
State Street Euro Corporate Bond ESG Screened Index Fund	November 2022

The Board of Directors continuously reviews and makes changes to the range of Sub-funds when this is in the best interest of investors.

Fee changes

As communicated to the Shareholders on 27 June 2022 the maximum TER of the below Fund was lowered as follows:

Fund Name	Share Class	Maximum TER
State Street Sustainable Climate US Equity Fund	B	0.10% (was 0.12%)
State Street Sustainable Climate US Equity Fund	B Hedged - NAV	0.11% (was 0.13%)
State Street Sustainable Climate US Equity Fund	S	0.25% (was 0.27%)
State Street Sustainable Climate US Equity Fund	S Hedged -NAV	0.28% (was 0.30%)
State Street Sustainable Climate US Equity Fund	I	0.40% (was 0.42%)
State Street Sustainable Climate US Equity Fund	I Hedged -NAV	0.43% (was 0.45%)
State Street Sustainable Climate US Equity Fund	A	0.59% (was 0.61%)
State Street Sustainable Climate US Equity Fund	A Hedged - NAV	0.62% (was 0.64%)

Report of the Board of Directors (continued)

Fee changes (continued)

Fund Name	Share Class	Maximum TER
State Street Sustainable Climate US Equity Fund	P	0.74% (was 0.76%)
State Street Sustainable Climate US Equity Fund	P Hedged - NAV	0.77% (was 0.79%)
State Street Sustainable Climate World Equity Fund	B	0.10% (was 0.12%)
State Street Sustainable Climate World Equity Fund	B Hedged - NAV	0.11% (was 0.13%)
State Street Sustainable Climate World Equity Fund	B Hedged Portfolio	0.11% (was 0.13%)
State Street Sustainable Climate World Equity Fund	S	0.25% (was 0.27%)
State Street Sustainable Climate World Equity Fund	S Hedged -NAV	0.28% (was 0.30%)
State Street Sustainable Climate World Equity Fund	S Hedged Portfolio	0.29% (was 0.31%)
State Street Sustainable Climate World Equity Fund	I	0.40% (was 0.42%)
State Street Sustainable Climate World Equity Fund	I Hedged -NAV	0.43% (was 0.45%)
State Street Sustainable Climate World Equity Fund	I Hedged Portfolio	0.44% (was 0.46%)
State Street Sustainable Climate World Equity Fund	A	0.59% (was 0.61%)
State Street Sustainable Climate World Equity Fund	A Hedged - NAV	0.62% (was 0.64%)
State Street Sustainable Climate World Equity Fund	A Hedged Portfolio	0.63% (was 0.65%)
State Street Sustainable Climate World Equity Fund	P	0.74% (was 0.76%)
State Street Sustainable Climate World Equity Fund	P Hedged - NAV	0.77% (was 0.79%)
State Street Sustainable Climate World Equity Fund	P Hedged Portfolio	0.78% (was 0.80%)
State Street Sustainable Climate Euro Corporate Bond Fund	B	0.10% (was 0.12%)
State Street Sustainable Climate Euro Corporate Bond Fund	B Hedged - NAV	0.11% (was 0.13%)
State Street Sustainable Climate Euro Corporate Bond Fund	S	0.25% (was 0.27%)
State Street Sustainable Climate Euro Corporate Bond Fund	S Hedged -NAV	0.28% (was 0.30%)
State Street Sustainable Climate Euro Corporate Bond Fund	I	0.30% (was 0.32%)
State Street Sustainable Climate Euro Corporate Bond Fund	I Hedged -NAV	0.33% (was 0.35%)
State Street Sustainable Climate Euro Corporate Bond Fund	A	0.39% (was 0.41%)
State Street Sustainable Climate Euro Corporate Bond Fund	A Hedged - NAV	0.42% (was 0.44%)
State Street Sustainable Climate Euro Corporate Bond Fund	P	0.54% (was 0.56%)
State Street Sustainable Climate Euro Corporate Bond Fund	P Hedged - NAV	0.57% (was 0.59%)
State Street Sustainable Climate US Corporate Bond Fund	B	0.10% (was 0.12%)
State Street Sustainable Climate US Corporate Bond Fund	B Hedged - NAV	0.11% (was 0.13%)
State Street Sustainable Climate US Corporate Bond Fund	S	0.25% (was 0.27%)
State Street Sustainable Climate US Corporate Bond Fund	S Hedged -NAV	0.28% (was 0.30%)
State Street Sustainable Climate US Corporate Bond Fund	I	0.30% (was 0.32%)
State Street Sustainable Climate US Corporate Bond Fund	I Hedged -NAV	0.33% (was 0.35%)
State Street Sustainable Climate US Corporate Bond Fund	A	0.39% (was 0.41%)
State Street Sustainable Climate US Corporate Bond Fund	A Hedged - NAV	0.42% (was 0.44%)
State Street Sustainable Climate US Corporate Bond Fund	P	0.54% (was 0.56%)
State Street Sustainable Climate US Corporate Bond Fund	P Hedged - NAV	0.57% (was 0.59%)
State Street Sustainable Climate Global Corporate Bond Fund	B	0.10% (was 0.12%)
State Street Sustainable Climate Global Corporate Bond Fund	B Hedged - NAV	0.11% (was 0.13%)
State Street Sustainable Climate Global Corporate Bond Fund	B Hedged Portfolio	0.11% (was 0.13%)
State Street Sustainable Climate Global Corporate Bond Fund	S	0.25% (was 0.27%)
State Street Sustainable Climate Global Corporate Bond Fund	S Hedged -NAV	0.28% (was 0.30%)
State Street Sustainable Climate Global Corporate Bond Fund	S Hedged Portfolio	0.29% (was 0.31%)
State Street Sustainable Climate Global Corporate Bond Fund	I	0.30% (was 0.32%)
State Street Sustainable Climate Global Corporate Bond Fund	I Hedged -NAV	0.33% (was 0.35%)
State Street Sustainable Climate Global Corporate Bond Fund	I Hedged Portfolio	0.34% (was 0.36%)
State Street Sustainable Climate Global Corporate Bond Fund	A	0.39% (was 0.41%)
State Street Sustainable Climate Global Corporate Bond Fund	A Hedged - NAV	0.42% (was 0.44%)
State Street Sustainable Climate Global Corporate Bond Fund	A Hedged Portfolio	0.43% (was 0.45%)
State Street Sustainable Climate Global Corporate Bond Fund	P	0.54% (was 0.56%)
State Street Sustainable Climate Global Corporate Bond Fund	P Hedged - NAV	0.57% (was 0.59%)
State Street Sustainable Climate Global Corporate Bond Fund	P Hedged Portfolio	0.58% (was 0.60%)

Report of the Board of Directors (*continued*)

Addition of new Sub-fund

As communicated to the Shareholders on 27 June 2022, the new Fund has been added to the offering.

State Street Emerging Markets ESG Hard Currency Government Bond Index Fund : The objective of the Fund is to track the performance of the U.S. dollar denominated emerging markets government bond market. The Index measures the performance of publicly issued U.S. dollar-denominated emerging markets government bonds. The Index applies an ESG scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues.

Name change of selected Index Funds and SFDR re-categorisation of Sustainable Climate Fund

As communicated to the Shareholders on 23 December 2022.

Previous Fund Name	New Fund Name
State Street Euro Corporate Bond ESG Screened Index Fund	State Street Euro Corporate Bond Screened Index Fund
State Street Global High Yield Bond ESG Screened Index Fund	State Street Global High Yield Bond Screened Index Fund
State Street Japan ESG Screened Index Equity Fund	State Street Japan Screened Index Equity Fund
State Street US ESG Screened Index Equity Fund	State Street US Screened Index Equity Fund
State Street EMU ESG Screened Index Equity Fund	State Street EMU Screened Index Equity Fund
State Street Europe ESG Screened Index Equity Fund	State Street Europe Screened Index Equity Fund
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	State Street Pacific Ex-Japan Screened Index Equity Fund
State Street World ESG Screened Index Equity Fund	State Street World Screened Index Equity Fund
State Street Global Emerging Markets ESG Screened Index Equity Fund	State Street Global Emerging Markets Screened Index Equity Fund
State Street Euro Sustainable Corporate Bond Index Fund	State Street SRI Euro Corporate Bond Index Fund

The investment policy of the above listed Funds did not change as a consequence of the above described name change.

The existing SFDR fund categorisation as Article 9 SFDR Funds of the below listed Funds will change to Article 8 SFDR 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

Article 8 SFDR Funds promote environmental and social characteristics within the meaning of Article 8 SFDR and shall reflect this in the description of the Investment Policy of the above Funds.

Further to the regulatory developments in relation to the ESG naming conventions and, in particular the ESMA Supervisory Briefing dated 31 May 2022 and ESMA Consultation paper “On Guidelines on funds’ names using ESG or sustainability-related terms” dated 18 November 2022, these Funds may change their denomination, subject to the completion of the applicable governance and regulatory approval processes.

ESG investing

The SICAV range of equity and fixed income Environmental, Social and Governance (“ESG”) funds has grown during this financial year in the number of funds and in total net assets.

Report of the Board of Directors (continued)

ESG investing (continued)

The SICAV offer is composed of fifty three (53) Sub-funds of which twenty eight (28) have been classified as an Article 8 financial product under SFDR. The total net assets of these twenty eight (28) Sub-funds represent €13.06 bn or 51.3% of the total net assets of the SICAV.

Regulatory changes

In light of the Commission Delegated Regulation (EU) 2022/1288 of 6 April 2022 (“SFDR Level II Regulation”), setting out the regulatory technical standards (RTS) to be used by financial market participants and financial products when disclosing sustainability-related information under the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector, as amended (the “SFDR”) pre-contractual templates detailing the content of the disclosures required under the SFDR shall be inserted by 1 January 2023 for the sub-funds falling under Article 8 of the SFDR.

28 Pre-contractual templates detailing the content of the ESG disclosures required under the SFDR have been added to the supplements of the sub-funds disclosing under Article 8 of the SFDR.

Dividends

On 5 April 2022, the Board of Directors distributed dividends (per share) for the following Sub-funds:

Sub-fund name	Class name	Dividend Distributed
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	€ 0.14
State Street Global Treasury Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	\$ 0.09
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.08
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	€ 0.09
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	€ 0.08
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	€ 0.10
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	€ 0.01
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	€ 0.19
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	€ 0.07
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	€ 0.08
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	€ 0.20
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	\$ 0.21
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	\$ 0.04
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.04
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	€ 0.05
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	€ 0.23
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	€ 0.30
State Street World Screened Index Equity Fund	Class S Distributing (EUR)	€ 0.19
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	CHF 0.05
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	\$ 0.05

Report of the Board of Directors (*continued*)

Dividends (continued)

Sub-fund name	Class name	Dividend Distributed
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.05
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	£ 0.22
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	\$ 0.35

Registration

The SICAV qualifies as a UCITS-compliant vehicle and may be offered for sale subject to registration in countries other than its home country, Luxembourg. During the financial year certain Funds and share classes were registered for sale in Austria, Belgium, Denmark, Finland, France, Germany, Iceland, Ireland, Italy, Netherlands, Norway, Spain, Sweden, Switzerland, and the United Kingdom.

After several years of active engagement and as a result of the increasing demand, in February 2022, 2 Sub-funds have been registered in the UAE.

Changes to Board of Directors - Addition of a new director

On September 27th 2022 Mr. Alex Castle resigned as Director and Chairman of the SICAV.

On September 27th 2022 Mr. Eric Linnane was appointed Chairman of the SICAV.

On November 23rd 2022 Mr. Jean-Francois Klein was appointed as Director of the Company, until the next annual general meeting to be held in 2023.

The current composition of the Board of Directors is detailed on page 1.

Independent Auditor

The Auditors, PricewaterhouseCoopers, Société coopérative, have indicated their willingness to continue in office and the Board agrees that PWC should be proposed to the Shareholders as the auditor for the next financial year.

Annual General Meeting

The Annual General Meeting of Shareholders shall be held in Luxembourg on the fourth Thursday of the month of April at 11.00 a.m. as per the Articles of Incorporation.

The next Annual General Meeting of the SICAV will be held on 27 April 2023.

Periodic reports

These annual accounts are available within four months of the closing date of the financial year. The next semi-annual accounts will be published within two months of the end of the half-year.

We would also like to remind all Shareholders and potential Shareholders that no subscriptions can be received on the basis of this financial report only. Subscriptions are valid if made on the basis of the current Prospectus, Key Investor Information Document and supplemented with the latest annual and semi-annual reports, if published thereafter.

Corporate Governance and ALFI Code of Conduct

The Board is responsible for ensuring that a high level of corporate governance is met and considers that the SICAV has complied with the best practices in the Luxembourg funds industry. In particular, the Board has adopted principles of the previous ALFI Code of Conduct (the "Code") which sets out principles of good governance for Luxembourg funds.

The Board considers that the SICAV has been in compliance with the principles of the Code in all material aspects throughout this financial year.

Report of the Board of Directors (*continued*)

Induction and Training

All new Directors will receive an induction incorporating relevant information regarding the SICAV and their duties and responsibilities as a Director. In addition, the Board takes active steps to keep up to date with developments relevant to the SICAV and have ensured that a formal training programme is in place.

Board Evaluation

The Board carries out an annual review of its performance.

Board Meetings and Committees

The Board meets quarterly but if necessary additional meetings can be arranged. Given the nature of the business of the SICAV, the Board does not currently consider it necessary to have a formal Audit or Remuneration Committee. Where there are specific matters that need further consideration, Supplementary Information Discussion sessions or ad-hoc board meetings are organised.

There were five Board meetings held during the year. Four of these were quarterly Board meetings.

In addition to the regular Board meeting where the Auditors present the findings on the audit of the Fund accounts, the Non-Executive Directors also meet with them annually without the Executive Directors being in attendance.

Board Remuneration

The Independent Directors are currently paid € 45,000 each per annum, while the Connected Directors who are also employees of State Street Global Advisors do not receive remuneration in their capacity as board members.

Significant Changes after Year End

The prospectus dated 1 January 2023 came into effect.

The Board of Directors

Eric Linnane (Chairman)

Connected Director. A member of the Board since 22 April 2021.

Eric Linnane has over 30 years' experience in the financial services industry. He currently holds a role as Managing Director in State Street Global Advisors Europe Limited as Head of Investment Operations and Outsourcing. Eric joined SSGA Ireland in 1997 as an operations specialist and led a number of different teams in the firm's Middle Office and Relationship Management areas before taking up his current role. Before joining SSGA, Eric held positions in the Bank of Ireland Group Treasury and Retail Banking divisions. Eric gained extensive experience over his 30 plus years in the industry including Outsourcing Oversight, Portfolio Construction, Portfolio Compliance, Trade Management, Back Office, Relationship Management and Performance Reporting. Eric holds a Bachelor of Commerce degree from the University College Dublin and the professional designation of Certified Investment Fund Director from the Institute of Banking in Ireland. Eric has over 8 years' experience serving on MiFID company and Fund Company boards.

John Li How Cheong

Independent Director. A member of the Board since 14 May 2012.

John Li is a Partner of The Directors' Office, the leading practice of independent Directors in Luxembourg since November 2011. John trained and qualified as a Chartered accountant in the UK. He moved to Luxembourg in 1987. During the last 34 years John Li worked essentially in the Financial sector auditing and advising clients such as Banks, Investment Funds, Insurance companies, etc. Working with clients from Europe, US, Japan and Asia offered John an extensive experience in dealing with international companies. John Li was a Partner at KPMG Luxembourg for more than 20 years during which he was Managing Partner for 8 years (2000-2008) before taking on the role of Chairman of the Supervisory Board for 3 years (2008-2011). He was also a member of the Leadership team of the Global Investment Management Practice in KPMG.

Tracey McDermott

Independent Director. A member of the Board since 22 June 2015.

Report of the Board of Directors (*continued*)

The Board of Directors (continued)

Tracey McDermott (*continued*)

Ms. McDermott has over 20 years' experience in the investment funds industry. She is a Fund Governance Specialist acting as Independent Director for regulated and unregulated Luxembourg funds and management companies, and has experience in UCITS and Alternative Investment funds. She has in-depth regulatory knowledge, working closely with all the key market players. Ms McDermott is an active participant within ILA (the Luxembourg Directors' Association) and industry initiatives.

Vanessa Donegan

Independent Director. A member of the Board since 24 January 2020.

Vanessa Donegan has 37 years' investment management experience. She was Head of the Asia Pacific Desk at Threadneedle Investments (which became Columbia Threadneedle Investments) for twenty-one years before retiring at the end of 2018. Vanessa has extensive experience of marketing to institutional and retail clients globally. She has asset allocation experience through her role as Trustee of a charity for the past thirty years. Vanessa is currently a non-executive director of Herald Investment Management Ltd., the Invesco Asia Trust plc, the Fidelity China Special Situations Trust plc and the JPMorgan Indian Investment Trust plc. She has a degree in Classics from Oxford University.

Jean-Francois Klein

Connected Director. A member of the Board since 23 November 2022.

Jean-Francois Klein has over 25 years' experience in the financial services industry. He is a Product Manager at State Street Global Advisors, having joined in October 2014. During the last 25 years Jean-Francois worked essentially as a risk manager in the Financial sector. Having started his career in France in the investment bank division of NATIXIS, Jean-Francois moved to London in 2001. In November 2005 he joined the alternative investment branch of NATIXIS specialized in setting up investment funds with a predominance for Luxembourg. In 2012 he joined Royal London Asset Management as risk manager in the wealth division. Jean-Francois holds a Master Degree in International finance from the French Business school H.E.C and is a Certified Investment Fund Director from the Institute of Banking in Ireland.

Thank you for investing with us.

THE BOARD OF DIRECTORS

Report of the Investment Managers

12 Months to 31 December 2022

Most major stock markets posted negative returns for the period under review, with some losses in double digits. The downward trajectory started early as rising inflation stemming from COVID-related supply chain disruption was worsened by Russia's invasion of Ukraine in February and markets began to price in more and bigger central bank rate increases. Against this backdrop, initial optimism for growth around the vaccination-led reopening of economies and the release of pent-up demand soon diminished. The war in Ukraine triggered energy and agriculture/food price increases, particularly in Europe where reliance on Russian gas became a major issue. The final months of the year were marked by speculation surrounding the expected actions of the world's major central banks. For the 12 months, the FTSE All World Developed Index recorded a negative return of -15.5% (-12.4% in EUR).

US

US equities, as measured by the FTSE United States Index, declined -19.3% (-14.0% in EUR) as the optimism for post-pandemic economic activity foundered on rising wages, energy, consumer price inflation and as the Federal Reserve (Fed) raised rates from 0.00-0.25% to 4.25-4.50%. US corporate profits (S&P 500 earnings) growth slowed from the heights of 2021; year-on-year earnings growth of 9.4% in the first quarter slowed to 2.5% by the third quarter and Factset estimated a decline of about -4% in the last quarter of 2022. In a tough year for markets, the energy sector was the standout performer as energy prices surged on tight supply, with consumer staples and utilities sectors favoured for their 'defensive' qualities. Telecoms, consumer discretionary and technology sectors notably underperformed. Headline inflation peaked at 9.1% in June before easing to 7.1% in November.

Europe

European equity market performance was hampered by similar factors as in the US, although the war in Ukraine and consequent humanitarian, financial and economic effects hit closer to home. The pandemic lockdown into early-2022 amid spiking COVID case numbers failed to unsettle investors, but Russia's invasion of Ukraine raised energy supply and recession concerns. The FTSE All World Europe ex UK Index posted a loss of -12.8% (-12.5% in EUR). Among individual markets, Germany's DAX Index declined about -12%, with Italy's FTSE MIB off about -9%; Portugal's General Index bucked the trend with a gain of over 5%. The region's headline inflation rate hit a record high of 10.6% in October before edging back to 10.1% in November. The European Central Bank (ECB) was slower to embark on rate increases but after raising by 50 basis points (bps) in July, it increased rates by an additional 200 bps by year-end.

UK

The FTSE United Kingdom Index recorded a positive return of 4.9% in 2022 (-0.8% in EUR). This relatively strong performance despite domestic economic and political woes reflects the multinational nature of the UK stock market, and its large weighting of strong-performing energy and materials stocks. UK inflation, as measured by the Consumer Price Index (CPI), peaked at 11.1% in October before dipping to 10.7%, while UK unemployment was hovering around multi-decade lows kept upward pressure on wages. Against this backdrop the Bank of England (BoE) continued to raise interest rates, while the government provided subsidies to help consumers and businesses cope with escalating energy prices. Unlike most peers, the UK economy has failed to recover to its pre-pandemic level with GDP contracting by -0.3% in the third quarter of 2022 and the BoE has forecast a lengthy, if shallow, recession.

Asia Pacific

In Asia, the FTSE Japan Index returned -3.1% (-9.9% in EUR) for the 12 months. Japanese yen weakened versus the US dollar for much of the year amid a widening policy rate differential supported export-oriented stocks. While the Bank of Japan (BoJ) did not follow peers in raising rates, it did eventually increase its yield curve control policy cap to 0.50% from 0.25% in December, helping lift the currency. Core inflation in Japan remains low by international standards but it rose above 2% for the first time in three decades as price pressures built. At the same time, the economy shrank by -0.8% (annualised) in the third quarter as the rising cost of living hit private consumption.

The FTSE All-World Asia Pacific ex Japan Index returned -7.9% (-6.7% in EUR) in the period under review, with a strong final quarter performance partly offsetting previous losses. China's move to scrap most Covid-19 restrictions provided a tailwind late in the year, with Hong Kong's Hang Seng Index up over 25% in local terms in November (although still down about -12% for the year). The stronger US dollar through much of 2022 was a headwind for some Asian markets as investors gravitated towards the higher growth and potential returns from USD assets. South Korea's Kospi fell about 25% as supply chains took time to free up and as the Central Bank raised rates from 1.00% to 3.25%. The commodity boom supported Australia's S&P/ASX 200 before rising interest rates and a decline in commodity prices offset gains and the index finished the year about 5% lower.

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Emerging Markets

Emerging market (EM) equities generally ended the year well as the US dollar strength was partly reversed and as China moved to relax its long-standing COVID-19 restrictions. For the full year, the MSCI Emerging Markets Index declined 15.5% (-14.9% in EUR), although there was a wide variety of returns among countries. Unsurprisingly perhaps EM Europe had a turbulent start to the year as Russia invaded Ukraine, raising concerns about energy and food supply chains and the potential impact of economic activity. Meanwhile, EM Latin America typically had a stronger year, particularly in the first half as commodity-producing regions benefited from higher prices. EM Asia was mixed, with commodity producers doing relatively well, while those more closely aligned with China were impacted by slowing economic growth amid intermittent lockdowns. China's real estate problems also dampened enthusiasm before authorities announced increased support.

Fixed Income

Investors hoping that bond markets might provide relief from equity market turmoil were disappointed as bonds recorded one of their worst years in a long time. With central banks having to raise interest rates more quickly and by more than anticipated a year earlier to combat surging inflation, there was a sustained sell-off across fixed income markets. Bond yields, which move inversely to prices, rose sharply. Having started the year at 1.51%, the 10-year US Treasury yield rose above 4% for a time before ending 2022 at 3.87% - the Fed raised rates seven times from its first increase in March. The US yield curve inverted in the 2 year - 10 year area with the 2-year yield standing at 4.42% at year-end. The BoE increased rates from 0.25% to 3.50% in the year, and also had to intervene to buy long-dated Gilts after a negative market reaction to the UK government's unfunded tax and spending plans in late September; another change in prime minister and policy quickly followed. Over the 12 months, UK 10-year Gilt yields rose from 0.97% to 3.67% (having risen as high as 4.5% in September).

Eurozone bonds sold off as the ECB announced its first increase (of 50 bps) in July and followed up with another 200 bps of increases. With inflation rising sharply, the ECB indicated even higher rates were needed despite the war in Ukraine, high energy prices and the threat of recession. German 10-year yields closed at 2.57% at the year-end, a long way from the negative yield of -0.18% at the end of 2021. There was a bigger sell-off elsewhere in Europe, with Italian 10-year yields ending December at 4.71%, up from 1.17%.

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Outlook

We remain nimble as we brace for an uneven, turbulent journey in the coming months. We expect 2023 to be a time of “Navigating a Bumpy Landing”. Amid this market volatility, we continue to be underweight risk assets. We favour quality assets in equity markets and a “barbell” strategy in fixed income, i.e., establishing cash and long-term positions. Caution is warranted given the potential for both persistent inflation and overtightening by central banks, but we expect a better environment for risk-taking to emerge in the second half of 2023.

In these challenging times, we are focused on issues that are top of mind for investors. Increased market volatility is causing investors to seek downside protection to strengthen their portfolios for all seasons. A cash cushion provides capital preservation, much needed yield, and dry powder to deploy as the macroeconomic picture brightens. Long bonds, particularly Treasuries and investment grade credit, have backed up to levels that look attractive unless inflation fails to moderate, which is not our core call, and a less strong dollar will provide better risk-adjusted return opportunities for non-US assets.

We do not see a lot of potential downside in equity markets, as we believe that most bad news has already been priced-in. Our base case thinking about the timing of a pivot to a sustained upside move in equities is the second half of 2023, but that is dependent on the timing of the US rate-hike cycle reaching its peak. Thinking positively, if inflation is meaningfully reduced more quickly than central banks expect, then the peak-rate timing (and timing of a pivot) could be advanced. Alternatively and more worrying, peak-rate timing could be advanced if employment or economic growth show serious damage from Central Bank actions.

From a regional equity perspective, State Street sees some reason to be constructive on European and Asia-Pacific equities. While macroeconomic factors for the US remain favourable, weaker valuations, softer price momentum and worse sentiment factors dent our outlook for US equities relative to other developed markets. State Streets proprietary models favour European equities as valuation and sentiment is positive for the region. Asia-Pacific equities benefit from an improvement in earnings expectations as well as price momentum. Both of these regions also benefit from expectations of stronger local currency.

In emerging markets, we continue to look for signs from China that suggest a stable and clear opportunity for equity investors there. The current weakness of China markets, as well as the strong US dollar, combine to limit equity opportunities in emerging markets.

We believe that Quality stocks will outperform the broader market, both in the near term and when a rate peak signals an inflection point for equities. Severely depressed equity valuations suggest that Value stocks will outperform as well when sentiment lifts, especially in Europe.

Within fixed income, as we see value building in rates, we prefer duration over spread products and investment grade over high yield. We remain cautious on credit and will continue to be so until the clouds of economic uncertainty begin to dissipate. The market’s volatility which has contributed to credit spreads widening is likely to present opportunities for discerning credit investors. When more clarity appears on the credit landscape, we think investors should consider global markets, including emerging market debt which has been repriced to levels that may sufficiently pique interest. More tactical investors with shorter time horizons may want to hold off on buying fixed income, given the current bearish rate and spread momentum.

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance

The performance of the Sub-funds for the period under review is presented below. Performance is in net of fees as at 31 December 2022 (unless specified otherwise). Where applicable, the performance of each Sub-fund is compared to the benchmark as per prospectus and supplement(s).

Sub-funds								
Sub-fund Name	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	29.06.12	-18.82	-18.80	-0.02	0.15	0.20	-0.05
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)	17.06.11	-18.94	-18.80	-0.14	0.82	1.02	-0.20
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	31.05.12	-18.94	-18.80	-0.14	-0.24	-0.04	-0.20
State Street Euro Core Treasury Bond Index Fund	Class P (EUR)	02.05.12	-19.07	-18.80	-0.27	-0.06	0.29	-0.35
State Street EMU Government Bond Index Fund	Class B (EUR)	12.09.12	-18.54	-18.52	-0.02	1.02	1.07	-0.05
State Street EMU Government Bond Index Fund	Class I (EUR)	21.03.12	-18.66	-18.52	-0.14	1.17	1.38	-0.21
State Street EMU Government Bond Index Fund	Class P (EUR)	25.08.09	-18.82	-18.52	-0.30	1.39	1.75	-0.36
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	28.02.14	-18.82	-18.52	-0.30	-0.05	0.30	-0.35
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	28.02.14	-9.83	-9.61	-0.22	2.65	2.88	-0.23
State Street Euro Inflation Linked Bond Index Fund	Class P (EUR)	08.04.21	-9.97	-9.61	-0.36	-3.56	-3.20	-0.36
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	29.06.12	-13.55	-13.65	0.10	1.61	1.53	0.08
State Street Euro Corporate Bond Screened Index Fund	Class I (EUR)	21.07.09	-13.68	-13.65	-0.03	2.26	2.41	-0.15
State Street Euro Corporate Bond Screened Index Fund	Class I Distributing (EUR)	18.10.18	-13.68	-13.65	-0.03	-1.84	-1.78	-0.06
State Street Euro Corporate Bond Screened Index Fund	Class P (EUR)	06.06.13	-13.81	-13.65	-0.16	0.54	0.79	-0.25
State Street Euro Corporate Bond Screened Index Fund	Class P Distributing (EUR)	24.08.16	-13.81	-13.65	-0.16	-1.31	-1.10	-0.21

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (continued)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street SRI Euro Corporate Bond Index Fund	Class A2 (EUR)	23.10.15	-13.79	-13.85	0.06	-0.40	-0.29	-0.11
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	23.07.15	-13.79	-13.85	0.06	-0.46	-0.29	-0.17
State Street SRI Euro Corporate Bond Index Fund	Class I (EUR)	06.07.11	-13.92	-13.85	-0.07	1.49	1.69	-0.20
State Street SRI Euro Corporate Bond Index Fund	Class I Distributing (EUR)	16.05.11	-13.93	-13.85	-0.08	1.47	1.69	-0.22
State Street SRI Euro Corporate Bond Index Fund	Class S (EUR)	24.11.20	-13.78	-13.85	0.07	-7.28	-7.28	0.00
State Street Global Treasury Bond Index Fund	Class B (USD)	08.10.14	-17.47	-17.47	0.00	-1.15	-1.02	-0.13
State Street Global Treasury Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)**	29.12.22	N/A	N/A	N/A	N/A	#N/A	N/A
State Street Global Treasury Bond Index Fund	Class I (USD)	28.08.09	-17.60	-17.47	-0.13	-0.05	0.18	-0.23
State Street Global Treasury Bond Index Fund	Class I (CHF-Portfolio Hedged)	13.10.17	-13.36	-13.22	-0.14	-2.34	-2.03	-0.31
State Street Global Treasury Bond Index Fund	Class I (EUR-Portfolio Hedged)	18.10.13	-12.95	-12.77	-0.18	0.02	0.30	-0.28
State Street Global Treasury Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	14.12.17	-12.99	-12.77	-0.22	-1.99	-1.76	-0.23
State Street Global Treasury Bond Index Fund	Class I (GBP-Portfolio Hedged)	19.04.16	-11.82	-11.65	-0.17	-0.68	-0.41	-0.27

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (*continued*)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Treasury Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	01.12.17	-11.90	-11.65	-0.25	-1.06	-0.72	-0.34
State Street Global Treasury Bond Index Fund	Class I (USD-Portfolio Hedged)	09.08.10	-10.88	-10.80	-0.08	1.66	1.96	-0.30
State Street Global Treasury Bond Index Fund	Class P (USD)	14.06.10	-17.75	-17.47	-0.28	-0.03	0.35	-0.38
State Street Global Treasury Bond Index Fund	Class I (SGD-Portfolio Hedged)	19.01.21	-11.19	-10.97	-0.22	-6.66	-6.40	-0.26
State Street Global Aggregate Bond Index Fund	Class B (GBP-Portfolio Hedged)	28.06.18	-12.05	-12.15	0.10	-0.63	-0.56	-0.07
State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)**	29.12.22	N/A	N/A	N/A	N/A	#N/A	N/A
State Street Global Aggregate Bond Index Fund	Class I (USD)	10.06.13	-16.30	-16.25	-0.05	-0.33	-0.12	-0.21
State Street Global Aggregate Bond Index Fund	Class I (CHF-Portfolio Hedged)	10.04.14	-13.66	-13.71	0.05	-0.68	-0.47	-0.21
State Street Global Aggregate Bond Index Fund	Class I (EUR-Portfolio Hedged)	10.04.14	-13.25	-13.27	0.02	-0.16	0.05	-0.21
State Street Global Aggregate Bond Index Fund	Class I (GBP-Portfolio Hedged)	16.09.14	-12.24	-12.15	-0.09	0.54	0.77	-0.23
State Street Global Aggregate Bond Index Fund	Class I (USD-Portfolio Hedged)	10.04.14	-11.34	-11.22	-0.12	1.40	1.67	-0.27

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (*continued*)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Canada Index Equity Fund	Class I (CAD)	28.09.15	-6.53	-6.54	0.01	4.50	4.52	-0.02
State Street Canada Index Equity Fund	Class I (EUR)	13.04.18	-7.15	-7.16	0.01	8.88	8.94	-0.06
State Street Canada Index Equity Fund	Class P (CAD)	28.09.15	-6.90	-6.54	-0.36	6.26	7.15	-0.89
State Street Japan Screened Index Equity Fund	Class B (JPY)	28.09.15	-4.59	-4.56	-0.03	8.19	8.19	0.00
State Street Japan Screened Index Equity Fund	Class I (JPY)	28.09.15	-4.78	-4.56	-0.22	2.44	2.70	-0.26
State Street Japan Screened Index Equity Fund	Class I (EUR)	28.09.15	-11.45	-11.24	-0.21	6.20	6.42	-0.22
State Street Japan Screened Index Equity Fund	Class P (JPY)	28.09.15	-5.15	-4.56	-0.59	2.16	2.70	-0.54
State Street Switzerland Index Equity Fund	Class A (CHF)*	10.05.22	N/A	N/A	N/A	-8.23	-8.01	-0.22
State Street Switzerland Index Equity Fund	Class I (CHF)	28.09.15	-17.23	-17.06	-0.17	5.48	5.62	-0.14
State Street Switzerland Index Equity Fund	Class P (CHF)	28.09.15	-17.56	-17.06	-0.50	5.11	5.47	-0.36
State Street Switzerland Index Equity Fund	Class P (EUR)	28.09.15	-13.50	-12.96	-0.54	6.41	6.90	-0.49
State Street Switzerland Index Equity Fund	Class S (CHF)	24.08.17	-17.13	-17.06	-0.07	5.00	5.10	-0.10
State Street UK Index Equity Fund	Class I (GBP)	28.09.15	6.86	7.15	-0.29	5.74	5.84	-0.10
State Street UK Index Equity Fund	Class I (EUR)	28.09.15	1.13	1.40	-0.27	4.89	5.17	-0.28
State Street UK Index Equity Fund	Class P (GBP)	28.09.15	6.44	7.15	-0.71	5.47	5.84	-0.37
State Street US Screened Index Equity Fund	Class B (USD)	28.09.15	-20.12	-20.13	0.01	11.26	11.28	-0.02
State Street US Screened Index Equity Fund	Class B Distributing (GBP)**	29.12.22	N/A	N/A	N/A	N/A	N/A	N/A
State Street US Screened Index Equity Fund	Class I (USD)	28.09.15	-20.28	-20.13	-0.15	7.50	7.65	-0.15
State Street US Screened Index Equity Fund	Class I (EUR)	28.09.15	-15.05	-14.89	-0.16	13.16	13.41	-0.25
State Street US Screened Index Equity Fund	Class I (EUR-NAV Hedged)	28.09.15	-22.77	-22.58	-0.19	10.21	10.42	-0.21
State Street US Screened Index Equity Fund	Class P (USD)	28.09.15	-20.60	-20.13	-0.47	7.21	7.65	-0.44
State Street EMU Screened Index Equity Fund	Class A (EUR)	25.01.21	-12.58	-12.74	0.16	3.28	3.21	0.07
State Street EMU Screened Index Equity Fund	Class B (EUR)	28.09.15	-12.28	-12.74	0.46	4.96	4.46	0.50
State Street EMU Screened Index Equity Fund	Class I (EUR)	28.09.15	-12.46	-12.74	0.28	3.94	3.66	0.28

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers *(continued)*

Sub-funds' Performance (continued)

Sub-funds <i>(continued)</i>								
Sub-fund Name <i>(continued)</i>	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street EMU Screened Index Equity Fund	Class I Distributing (EUR)	01.08.17	-12.46	-12.74	0.28	3.51	3.23	0.28
State Street EMU Screened Index Equity Fund	Class P (EUR)	28.09.15	-12.84	-12.74	-0.10	3.64	3.66	-0.02
State Street Europe Screened Index Equity Fund	Class B (EUR)	25.07.19	-10.32	-10.55	0.23	4.60	4.37	0.23
State Street Europe Screened Index Equity Fund	Class B Distributing (GBP)**	29.12.22	N/A	N/A	N/A	N/A	N/A	N/A
State Street Europe Screened Index Equity Fund	Class I (EUR)	28.09.15	-10.48	-10.55	0.07	6.35	6.31	0.04
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	16.11.16	-10.50	-10.55	0.05	6.35	6.31	0.04
State Street Europe Screened Index Equity Fund	Class P (EUR)	28.09.15	-10.88	-10.55	-0.33	5.97	6.31	-0.34
State Street Pacific Ex-Japan Screened Index Equity Fund	Class B (USD)	28.09.15	-8.23	-8.20	-0.03	6.54	6.60	-0.06
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (USD)	28.09.15	-8.41	-8.20	-0.21	6.33	6.60	-0.27
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (EUR)	16.04.18	-2.41	-2.19	-0.22	5.20	5.44	-0.24
State Street Pacific Ex-Japan Screened Index Equity Fund	Class P (USD)	28.09.15	-8.77	-8.20	-0.57	5.90	6.60	-0.70
State Street World Screened Index Equity Fund	Class B (USD)	28.09.15	-18.54	-18.60	0.06	8.34	8.27	0.07
State Street World Screened Index Equity Fund	Class B (USD-Portfolio Hedged)	16.09.16	-15.81	-15.89	0.08	10.07	10.03	0.04
State Street World Screened Index Equity Fund	Class I (USD)	28.09.15	-18.74	-18.60	-0.14	5.80	5.93	-0.13
State Street World Screened Index Equity Fund	Class I (EUR)	28.09.15	-13.36	-13.26	-0.10	6.98	7.09	-0.11
State Street World Screened Index Equity Fund	Class I (EUR-Portfolio Hedged)	30.09.19	-18.42	-18.36	-0.06	5.85	5.92	-0.07

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (*continued*)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street World Screened Index Equity Fund	Class I Distributing (EUR-Portfolio Hedged)*	04.10.22	N/A	N/A	N/A	1.22	1.40	-0.18
State Street World Screened Index Equity Fund	Class I (GBP)	18.01.18	-8.44	-8.34	-0.10	8.17	8.28	-0.11
State Street World Screened Index Equity Fund	Class P (USD)	28.09.15	-19.02	-18.60	-0.42	5.51	5.93	-0.42
State Street World Screened Index Equity Fund	Class P (EUR-Portfolio Hedged)	28.09.15	-18.71	-18.36	-0.35	9.50	10.07	-0.57
State Street World Screened Index Equity Fund	Class S (USD)	19.06.20	-18.58	-18.60	0.02	8.10	8.12	-0.02
State Street World Screened Index Equity Fund	Class S Distributing (USD)	19.06.20	-18.58	-18.60	0.02	8.10	8.12	-0.02
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	14.07.21	-18.86	-18.57	-0.29	-9.43	-9.21	-0.22
State Street World Screened Index Equity Fund	Class I Distributing (GBP-Portfolio Hedged)	15.07.21	-17.76	-17.64	-0.12	-8.12	-8.02	-0.10
State Street World Screened Index Equity Fund	Class I (SEK)	08.09.21	-6.42	-6.32	-0.10	0.89	1.01	-0.12
State Street World Screened Index Equity Fund	Class I (SEK-Portfolio Hedged)	19.05.21	-18.79	-18.50	-0.29	-5.00	-4.69	-0.31
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	13.07.21	-16.02	-15.89	-0.13	-6.84	-6.68	-0.16
State Street World Screened Index Equity Fund	Class P (SEK-Portfolio Hedged)	02.07.21	-19.04	-18.50	-0.54	-9.13	-8.59	-0.54
State Street World Screened Index Equity Fund	Class P (SEK)	02.08.21	-6.82	-6.32	-0.50	2.65	3.23	-0.58
State Street World ESG Index Equity Fund	Class B (USD)	15.01.16	-18.66	-18.62	-0.04	10.30	10.29	0.01

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (continued)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street World ESG Index Equity Fund	Class I (USD)	28.09.15	-18.82	-18.62	-0.20	6.54	6.85	-0.31
State Street World ESG Index Equity Fund	Class I (EUR-Portfolio Hedged)	18.06.20	-18.18	-17.98	-0.20	7.30	7.38	-0.08
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	28.09.15	-20.97	-20.88	-0.09	1.73	1.68	0.05
State Street Global Emerging Markets Screened Index Equity Fund	Class I (USD)	28.09.15	-21.21	-20.88	-0.33	1.37	1.77	-0.40
State Street Global Emerging Markets Screened Index Equity Fund	Class I (GBP)	16.11.20	-11.28	-10.92	-0.36	-4.75	-4.46	-0.29
State Street Global Emerging Markets Screened Index Equity Fund	Class P (USD)	28.09.15	-21.95	-20.88	-1.07	7.09	8.89	-1.80
State Street Global Emerging Markets Screened Index Equity Fund	Class I (SEK)	07.09.21	-9.32	-8.04	-1.28	-8.29	-7.11	-1.18
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	01.05.15	-10.70	0.10	-10.80	2.73	-0.25	2.98
State Street Flexible Asset Allocation Plus Fund	Class I (EUR)	01.05.15	-11.19	0.10	-11.29	1.71	-0.24	1.95
State Street Flexible Asset Allocation Plus Fund	Class P (EUR)	01.05.15	-11.71	0.10	-11.81	3.27	2.95	0.32
State Street Europe Value Spotlight Fund	Class B (EUR)	17.05.13	-2.92	-9.49	6.57	4.94	5.85	-0.91
State Street Europe Value Spotlight Fund	Class I (EUR)	12.06.15	-3.65	-9.49	5.84	1.23	3.65	-2.42
State Street Europe Value Spotlight Fund	Class P (EUR)	28.05.13	-4.40	-9.49	5.09	3.35	5.87	-2.52
State Street Eurozone Value Spotlight Fund	Class B (EUR)	20.08.13	-4.40	-12.47	8.07	6.81	6.09	0.72
State Street Eurozone Value Spotlight Fund	Class I (EUR)	06.02.14	-4.85	-12.47	7.62	5.08	5.34	-0.26
State Street Eurozone Value Spotlight Fund	Class P (EUR)	23.09.13	-5.86	-12.47	6.61	4.83	5.61	-0.78
State Street US Value Spotlight Fund	Class B (EUR)	14.09.15	4.08	-13.17	17.25	9.64	12.02	-2.38
State Street US Value Spotlight Fund	Class I (USD)	08.07.15	-3.06	-18.51	15.45	6.53	10.21	-3.68
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	14.09.15	1.53	-11.80	13.33	8.36	6.06	2.30
State Street Asia Pacific Value Spotlight Fund	Class I (USD)	08.07.15	-5.42	-17.22	11.80	5.48	3.90	1.58
State Street Global Value Spotlight Fund	Class B (EUR)	17.12.12	-0.71	-12.78	12.07	9.19	11.15	-1.96

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers *(continued)*

Sub-funds' Performance (continued)

Sub-funds <i>(continued)</i>								
Sub-fund Name <i>(continued)</i>	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Value Spotlight Fund	Class I (EUR)	24.05.13	-1.67	-12.78	11.11	7.30	10.06	-2.76
State Street Global Value Spotlight Fund	Class I (USD)	28.04.21	-7.51	-18.14	10.63	-7.21	-5.83	-1.38
State Street Global Value Spotlight Fund	Class P (EUR)	07.05.13	-2.23	-12.78	10.55	6.75	10.18	-3.43
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	10.02.17	-18.92	-18.14	-0.78	5.23	8.19	-2.96
State Street Multi-Factor Global ESG Equity Fund	Class B Distributing (GBP)**	29.12.22	N/A	N/A	N/A	N/A	N/A	N/A
State Street Multi-Factor Global ESG Equity Fund	Class I (USD)	30.09.14	-19.25	-18.14	-1.11	4.70	7.20	-2.50
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	03.06.16	-10.04	-9.49	-0.55	5.68	5.98	-0.30
State Street Europe ESG Screened Enhanced Equity Fund	Class P (EUR)	01.05.15	-10.25	-9.49	-0.76	5.60	5.69	-0.09
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	20.05.16	-18.60	-19.53	0.93	10.44	11.05	-0.61
State Street North America ESG Screened Enhanced Equity Fund	Class P (USD)	01.05.15	-18.78	-19.53	0.75	8.37	8.75	-0.38
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	10.02.15	-17.53	-18.14	0.61	6.83	7.26	-0.43
State Street Global ESG Screened Enhanced Equity Fund	Class I Distributing (USD)	10.02.15	-17.54	-18.14	0.60	6.76	7.26	-0.51
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	04.12.12	-20.81	-20.09	-0.72	2.16	1.90	0.26
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (EUR)	10.11.17	-15.62	-14.85	-0.77	0.58	0.92	-0.34
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	18.12.15	-20.06	-20.09	0.03	5.90	5.25	0.65

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (continued)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (GBP)	23.04.19	-9.98	-10.02	0.04	1.46	0.96	0.50
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (USD)	06.05.10	-20.42	-20.09	-0.33	2.80	2.52	0.28
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class I (EUR)	06.05.10	-15.20	-14.85	-0.35	3.30	3.06	0.24
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class P (USD)	04.05.16	-20.84	-20.09	-0.75	4.64	4.98	-0.34
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class P (EUR)	21.09.17	-15.65	-14.85	-0.80	1.27	1.74	-0.47
State Street EMU ESG Screened Equity Fund	Class I (EUR)	21.01.09	-13.78	-12.47	-1.31	8.42	7.49	0.93
State Street EMU ESG Screened Equity Fund	Class P (EUR)	09.04.15	-14.65	-12.47	-2.18	7.33	7.49	-0.16
State Street EMU ESG Screened Equity Fund	Class P Distributing (EUR)	01.05.15	-14.65	-12.47	-2.18	3.09	3.25	-0.16
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	01.05.15	-17.70	-22.50	4.80	7.84	6.60	1.24
State Street Europe Small Cap ESG Screened Equity Fund	Class P Distributing (EUR)	21.09.17	-17.70	-22.50	4.80	3.32	2.86	0.46
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	04.03.19	-15.63	-18.02	2.39	5.21	5.00	0.21
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (USD)	21.12.16	-15.53	-18.02	2.49	7.15	6.05	1.10
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class I (EUR)	10.11.17	-9.99	-12.65	2.66	4.91	3.84	1.07
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class P (USD)	08.11.19	-16.46	-18.02	1.56	5.39	6.44	-1.05
State Street Global ESG Screened Managed Volatility Equity Fund	Class A (USD)	01.04.15	-4.06	-18.14	14.08	5.88	7.25	-1.37

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (continued)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global ESG Screened Managed Volatility Equity Fund	Class B (USD)	29.06.12	-3.60	-18.14	14.54	8.58	9.34	-0.76
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (USD)	24.03.10	-3.92	-18.14	14.22	8.40	8.38	0.02
State Street Global ESG Screened Managed Volatility Equity Fund	Class I Distributing (EUR)	30.03.16	2.36	-12.78	15.14	6.64	9.86	-3.22
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (EUR)	24.11.14	2.37	-12.78	15.14	8.22	9.03	-0.81
State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	31.05.13	-4.43	-18.14	13.71	6.78	8.05	-1.27
State Street Global ESG Screened Managed Volatility Equity Fund	Class I (EUR-Portfolio Hedged)	17.09.21	-3.24	-17.87	14.63	1.01	-10.83	11.84
State Street Global ESG Screened Defensive Equity Fund	Class B (USD)	18.10.19	-8.39	-18.14	9.75	4.58	7.09	-2.51
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	25.07.19	-2.35	-12.78	10.43	6.11	7.96	-1.85
State Street Global ESG Screened Defensive Equity Fund	Class I (USD)	28.10.15	-9.05	-18.14	9.09	5.79	7.89	-2.10
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	04.09.19	-12.36	-12.27	-0.09	-3.60	-3.43	-0.17
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (CHF-Portfolio Hedged)	04.09.19	-8.31	-8.36	0.05	-3.24	-3.08	-0.16
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (EUR-Portfolio Hedged)	04.09.19	-7.92	-7.90	-0.02	-2.91	-2.73	-0.18

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers *(continued)*

Sub-funds' Performance *(continued)*

Sub-funds <i>(continued)</i>								
Sub-fund Name <i>(continued)</i>	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (EUR-Portfolio Hedged)	04.09.19	-7.94	-7.90	-0.04	-2.95	-2.73	-0.22
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (GBP-Portfolio Hedged)	04.09.19	-6.65	-6.65	0.00	-1.98	-1.78	-0.20
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD-Portfolio Hedged)	04.09.19	-5.95	-5.91	-0.04	-1.41	-1.22	-0.19
State Street Global Treasury 1-10 Year Bond Index Fund	Class I Distributing (USD-Portfolio Hedged)	04.09.19	-5.91	-5.91	0.00	-1.35	-1.22	-0.13
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	07.04.21	-11.43	-11.69	0.26	-8.82	-8.90	0.08
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)**	29.12.22	N/A	N/A	N/A	N/A	N/A	N/A
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I Distributing (USD)	23.02.21	-11.55	-11.69	0.14	-10.24	-10.12	-0.12
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (EUR)	25.09.19	-5.77	-5.90	0.13	-3.63	-3.42	-0.21
State Street Emerging Markets Local Currency Government Bond Index Fund	Class I (USD)	25.09.19	-11.56	-11.69	0.13	-4.39	-4.20	-0.19
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	30.06.20	-17.84	-14.85	-2.99	0.88	2.92	-2.04
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	30.06.20	-22.90	-20.09	-2.81	-1.16	0.84	-2.00
State Street Emerging Markets Opportunities Equity Fund	Class P (EUR)	02.12.21	-18.36	-14.85	-3.51	-18.15	-14.35	-3.80

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers *(continued)*

Sub-funds' Performance (continued)

Sub-funds <i>(continued)</i>								
Sub-fund Name <i>(continued)</i>	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Emerging Markets Opportunities Equity Fund	Class P (USD)	02.12.21	-23.38	-20.09	-3.29	-22.48	-18.88	-3.60
State Street Global Opportunities Equity Fund	Class I (USD)	25.09.20	-21.82	-18.36	-3.46	4.48	5.56	-1.08
State Street Global Opportunities Equity Fund	Class B (USD)	17.11.21	-21.52	-18.36	-3.16	-20.89	-16.62	-4.27
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	19.05.21	-15.72	-15.76	0.04	-8.47	-8.40	-0.07
State Street Sustainable Climate US Corporate Bond Fund	Class I (EUR-NAV Hedged)	11.06.21	-17.94	-18.06	0.12	-11.68	-11.68	0.00
State Street Sustainable Climate US Corporate Bond Fund	Class S (USD)	19.05.21	-15.67	-15.76	0.09	-8.43	-8.40	-0.03
State Street Sustainable Climate US Corporate Bond Fund	Class P (USD)	02.12.21	-15.94	-15.76	-0.18	-14.91	-14.72	-0.19
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)*	31.03.22	N/A	N/A	N/A	-9.65	-9.14	-0.51
State Street Sustainable Climate Euro Corporate Bond Fund	Class I (EUR)	19.05.21	-14.13	-13.65	-0.48	-8.92	-8.60	-0.32
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)*	23.03.22	N/A	N/A	N/A	-9.54	-9.11	-0.43
State Street Sustainable Climate Euro Corporate Bond Fund	Class S (EUR)	19.05.21	-14.08	-13.65	-0.43	-8.88	-8.60	-0.28
State Street Sustainable Climate Euro Corporate Bond Fund	Class P (EUR)	02.12.21	-14.33	-13.65	-0.68	-13.83	-13.09	-0.74
State Street Global High Yield Bond Screened Index Fund	Class I (USD)	29.04.21	-13.38	-13.22	-0.16	-8.54	-8.22	-0.32
State Street Global High Yield Bond Screened Index Fund	Class I (CHF-Portfolio Hedged)	29.04.21	-13.99	-13.89	-0.10	-8.53	-8.23	-0.30

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers *(continued)*

Sub-funds' Performance *(continued)*

Sub-funds <i>(continued)</i>								
Sub-fund Name <i>(continued)</i>	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global High Yield Bond Screened Index Fund	Class I (EUR-Portfolio Hedged)	29.04.21	-13.75	-13.59	-0.16	-8.34	-7.98	-0.36
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	29.06.21	-12.82	-12.57	-0.25	-8.97	-8.73	-0.24
State Street Global High Yield Bond Screened Index Fund	Class I (USD-Portfolio Hedged)	29.04.21	-11.60	-11.38	-0.22	-6.64	-6.25	-0.39
State Street Global High Yield Bond Screened Index Fund	Class I (NOK-Portfolio Hedged)	30.11.21	-13.16	-12.81	-0.35	-11.03	-10.73	-0.30
State Street Global High Yield Bond Screened Index Fund	Class B (USD)	17.11.21	-13.25	-13.22	-0.03	-11.58	-11.57	-0.01
State Street Global High Yield Bond Screened Index Fund	Class B (EUR-Portfolio Hedged)	17.11.21	-13.63	-13.59	-0.04	-12.13	-12.14	0.01
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)*	20.05.22	N/A	N/A	N/A	0.90	0.81	0.09
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I (USD)	14.12.21	-11.67	-11.70	0.03	-10.51	-10.40	-0.11
State Street US Opportunities Equity Fund	Class I (USD)*	31.01.22	N/A	N/A	N/A	-16.62	-14.04	-2.58
State Street China Opportunities Equity Fund	Class I (USD)*	07.02.22	N/A	N/A	N/A	-24.08	-20.21	-3.87
State Street Sustainable Climate World Equity Fund	Class I (USD)*	20.04.22	N/A	N/A	N/A	-13.26	-12.08	-1.18
State Street Sustainable Climate US Equity Fund	Class I (USD)*	27.06.22	N/A	N/A	N/A	-1.44	-1.31	-0.13
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)*.***	14.10.22	N/A	N/A	N/A	-0.01	-0.28	0.27

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (*continued*)

Sub-funds' Performance (continued)

Sub-funds (<i>continued</i>)								
Sub-fund Name (<i>continued</i>)	Share Class	Inception Date	1 Year			Since Inception Annualised		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD) ^{*,***}	14.10.22	N/A	N/A	N/A	-0.16	-0.28	0.12

*Performance are N/A for 1 year, as this share class launched in 2022.

**Performance are N/A for 1 year and Inception annualised as this share class launched on 29 December 2022.

***The Performance is available as this fund was seeded via a merger and the performance uses the merged fund (inception date 26.06.2018).

The figures stated in this report are historical and not indicative of future performance.

Report of the Investment Managers (continued)

Sub-funds' Performance (continued)

Closed Share Classes and Sub-funds								
Sub-fund Name	Share Class	Inception Date	1 Year*			Since Inception		
			Share Class %	Benchmark %	Difference %	Share Class %	Benchmark %	Difference %
State Street Global Treasury Bond Index Fund	Class A (USD) ^(a)	3/23/2020	-2.18	-2.17	-0.01	0.52	0.51	0.01
State Street Global Aggregate Bond Index Fund	Class A (USD) ^(a)	3/23/2020	-2.47	-2.42	-0.05	2.42	2.63	-0.21
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class P (USD) ^(a)	7/26/2018	-4.59	-7.08	2.49	4.78	5.51	-0.73
State Street World Screened Index Equity Fund	Class B (GBP-Portfolio Hedged) ^(b)	6/29/2020	-9.99	-10.03	0.04	11.92	11.87	0.05
State Street Europe ESG Screened Defensive Equity Fund	Class I (EUR) ^(c)	2/1/2019	NA	NA	NA	NA	NA	NA
State Street Global Aggregate Bond Index Fund	Class A (EUR-Portfolio Hedged) ^(d)	8/26/2020	-99.99	-13.27	-86.72	-98.03	-6.45	-91.58
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR) ^(e)	3/3/2010	-11.44	-1.02	-10.42	7.32	7.14	0.19
State Street Europe ESG Screened Managed Volatility Equity Fund	Class P (EUR) ^(e)	2/27/2015	-12.00	-1.02	-10.97	2.76	4.10	-1.34
State Street Global Treasury Bond Index Fund	Class I Distributing (USD-Portfolio Hedged) ^(f)	10/11/2013	-9.2	-9.2	0.00	1.7	2.03	-0.33

(a) This share class liquidated on 07 February 2022.

(b) This share class liquidated on 24 May 2022.

(c) This share class liquidated on 28 June 2022.

(d) This share class liquidated on 28 October 2022.

(e) This share class liquidated on 30 November 2022.

(f) This share class liquidated on 16 December 2022.

* The returns on this page are up to the closure of the class.

The figures stated in this report are historical and not indicative of future performance.



Audit report

To the Shareholders of
State Street Global Advisors Luxembourg SICAV

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of State Street Global Advisors Luxembourg SICAV (the “Fund”) and of each of its sub-funds as at 31 December 2022, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the combined Statement of Net Assets as at 31 December 2022;
- the schedule of investments as at 31 December 2022;
- the combined Statement of Operations for the year then ended;
- the combined Statement of Changes in Net Assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

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In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;



- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 20 April 2023

Marie-Elisa Roussel

Combined Statement of Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund ^(a) EUR	State Street SRI Euro Corporate Bond Index Fund ^(a) EUR	State Street Global Treasury Bond Index Fund USD
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	25,059,829,631	533,777,966	333,653,205	90,283,865	717,384,896	403,665,240	1,478,985,602
Cash and liquid assets		297,178,768	503,061	551,430	12,795	1,218,801	769,401	26,430,724
Dividend and interest receivable	2h	135,029,366	4,722,929	3,267,357	340,210	7,128,717	4,086,310	9,019,897
Receivable for investment securities sold		28,223,211	3,530,295	–	318,094	–	–	–
Receivable for fund shares sold		92,914,875	3,566,863	1,240,938	–	557,848	3,467,226	13,964,709
Reimbursement receivable from Investment Manager	3b	1,388,396	5,890	–	549	32,751	16,036	–
Unrealised appreciation on forward foreign exchange contracts	2g	3,712,190	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	92,402,150	–	–	–	–	–	16,590,481
Unrealised appreciation on futures contracts	2e	82,801	–	–	–	–	–	–
Other assets		1,336,128	–	–	–	6,591	379,627	–
Total Assets		25,712,097,516	546,107,004	338,712,930	90,955,513	726,329,604	412,383,840	1,544,991,413
LIABILITIES								
Bank overdraft		1,743,175	–	–	–	–	–	–
Payable for investment securities purchased		111,900,587	2,594,496	1,488,143	–	–	1,884,286	12,214,632
Payable for shares redeemed		34,887,987	4,369,631	14,453	289,631	225,429	675,884	733,917
Accrued expenses and other liabilities		20,799,666	249,030	911,329	120,812	546,920	361,931	1,093,481
Investment Manager fees payable	3b	4,657,906	42,027	62,517	14,489	72,887	454,402	257,648
Unrealised depreciation on forward foreign exchange contracts	2g	4,457,282	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	132,815,798	–	–	–	–	–	21,002,610
Unrealised depreciation on futures contracts	2e	4,634,347	–	–	–	–	–	–
Total Liabilities		315,896,748	7,255,184	2,476,442	424,932	845,236	3,376,503	35,302,288
TOTAL NET ASSETS		25,396,200,769	538,851,820	336,236,488	90,530,581	725,484,368	409,007,337	1,509,689,125

^(a) This Sub-fund changed its name during the year. Please refer to Note 13 for further details.

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 Screened Index Equity Fund ^(a) JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund ^(a) USD	State Street EMU Screened Index Equity Fund ^(a) EUR
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	4,959,968,178	104,500,183	17,376,793,667	371,868,789	104,492,502	1,302,954,287	270,470,612
Cash and liquid assets		77,548,515	197,795	85,490,099	235,927	826,389	5,737,433	691,072
Dividend and interest receivable	2h	32,980,540	255,958	24,680,145	–	262,808	842,919	886,202
Receivable for investment securities sold		248,935	–	–	–	–	–	–
Receivable for fund shares sold		15,826,794	160,401	41,832	3,755,336	53,022	1,058,822	70,694
Reimbursement receivable from Investment Manager	3b	–	30,589	3,309,135	16,859	11,925	2	16,333
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	22,407,696	–	–	–	–	9,767,544	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	5,660	–	–
Other assets		632,156	–	–	–	–	–	–
Total Assets		5,109,612,814	105,144,926	17,490,314,878	375,876,911	105,652,306	1,320,361,007	272,134,913
LIABILITIES								
Bank overdraft		33,808	–	150	7,167	–	–	–
Payable for investment securities purchased		49,046,426	100,616	–	1,134,007	–	–	–
Payable for shares redeemed		528,068	95,994	29,796,855	660,018	104,188	524,379	541,414
Accrued expenses and other liabilities		1,999,889	192,879	28,192,444	257,374	137,358	617,055	283,162
Investment Manager fees payable	3b	303,517	28,500	3,015,157	52,167	20,806	229,776	64,246
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	78,141,810	–	–	–	–	1,250,002	–
Unrealised depreciation on futures contracts	2e	–	8,340	1,940,000	12,540	–	162,281	460
Total Liabilities		130,053,518	426,329	62,944,606	2,123,273	262,352	2,783,493	889,282
TOTAL NET ASSETS		4,979,559,296	104,718,597	17,427,370,272	373,753,638	105,389,954	1,317,577,514	271,245,631

^(a) This Sub-fund changed its name during the year. Please refer to Note 13 for further details.

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

Combined Statement of Net Assets (continued)

		State Street Europe Screened Index Equity Fund ^(a) EUR	State Street Pacific Ex-Japan Screened Index Equity Fund ^(a) USD	State Street World Screened Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	656,140,422	53,959,100	4,359,085,243	1,110,485,571	357,591,458	153,415,459	33,229,829
Cash and liquid assets		2,215,295	543,062	38,825,048	6,478,011	2,262,624	8,923,627	2,003,800
Dividend and interest receivable	2h	2,373,582	30,955	5,271,375	1,068,017	931,326	224,881	193,978
Receivable for investment securities sold		–	–	–	–	3,571	–	–
Receivable for fund shares sold		11,768,839	–	5,602,813	4,637,458	4,992,361	–	–
Reimbursement receivable from Investment Manager	3b	32,357	105,073	146,777	58,576	90,147	21,989	10,073
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	1,298,406	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	7,519,548	3,344,978	–	–	–
Unrealised appreciation on futures contracts	2e	–	1,275	–	–	–	73,867	–
Other assets		–	15,598	5,202	–	–	5,652	–
Total Assets		672,530,495	54,655,063	4,417,754,412	1,126,072,611	365,871,487	162,665,475	35,437,680
LIABILITIES								
Bank overdraft		–	–	–	403	3,508	–	–
Payable for investment securities purchased		11,596,114	–	–	–	1,428,766	–	–
Payable for shares redeemed		157,825	–	11,709,094	15,986	37,699	–	2,025
Accrued expenses and other liabilities		411,047	422,310	2,396,760	463,584	633,938	252,384	123,954
Investment Manager fees payable	3b	125,287	15,544	755,468	191,744	127,107	21,820	11,320
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	578,425	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	3,533,505	675,735	–	–	–
Unrealised depreciation on futures contracts	2e	55,461	5,154	397,313	71,667	98,730	3,084,150	–
Total Liabilities		12,345,734	443,008	19,370,565	1,419,119	2,329,748	3,358,354	137,299
TOTAL NET ASSETS		660,184,761	54,212,055	4,398,383,847	1,124,653,492	363,541,739	159,307,121	35,300,381

^(a) This Sub-fund changed its name during the year. Please refer to Note 13 for further details.

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 USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	30,137,359	21,066,038	56,342,013	81,327,929	182,673,172	342,485,176	482,139,632
Cash and liquid assets		1,584,727	1,316,955	1,534,425	4,651,571	3,742,583	1,079,820	3,106,548
Dividend and interest receivable	2h	155,952	25,353	255,113	289,070	344,808	1,073,835	300,192
Receivable for investment securities sold		193,242	–	–	–	–	–	–
Receivable for fund shares sold		–	11,449	56,140	35,573	279,504	–	–
Reimbursement receivable from Investment Manager	3b	27,752	15,953	18,239	29,665	27,352	5,673	32
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	178,656	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	372	–
Other assets		–	–	–	–	4,272	22,336	–
Total Assets		32,099,032	22,435,748	58,205,930	86,512,464	187,071,691	344,667,212	485,546,404
LIABILITIES								
Bank overdraft		–	–	–	25	–	–	–
Payable for investment securities purchased		128,631	–	–	–	–	–	–
Payable for shares redeemed		3,057	–	84,174	87,470	–	4,658	–
Accrued expenses and other liabilities		152,078	119,711	154,088	174,466	272,761	250,316	291,615
Investment Manager fees payable	3b	292	253	18,629	8,102	32	106,083	126,957
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	1,792,143	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	55,063	24,083	49,744
Total Liabilities		284,058	119,964	256,891	2,062,206	327,856	385,140	468,316
TOTAL NET ASSETS		31,814,974	22,315,784	57,949,039	84,450,258	186,743,835	344,282,072	485,078,088

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 Sustainable Climate Emerging Markets Enhanced Equity Fund ^(a) USD	State Street Emerging Markets ESG Screened Enhanced Equity Fund USD	State Street EMU ESG Screened Equity Fund EUR	State Street Europe Small Cap ESG Screened Equity Fund EUR	State Street Emerging Markets Small Cap ESG Screened Equity Fund USD	State Street Global ESG Screened Managed Volatility Equity Fund USD
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	64,806,651	598,719,841	703,860,789	24,810,145	21,031,045	133,606,402	390,820,027
Cash and liquid assets		759,556	18,250,177	17,510,962	815,464	182,506	3,255,561	2,710,794
Dividend and interest receivable	2h	181,231	2,522,047	3,029,013	51,076	90,352	707,397	600,950
Receivable for investment securities sold		–	–	–	1,781	4,557	–	8,574
Receivable for fund shares sold		244,178	–	18,027	3,590	2,748	2,179,168	248,492
Reimbursement receivable from Investment Manager	3b	16,041	–	3,821	28,165	63,214	4,006	–
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	515,466
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–	–
Other assets		4,272	–	72,601	3,598	35,029	–	–
Total Assets		66,011,929	619,492,065	724,495,213	25,713,819	21,409,451	139,752,534	394,904,303
LIABILITIES								
Bank overdraft		–	–	–	–	26,738	–	11,087
Payable for investment securities purchased		–	130,615	129,195	–	–	2,588,781	–
Payable for shares redeemed		–	–	49,278	512,607	31,606	19,594	6,165
Accrued expenses and other liabilities		158,355	1,200,689	1,250,360	131,602	222,236	425,407	475,772
Investment Manager fees payable	3b	19,725	239,217	276,697	29,992	45,706	120,013	245,102
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	–	–	–	–	–	34,761
Unrealised depreciation on futures contracts	2e	18,296	193,914	400,809	9,180	1,575	–	70,199
Total Liabilities		196,376	1,764,435	2,106,339	683,381	327,861	3,153,795	843,086
TOTAL NET ASSETS		65,815,553	617,727,630	722,388,874	25,030,438	21,081,590	136,598,739	394,061,217

^(a) This Sub-fund changed its name during the year. Please refer to Note 13 for further details.

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

Combined Statement of Net Assets (continued)

		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 USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD	State Street Sustainable Climate US Corporate Bond Fund USD	State Street Sustainable Climate Euro Corporate Bond Fund EUR
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	129,344,244	2,593,545,944	1,757,740,566	34,854,877	104,798,974	225,528,042	225,612,489
Cash and liquid assets		1,319,247	42,656,345	19,712,659	1,011,647	2,934,480	520,648	433,970
Dividend and interest receivable	2h	355,706	14,048,826	27,871,751	113,409	117,144	2,320,149	2,049,949
Receivable for investment securities sold		–	11,368,423	11,085,575	–	–	169,022	–
Receivable for fund shares sold		1,603,980	20,754,108	1,096,034	2,960	–	–	–
Reimbursement receivable from Investment Manager	3b	–	15,748	–	161,455	–	58,695	82,317
Unrealised appreciation on forward foreign exchange contracts	2g	–	–	1,046,257	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	–	33,740,290	–	–	–	2,652,096	–
Unrealised appreciation on futures contracts	2e	–	–	–	140	–	–	–
Other assets		4,588	2,006	12,009	172,100	–	–	–
Total Assets		132,627,765	2,716,131,690	1,818,564,851	36,316,588	107,850,598	231,248,652	228,178,725
LIABILITIES								
Bank overdraft		–	–	1,774,414	858	–	–	–
Payable for investment securities purchased		1,162,184	18,842,265	11,731,208	–	–	169,022	–
Payable for shares redeemed		–	8,790,679	–	239	–	–	370
Accrued expenses and other liabilities		190,504	1,099,272	879,509	587,307	141,775	370,588	414,066
Investment Manager fees payable	3b	49,615	157,815	215,686	46,717	50,354	64,156	70,478
Unrealised depreciation on forward foreign exchange contracts	2g	–	–	1,346,589	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	–	36,410,026	–	–	–	320,266	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
Total Liabilities		1,402,303	65,300,057	15,947,406	635,121	192,129	924,032	484,914
TOTAL NET ASSETS		131,225,462	2,650,831,633	1,802,617,445	35,681,467	107,658,469	230,324,620	227,693,811

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

Combined Statement of Net Assets (continued)

		State Street Global High Yield Bond Screened Index Fund ^(a) USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund ^(c) USD	State Street China Opportunities Equity Fund ^(c) USD	State Street Sustainable Climate World Equity Fund ^(c) USD	State Street Sustainable Climate US Equity Fund ^(c) USD	State Street Emerging Markets Hard Currency Government Bond Index Fund ^{(c),(a)} USD
As at 31 December 2022	Notes							
ASSETS								
Investments in securities, at market value	2c	333,461,244	298,187,462	8,054,306	7,674,114	13,028,222	14,275,418	50,174,219
Cash and liquid assets		6,102,166	2,731,554	313,562	123,895	14,847	28,388	276,497
Dividend and interest receivable	2h	6,138,382	4,744,841	5,284	2,850	8,986	10,784	822,735
Receivable for investment securities sold		1,347,948	1,568,912	–	–	–	–	–
Receivable for fund shares sold		237,437	–	–	–	–	–	–
Reimbursement receivable from Investment Manager	3b	22,737	–	90,667	61,562	7,297	45,477	54,053
Unrealised appreciation on forward foreign exchange contracts	2g	1,396,776	29,715	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2g	2,077,841	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2e	–	–	–	–	–	–	914
Other assets		–	17,889	–	–	–	–	–
Total Assets		350,784,531	307,280,373	8,463,819	7,862,421	13,059,352	14,360,067	51,328,418
LIABILITIES								
Bank overdraft		–	–	–	–	10	–	–
Payable for investment securities purchased		–	1,616,596	–	–	–	–	184,575
Payable for shares redeemed		6,218,323	–	–	–	–	–	–
Accrued expenses and other liabilities		339,788	373,837	85,673	265,541	44,982	65,267	64,122
Investment Manager fees payable	3b	33,281	43,177	40,213	4,760	3,383	3,610	31
Unrealised depreciation on forward foreign exchange contracts	2g	882,990	36,358	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2g	378,580	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2e	–	–	–	–	–	–	–
Total Liabilities		7,852,962	2,069,968	125,886	270,301	48,375	68,877	248,728
TOTAL NET ASSETS		342,931,569	305,210,405	8,337,933	7,592,120	13,010,977	14,291,190	51,079,690

^(a) This Sub-fund changed its name during the year. Please refer to Note 13 for further details.

^(c) This Sub-fund was launched during the year. 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 EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund ^(a) EUR	State Street SRI Euro Corporate Bond Index Fund ^(a) EUR	State Street Global Treasury Bond Index Fund USD
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	279,515,097	1,807,501	2,796,259	11,388,518	16,042,566	6,285,064	17,445,444
Dividends (net of withholding tax)	2h	308,592,670	–	–	–	–	–	–
Securities lending income	10	5,416,572	165,201	8,391	–	171,665	99,839	214,849
Other income		86,458	49	65	24	1,958	807	2,873
Total income		593,610,797	1,972,751	2,804,715	11,388,542	16,216,189	6,385,710	17,663,166
EXPENSES								
Investment Manager Fees	3b	50,345,903	450,549	541,555	179,005	1,129,976	824,746	2,388,127
Depositary, Administration and Transfer Agent fees	3a	18,066,221	216,600	873,438	83,267	500,899	313,553	954,541
Professional fees		1,185,221	17,632	17,270	14,924	32,488	21,117	40,139
Taxe d'abonnement	4	691,819	–	–	–	–	–	–
Securities lending expenses	10	1,354,144	41,300	2,098	–	42,917	24,960	53,712
Other expenses	3c	3,640,607	33,363	44,769	21,301	76,054	73,330	141,161
Waiver, reimbursement from Investment Manager	3b	(5,781,249)	–	(666,236)	(565)	(92,356)	(19,746)	(181,834)
Total expenses		69,502,666	759,444	812,894	297,932	1,689,978	1,237,960	3,395,846
NET INVESTMENT INCOME / (LOSS)		524,108,131	1,213,307	1,991,821	11,090,610	14,526,211	5,147,750	14,267,320

^(a)This Sub-fund changed name during the year. 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 Global Aggregate Bond Index Fund USD	State Street Canada Index Equity Fund CAD	State Street Japan Screened Index Equity Fund ^(a) JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund ^(a) USD	State Street EMU Screened Index Equity Fund ^(a) EUR
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	88,726,885	2,042	–	–	310	14,659	–
Dividends (net of withholding tax)	2h	–	2,954,478	436,862,757	4,842,882	4,564,759	17,906,099	10,327,672
Securities lending income	10	472,212	408,577	18,922,321	392,086	1,550	86,893	97,570
Other income		12,770	–	–	–	–	–	394
Total income		89,211,867	3,365,097	455,785,078	5,234,968	4,566,619	18,007,651	10,425,636
EXPENSES								
Investment Manager Fees	3b	3,991,228	373,209	37,674,197	551,965	263,791	2,976,134	906,769
Depositary, Administration and Transfer Agent fees	3a	1,932,681	119,532	22,957,837	206,828	100,033	510,581	223,857
Professional fees		71,306	19,213	1,762,150	16,115	11,665	35,561	21,412
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	118,053	102,144	4,730,580	98,021	388	21,723	24,393
Other expenses	3c	173,247	76,891	8,617,686	92,282	38,722	110,053	143,172
Waiver, reimbursement from Investment Manager	3b	(40)	(91,269)	(13,710,373)	(68,209)	(34,744)	(1)	(113,965)
Total expenses		6,286,475	599,720	62,032,077	897,002	379,855	3,654,051	1,205,638
NET INVESTMENT INCOME / (LOSS)		82,925,392	2,765,377	393,753,001	4,337,966	4,186,764	14,353,600	9,219,998

^(a)This Sub-fund changed name during the year. Please refer to Note 13 for further details.

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

Combined Statement of Operations *(continued)*

		State Street Europe Screened Index Equity Fund ^(a) EUR	State Street Pacific Ex-Japan Screened Index Equity Fund ^(a) USD	State Street World Screened Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	89,916	–	182,926	32,471	3,345	–	229,012
Dividends (net of withholding tax)	2h	22,165,494	2,263,398	88,127,633	14,593,348	9,220,801	71,935	946,726
Securities lending income	10	264,719	5,036	1,569,627	258,653	56,045	908	–
Other income		86	–	2,411	1,679	45	194	92
Total income		22,520,215	2,268,434	89,882,597	14,886,151	9,280,236	73,037	1,175,830
EXPENSES								
Investment Manager Fees	3b	1,580,570	194,694	8,834,832	650,555	1,072,672	240,603	144,491
Depositary, Administration and Transfer Agent fees	3a	338,296	355,550	2,088,071	389,299	614,432	225,724	76,641
Professional fees		20,417	16,489	109,251	20,612	46,940	13,958	11,967
Taxe d'abonnement	4	–	–	–	–	–	19,920	3,603
Securities lending expenses	10	66,180	1,259	392,407	64,663	14,011	227	–
Other expenses	3c	176,143	76,679	392,305	215,720	122,566	88,170	47,599
Waiver, reimbursement from Investment Manager	3b	(134,762)	(383,278)	(657,014)	(58,529)	(395,173)	(125,572)	(94,295)
Total expenses		2,046,844	261,393	11,159,852	1,282,320	1,475,448	463,030	190,006
NET INVESTMENT INCOME / (LOSS)		20,473,371	2,007,041	78,722,745	13,603,831	7,804,788	(389,993)	985,824

^(a)This Sub-fund changed name during the year. 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 Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	–	2,004	3,116	5,829	21,818	93,909	23,578
Dividends (net of withholding tax)	2h	2,642,820	362,948	1,609,952	3,164,384	3,826,062	12,276,673	7,317,803
Securities lending income	10	–	–	–	–	84,198	129,478	99,465
Other income		145	–	–	178	58	267	–
Total income		2,642,965	364,952	1,613,068	3,170,391	3,932,136	12,500,327	7,440,846
EXPENSES								
Investment Manager Fees	3b	85,343	2,452	167,717	73,633	9,424	1,152,901	1,761,803
Depositary, Administration and Transfer Agent fees	3a	77,683	72,170	95,203	126,811	228,133	183,471	193,598
Professional fees		12,199	13,964	16,876	19,588	17,081	18,100	21,364
Taxe d'abonnement	4	6,541	2,183	5,148	11,668	18,385	39,476	68,501
Securities lending expenses	10	–	–	–	–	21,050	32,369	24,866
Other expenses	3c	80,288	28,740	34,505	35,999	41,245	74,050	46,247
Waiver, reimbursement from Investment Manager	3b	(95,507)	(94,665)	(101,641)	(71,345)	(116,734)	–	–
Total expenses		166,547	24,844	217,808	196,354	218,584	1,500,367	2,116,379
NET INVESTMENT INCOME / (LOSS)		2,476,418	340,108	1,395,260	2,974,037	3,713,552	10,999,960	5,324,467

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

Combined Statement of Operations *(continued)*

		State Street Global ESG Screened Enhanced Equity Fund USD	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund ^(a) 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 ^(b) EUR
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	31,111	73,690	36,007	–	41,751	–	47,872
Dividends (net of withholding tax)	2h	1,325,323	41,797,750	34,939,910	825,005	988,994	11,063,920	1,799,409
Securities lending income	10	23,536	68,296	134,198	10,103	12,926	9,729	42,120
Other income		11	–	30	99	98	33	143
Total income		1,379,981	41,939,736	35,110,145	835,207	1,043,769	11,073,682	1,889,544
EXPENSES								
Investment Manager Fees	3b	251,982	5,222,258	4,067,108	343,722	346,895	2,721,221	134,669
Depositary, Administration and Transfer Agent fees	3a	107,180	1,115,789	1,129,187	91,819	136,473	333,421	65,055
Professional fees		15,292	53,202	54,106	16,524	11,370	37,759	871
Taxe d'abonnement	4	6,875	104,872	91,579	10,597	10,937	27,490	5,758
Securities lending expenses	10	5,884	17,074	33,550	2,526	3,231	2,432	10,530
Other expenses	3c	35,780	83,719	129,782	76,133	122,772	108,985	34,779
Waiver, reimbursement from Investment Manager	3b	(93,153)	–	–	(159,122)	(247,839)	(4,006)	–
Total expenses		329,840	6,596,914	5,505,312	382,199	383,839	3,227,302	251,662
NET INVESTMENT INCOME / (LOSS)		1,050,141	35,342,822	29,604,833	453,008	659,930	7,846,380	1,637,882

^(a)This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(b)This Sub-fund was liquidated during the year. 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 Global ESG Screened Managed Volatility Equity Fund USD	State Street Global ESG Screened Defensive Equity Fund USD	State Street Europe ESG Screened Defensive Equity Fund ^(b) EUR	State Street Global Treasury 1-10 Year Bond Index Fund USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	13,970	27,896	–	23,847,198	83,639,837	–	10,813
Dividends (net of withholding tax)	2h	7,052,729	6,408,534	131,489	–	–	1,029,247	1,188,421
Securities lending income	10	132,331	99,394	–	336,385	115,219	447	–
Other income		26	–	57,618	31	680	2,985	–
Total income		7,199,056	6,535,824	189,107	24,183,614	83,755,736	1,032,679	1,199,234
EXPENSES								
Investment Manager Fees	3b	1,032,905	574,545	20,715	2,067,372	2,288,683	546,255	550,482
Depository, Administration and Transfer Agent fees	3a	338,073	139,012	32,497	1,144,382	830,570	486,425	75,763
Professional fees		19,506	19,872	–	39,308	29,092	20,586	36,559
Taxe d'abonnement	4	35,309	23,772	121	–	–	15,751	11,042
Securities lending expenses	10	33,083	24,848	–	84,096	28,805	112	–
Other expenses	3c	73,449	34,231	28,109	98,488	57,413	87,658	23,736
Waiver, reimbursement from Investment Manager	3b	(138,528)	–	–	–	–	(473,260)	(33,649)
Total expenses		1,393,797	816,280	81,442	3,433,646	3,234,563	683,527	663,933
NET INVESTMENT INCOME / (LOSS)		5,805,259	5,719,544	107,665	20,749,968	80,521,173	349,152	535,301

^(b)This Sub-fund was liquidated during the year. 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 Screened Index Fund ^(a) USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund ^(c) USD	State Street China Opportunities Equity Fund ^(c) USD	State Street Sustainable Climate World Equity Fund ^(c) USD
For the Year/Period ended 31 December 2022	Notes							
INCOME								
Interest	2h	6,586,821	2,042,863	18,819,957	10,723,828	595	633	–
Dividends (net of withholding tax)	2h	–	–	–	–	72,616	125,688	148,102
Securities lending income	10	–	–	–	11,647	–	–	–
Other income		–	1,097	532	210	–	–	7
Total income		6,586,821	2,043,960	18,820,489	10,735,685	73,211	126,321	148,109
EXPENSES								
Investment Manager Fees	3b	422,309	495,038	367,889	140,027	40,213	52,401	27,595
Depository, Administration and Transfer Agent fees	3a	216,493	267,307	299,275	306,716	61,127	242,181	26,771
Professional fees		35,426	29,354	36,309	19,035	24,674	23,510	7,224
Taxe d'abonnement	4	77,838	115,778	–	–	864	798	952
Securities lending expenses	10	–	–	–	2,912	–	–	–
Other expenses	3c	32,115	49,446	32,644	54,472	12,041	12,018	16,316
Waiver, reimbursement from Investment Manager	3b	(152,985)	(227,729)	(22,737)	(217,365)	(90,667)	(268,018)	(41,943)
Total expenses		631,196	729,194	713,380	305,797	48,252	62,890	36,915
NET INVESTMENT INCOME / (LOSS)		5,955,625	1,314,766	18,107,109	10,429,888	24,959	63,431	111,194

^(a)This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(c)This Sub-fund was launched during the year. 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 Year/Period ended 31 December 2022	Notes	State Street Sustainable Climate US Equity Fund ^(c) USD	State Street Emerging Markets Hard Currency Government Bond Index Fund ^{(a),(c)} USD
INCOME			
Interest	2h	81	1,133,678
Dividends (net of withholding tax)	2h	91,430	–
Securities lending income	10	–	–
Other income		–	–
Total income		91,511	1,133,678
EXPENSES			
Investment Manager Fees	3b	22,243	31
Depositary, Administration and Transfer Agent fees	3a	41,324	58,403
Professional fees		10,158	3,750
Taxe d'abonnement	4	1,054	–
Securities lending expenses	10	–	–
Other expenses	3c	18,306	2,253
Waiver, reimbursement from Investment Manager	3b	(63,268)	(54,053)
Total expenses		29,817	10,384
NET INVESTMENT INCOME / (LOSS)		61,694	1,123,294

^(a)This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(c)This Sub-fund was launched during the year. 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 EUR	State Street EMU Government Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Screened Index Fund ^(a) EUR	State Street SRI Euro Corporate Bond Index Fund ^(a) EUR	State Street Global Treasury Bond Index Fund USD
For the Year/Period ended 31 December 2022								
Net assets at the beginning of the Year/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)		524,108,131	1,213,307	1,991,821	11,090,610	14,526,211	5,147,750	14,267,320
Net realised gain/(loss) from:								
Investments	2c	114,586,430	(6,013,288)	(17,017,997)	(3,786,446)	(81,446,887)	(50,508,911)	(13,644,844)
Futures contracts	2e	51,288,087	–	–	–	–	–	–
Currencies	2d	(431,292,898)	46	20	4	(2,037)	260	(675,212)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(5,635,828,655)	(110,765,161)	(78,453,114)	(19,005,462)	(141,327,892)	(63,286,254)	(240,714,748)
Futures contracts	2e	2,887,918	–	–	–	–	–	–
Currencies	2d	3,703,306	(42)	–	–	1,058	262	601,088
Forward foreign exchange contracts	2g	(104,136,071)	–	–	–	–	–	(14,787,361)
Total Net increase/(decrease) in net assets resulting from operations		(5,474,683,752)	(115,565,138)	(93,479,270)	(11,701,294)	(208,249,547)	(108,646,893)	(254,953,757)
Subscriptions		8,275,606,080	248,080,270	86,981,032	35,437,255	255,818,266	133,550,551	558,125,839
Redemptions		(10,315,869,534)	(218,035,817)	(211,037,283)	(50,403,535)	(1,122,519,527)	(597,881,879)	(355,230,161)
Distributions	7	(12,274,622)	–	(17,662)	–	(1,274,424)	(3,294,780)	(549,526)
Total Net increase/(decrease) in net assets from fund shares transaction		(2,052,538,076)	30,044,453	(124,073,913)	(14,966,280)	(867,975,685)	(467,626,108)	202,346,152
Total Increase/(decrease) in net assets		(7,527,221,828)	(85,520,685)	(217,553,183)	(26,667,574)	(1,076,225,232)	(576,273,001)	(52,607,605)
Currency Adjustment	8	1,631,566,006	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		25,396,200,769	538,851,820	336,236,488	90,530,581	725,484,368	409,007,337	1,509,689,125

^(a) This Sub-fund changed name during the year. 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)*

	Notes	State Street Global Aggregate Bond Index Fund USD	State Street Canada Index Equity Fund CAD	State Street Japan Screened Index Equity Fund ^(a) JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Screened Index Equity Fund ^(a) USD	State Street EMU Screened Index Equity Fund ^(a) EUR
For the Year/Period ended 31 December 2022								
Net assets at the beginning of the Year/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)		82,925,392	2,765,377	393,753,001	4,337,966	4,186,764	14,353,600	9,219,998
Net realised gain/(loss) from:								
Investments	2c	(61,870,478)	5,701,766	511,900,299	3,932,259	3,071,022	113,512,800	17,956,041
Futures contracts	2e	–	(75,626)	187,750,374	560,255	459,357	(2,547,280)	(136,003)
Currencies	2d	(120,156,258)	958	25,369,860	(76,317)	(190,553)	(15,487,544)	73,620
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(898,983,777)	(18,388,006)	(2,198,743,548)	(56,245,319)	(490,504)	(513,570,126)	(77,041,559)
Futures contracts	2e	–	(10,924)	(1,945,000)	(34,170)	1,580	(195,306)	(140,014)
Currencies	2d	746,198	2,893	(553,166)	2,661	2,388	(1,037)	(5,461)
Forward foreign exchange contracts	2g	(94,130,418)	–	–	–	–	8,777,360	–
Total Net increase/(decrease) in net assets resulting from operations		(1,091,469,341)	(10,003,562)	(1,082,468,180)	(47,522,665)	7,040,054	(395,157,533)	(50,073,378)
Subscriptions		997,786,262	10,834,492	1,846,928,338	250,733,766	36,028,118	443,154,923	135,316,384
Redemptions		(514,798,505)	(40,383,466)	(4,650,494,595)	(121,728,797)	(52,141,435)	(645,169,382)	(215,905,695)
Distributions	7	–	–	–	–	–	–	(174,283)
Total Net increase/(decrease) in net assets from fund shares transaction		482,987,757	(29,548,974)	(2,803,566,257)	129,004,969	(16,113,317)	(202,014,459)	(80,763,594)
Total Increase/(decrease) in net assets		(608,481,584)	(39,552,536)	(3,886,034,437)	81,482,304	(9,073,263)	(597,171,992)	(130,836,972)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		4,979,559,296	104,718,597	17,427,370,272	373,753,638	105,389,954	1,317,577,514	271,245,631

^(a) This Sub-fund changed name during the year. Please refer to Note 13 for further details.

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

Combined Statement of Changes in Net Assets (continued)

		State Street Europe Screened Index Equity Fund ^(a) EUR	State Street Pacific Ex-Japan Screened Index Equity Fund ^(a) USD	State Street World Screened Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Screened Index Equity Fund ^(a) USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
For the Year/Period ended 31 December 2022	Notes							
Net assets at the beginning of the Year/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)		20,473,371	2,007,041	78,722,745	13,603,831	7,804,788	(389,993)	985,824
Net realised gain/(loss) from:								
Investments	2c	26,854,247	237,147	348,188,629	4,621,971	(11,555,881)	(44,774,783)	985,622
Futures contracts	2e	2,100,520	309,677	19,176,103	1,160,616	623,061	24,552,432	–
Currencies	2d	(833,056)	(157,583)	(78,296,271)	(16,001,493)	(3,501,850)	744,471	52,713
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(141,149,196)	(8,982,386)	(1,684,630,874)	(139,600,663)	(79,789,903)	(4,074,410)	(3,273,280)
Futures contracts	2e	(154,621)	(5,805)	(528,276)	(158,659)	(147,653)	5,124,434	–
Currencies	2d	(32,665)	1,955	(85,045)	(33,025)	8,758	18,167	(266)
Forward foreign exchange contracts	2g	–	–	5,005,821	2,882,140	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(92,741,400)	(6,589,954)	(1,312,447,168)	(133,525,282)	(86,558,680)	(18,799,682)	(1,249,387)
Subscriptions		41,854,085	855,243	1,368,208,048	844,612,572	182,540,183	39,208,418	6,885,136
Redemptions		(177,141,127)	(18,359,034)	(2,792,770,219)	(202,660,903)	(128,879,699)	(34,700,549)	(10,083,217)
Distributions	7	(3,683,010)	–	(1,745,906)	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(138,970,052)	(17,503,791)	(1,426,308,077)	641,951,669	53,660,484	4,507,869	(3,198,081)
Total Increase/(decrease) in net assets		(231,711,452)	(24,093,745)	(2,738,755,245)	508,426,387	(32,898,196)	(14,291,813)	(4,447,468)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		660,184,761	54,212,055	4,398,383,847	1,124,653,492	363,541,739	159,307,121	35,300,381

^(a) This Sub-fund changed name during the year. 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 Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe ESG Screened Enhanced Equity Fund EUR	State Street North America ESG Screened Enhanced Equity Fund USD
For the Year/Period ended 31 December 2022	Notes							
Net assets at the beginning of the Year/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)		2,476,418	340,108	1,395,260	2,974,037	3,713,552	10,999,960	5,324,467
Net realised gain/(loss) from:								
Investments	2c	358,332	2,571,905	682,244	1,529,405	(583,174)	(786,586)	30,532,299
Futures contracts	2e	–	–	–	–	2,290,682	1,608,389	3,492,194
Currencies	2d	28,955	(41,213)	(1,048,730)	9,049,392	(2,647,809)	443,976	(664,469)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(7,635,144)	(3,425,378)	(3,278,033)	(11,461,247)	(44,653,365)	(57,507,257)	(158,889,687)
Futures contracts	2e	–	–	–	–	(76,293)	(64,505)	(132,757)
Currencies	2d	(398)	978	2,061	(38,477)	288	(17,945)	(3,579)
Forward foreign exchange contracts	2g	–	–	–	(2,012,502)	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(4,771,837)	(553,600)	(2,247,198)	40,608	(41,956,119)	(45,323,968)	(120,341,532)
Subscriptions		46,409,230	6,468,505	23,972,514	16,206,035	61,357,791	391,438	2,199,997
Redemptions		(83,696,177)	(5,155,480)	(6,021,651)	(66,578,633)	(58,258,856)	(41,962,701)	(47,586,336)
Distributions	7	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(37,286,947)	1,313,025	17,950,863	(50,372,598)	3,098,935	(41,571,263)	(45,386,339)
Total Increase/(decrease) in net assets		(42,058,784)	759,425	15,703,665	(50,331,990)	(38,857,184)	(86,895,231)	(165,727,871)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		31,814,974	22,315,784	57,949,039	84,450,258	186,743,835	344,282,072	485,078,088

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

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

		State Street Global ESG Screened Enhanced Equity Fund USD	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund ^(a) 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 ^(b) EUR
For the Year/Period ended 31 December 2022	Notes							
Net assets at the beginning of the Year/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)		1,050,141	35,342,822	29,604,833	453,008	659,930	7,846,380	1,637,882
Net realised gain/(loss) from:								
Investments	2c	1,066,383	(24,164,689)	30,560,644	1,893,107	(254,690)	13,388,795	(1,516,859)
Futures contracts	2e	244,621	(3,130,815)	(210,466)	41,278	(26,517)	(169,140)	(6)
Currencies	2d	(1,385,505)	(58,639,994)	(31,872,870)	546	55,697	(24,308,522)	984,437
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(16,543,773)	(307,536,124)	(287,193,337)	(6,087,350)	(5,283,042)	(63,905,276)	(15,499,708)
Futures contracts	2e	(49,316)	(79,369)	(443,971)	(14,184)	(1,575)	–	–
Currencies	2d	(8,645)	(41,015)	3,265	(100)	(1,007)	(43,544)	(1,170)
Forward foreign exchange contracts	2g	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(15,626,094)	(358,249,184)	(259,551,902)	(3,713,695)	(4,851,204)	(67,191,307)	(14,395,424)
Subscriptions		8,125,034	80,878,242	83,757,368	7,535,967	347,187	71,198,187	12,915,370
Redemptions		(13,086,986)	(673,236,347)	(431,234,509)	(16,629,010)	(3,605,178)	(204,219,349)	(92,072,045)
Distributions	7	(13,769)	–	–	(30,771)	(19,929)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(4,975,721)	(592,358,105)	(347,477,141)	(9,123,814)	(3,277,920)	(133,021,162)	(79,156,675)
Total Increase/(decrease) in net assets		(20,601,815)	(950,607,289)	(607,029,043)	(12,837,509)	(8,129,124)	(200,212,469)	(93,552,099)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		65,815,553	617,727,630	722,388,874	25,030,438	21,081,590	136,598,739	–

^(a) This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(b) This Sub-fund was liquidated during the year. 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 Global ESG Screened Managed Volatility Equity Fund USD	State Street Global ESG Screened Defensive Equity Fund USD	State Street Europe ESG Screened Defensive Equity Fund ^(b) EUR	State Street Global Treasury 1-10 Year Bond Index Fund USD	State Street Emerging Markets Local Currency Government Bond Index Fund USD	State Street Emerging Markets Opportunities Equity Fund USD	State Street Global Opportunities Equity Fund USD
For the Year/Period ended 31 December 2022	Notes							
Net assets at the beginning of the Year/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)		5,805,259	5,719,544	107,665	20,749,968	80,521,173	349,152	535,301
Net realised gain/(loss) from:								
Investments	2c	15,851,536	22,212,466	13,267	(16,404,340)	(145,989,150)	(5,436,112)	(1,365,893)
Futures contracts	2e	499,297	–	–	–	–	132,528	–
Currencies	2d	(6,066,027)	(9,741,261)	68,792	3,213,595	(69,633,909)	(1,055,119)	(330,799)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2c	(26,267,629)	(47,555,726)	(718,635)	(299,522,115)	(66,462,939)	(7,943,997)	(28,426,663)
Futures contracts	2e	(83,606)	–	–	–	–	(3,950)	–
Currencies	2d	(9,568)	(17,991)	(557)	268,023	2,526,015	(360)	(17)
Forward foreign exchange contracts	2g	313,381	–	–	(16,951,811)	(311,412)	–	–
Total Net increase/(decrease) in net assets resulting from operations		(9,957,357)	(29,382,968)	(529,468)	(308,646,680)	(199,350,222)	(13,957,858)	(29,588,071)
Subscriptions		281,585,649	102,745,666	(15)	789,039,455	656,843,217	264,635	22,343,971
Redemptions		(145,859,636)	(249,360,871)	(5,346,377)	(444,565,901)	(389,259,279)	(12,227,835)	(350,000)
Distributions	7	(480,189)	–	–	(1,003,006)	(153,642)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		135,245,824	(146,615,205)	(5,346,392)	343,470,548	267,430,296	(11,963,200)	21,993,971
Total Increase/(decrease) in net assets		125,288,467	(175,998,173)	(5,875,860)	34,823,868	68,080,074	(25,921,058)	(7,594,100)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		394,061,217	131,225,462	–	2,650,831,633	1,802,617,445	35,681,467	107,658,469

^(b) This Sub-fund was liquidated during the year. 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 Screened Index Fund ^(a) USD	State Street Emerging Markets ESG Local Currency Government Bond Index Fund USD	State Street US Opportunities Equity Fund ^(c) USD	State Street China Opportunities Equity Fund ^(c) USD	State Street Sustainable Climate World Equity Fund ^(c) USD
For the Year/Period ended 31 December 2022	Notes							
Net assets at the beginning of the Year/Period		181,967,788	253,717,417	309,408,128	98,747,402	–	–	–
Net investment income/(loss)		5,955,625	1,314,766	18,107,109	10,429,888	24,959	63,431	111,194
Net realised gain/(loss) from:								
Investments	2c	(4,075,014)	(3,443,828)	(18,365,712)	(5,946,513)	(454,052)	(476,719)	(289,511)
Futures contracts	2e	–	–	–	–	–	(20,236)	1,039
Currencies	2d	(8,699,164)	67,541	(15,821,714)	(2,405,444)	–	(58,885)	(58,371)
Net change in unrealised appreciation/(depreciation) on								
Investments	2c	(39,507,221)	(34,223,269)	(47,564,813)	(11,476,285)	(1,232,974)	(1,915,857)	(1,753,449)
Futures contracts	2e	–	–	–	–	–	–	–
Currencies	2d	(2,804)	155	35,089	32,633	–	386	75
Forward foreign exchange contracts	2g	2,204,998	–	(582,289)	(4,517)	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		(44,123,580)	(36,284,635)	(64,192,330)	(9,370,238)	(1,662,067)	(2,407,880)	(1,989,023)
Subscriptions		98,996,542	41,377,904	218,431,594	217,546,504	10,000,000	10,000,000	15,000,000
Redemptions		(6,516,130)	(31,116,875)	(120,679,994)	(1,713,263)	–	–	–
Distributions	7	–	–	(35,829)	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		92,480,412	10,261,029	97,715,771	215,833,241	10,000,000	10,000,000	15,000,000
Total Increase/(decrease) in net assets		48,356,832	(26,023,606)	33,523,441	206,463,003	8,337,933	7,592,120	13,010,977
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Year/Period		230,324,620	227,693,811	342,931,569	305,210,405	8,337,933	7,592,120	13,010,977

^(a) This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(c) This Sub-fund was launched during the year. 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 ^(c) USD	State Street Emerging Markets Hard Currency Government Bond Index Fund ^{(a),(c)} USD
For the Year/Period ended 31 December 2022	Notes		
Net assets at the beginning of the Year/Period		–	–
Net investment income/(loss)		61,694	1,123,294
Net realised gain/(loss) from:			
Investments	2c	65,673	149,606
Futures contracts	2e	–	4,372
Currencies	2d	–	5
Net change in unrealised appreciation/(depreciation) on:			
Investments	2c	(336,177)	3,300,323
Futures contracts	2e	–	914
Currencies	2d	–	37
Forward foreign exchange contracts	2g	–	–
Total Net increase/(decrease) in net assets resulting from operations		(208,810)	4,578,551
Subscriptions		14,500,000	50,206,041
Redemptions		–	(3,704,902)
Distributions	7	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		14,500,000	46,501,139
Total Increase/(decrease) in net assets		14,291,190	51,079,690
Currency Adjustment	8	–	–
Total Net assets at the end of the Year/Period		14,291,190	51,079,690

^(a) This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(c) This Sub-fund was launched during the year. 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		31 December 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								
Class B (EUR)	EUR	242,453,251	12.97	286,633,825	12.52	244,367,572	10.16	24,046,483
Class I (EUR)	EUR	390,416,176	14.06	318,883,764	13.55	279,468,067	10.98	25,441,492
Class I Distributing (EUR)	EUR	18,435,739	11.83	15,274,326	11.40	12,380,644	9.24	1,339,360
Class P (EUR)	EUR	6,286,841	12.76	3,580,590	12.27	2,635,537	9.94	265,270
Total net assets	EUR	657,592,007		624,372,505		538,851,820		
State Street EMU Government Bond Index Fund								
Class B (EUR)	EUR	249,094,007	14.14	252,991,760	13.63	114,339,520	11.10	10,300,208
Class I (EUR)	EUR	106,054,425	14.48	211,118,475	13.94	178,373,948	11.34	15,733,288
Class P (EUR)	EUR	117,048,252	15.38	72,265,818	14.78	33,341,079	12.00	2,778,585
Class P Distributing (EUR)	EUR	35,799,023	12.10	17,413,618	11.59	10,181,941	9.40	1,083,600
Total net assets	EUR	507,995,707		553,789,671		336,236,488		
State Street Euro Inflation Linked Bond Index Fund								
Class I (EUR)	EUR	148,381,982	12.16	116,179,764	12.89	89,568,713	11.62	7,705,933
Class P (EUR)	EUR	-	-	1,018,391	10.43	961,868	9.39	102,433
Total net assets	EUR	148,381,982		117,198,155		90,530,581		
State Street Euro Corporate Bond Screened Index Fund^(a)								
Class B (EUR)	EUR	609,870,233	13.82	687,801,790	13.68	190,688,929	11.83	16,118,144
Class I (EUR)	EUR	1,140,761,318	15.90	970,780,123	15.72	438,712,831	13.57	32,319,313
Class I Distributing (EUR)	EUR	238,995,456	10.65	103,802,159	10.42	78,289,527	8.90	8,798,652
Class P (EUR)	EUR	1,860,489	12.37	4,209,231	12.22	4,893,209	10.53	464,763
Class P Distributing (EUR)	EUR	58,265,321	10.36	35,116,297	10.13	12,899,872	8.66	1,489,816
Total net assets	EUR	2,049,752,817		1,801,709,600		725,484,368		
State Street SRI Euro Corporate Bond Index Fund^(a)								
Class A2 (EUR)	EUR	2,363,921	11.36	1,951,903	11.23	510,015	9.68	52,700
Class A2 Distributing (EUR)	EUR	639,691,412	10.86	559,802,090	10.65	163,377,871	9.11	17,928,591
Class I (EUR)	EUR	334,559,354	13.95	396,369,406	13.77	238,863,811	11.85	20,156,744
Class I Distributing (EUR)	EUR	17,229,131	12.19	24,069,667	11.95	1,727,313	10.23	168,917
Class S (EUR)	EUR	375,561	10.02	3,087,271	9.90	4,528,327	8.53	530,740
Total net assets	EUR	994,219,381		985,280,338		409,007,337		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global Treasury Bond Index Fund								
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	53,106,857	9.09	5,845,554
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	-	-	4,384,078	9.97	439,634
Class I (USD)	USD	102,202,113	12.93	105,197,672	12.05	79,469,496	9.93	8,001,359
Class I (CHF-Portfolio Hedged)	CHF	485,297	10.54	1,412,501	10.20	4,547,497	8.84	514,446
Class I (EUR-Portfolio Hedged)	EUR	888,924,474	11.85	681,561,162	11.51	691,412,726	10.02	69,032,202
Class I Distributing (EUR-Portfolio Hedged)	EUR	3,913,028	10.47	148,217	10.09	371,553	8.69	42,736
Class I (GBP-Portfolio Hedged)	GBP	252,767,126	11.09	120,155,939	10.84	203,938,087	9.56	21,343,152
Class I Distributing (GBP-Portfolio Hedged)	GBP	168,706,150	10.78	67,057,024	10.45	73,522,678	9.13	8,050,927
Class I (SGD-Portfolio Hedged)	SGD	-	-	218,174,630	9.85	193,771,491	8.74	22,158,482
Class I (USD-Portfolio Hedged)	USD	203,090,405	14.21	200,410,890	13.91	150,215,288	12.40	12,115,699
Class I Distributing (USD-Portfolio Hedged)	USD	794,005	12.24	523,153	11.89	-	-	-
Class P (USD)	USD	1,664,670	12.74	3,556,959	11.85	166,770	9.75	17,105
Total net assets	USD	2,006,607,534		1,562,296,730		1,509,689,125		
State Street Global Aggregate Bond Index Fund								
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	-	-	-
Class B (GBP-Portfolio Hedged)	GBP	1,583,335,453	11.23	2,155,093,609	11.05	2,363,545,053	9.72	243,278,203
Class B Distributing (GBP-Portfolio Hedged)	GBP	-	-	-	-	12,630,271	9.96	1,267,616
Class I (USD)	USD	791,359,637	12.18	761,805,353	11.58	535,708,027	9.69	55,264,665
Class I (CHF-Portfolio Hedged)	CHF	12,752,378	11.22	5,219,894	10.91	4,502,896	9.42	477,918
Class I (EUR-Portfolio Hedged)	EUR	307,444,518	11.64	395,194,064	11.36	289,011,617	9.86	29,326,097
Class I (GBP-Portfolio Hedged)	GBP	143,283,108	12.11	30,260,015	11.89	23,433,978	10.44	2,244,935
Class I (USD-Portfolio Hedged)	USD	583,562,104	12.93	1,281,250,035	12.73	1,244,028,377	11.28	110,258,834
Total net assets	USD	4,256,015,292		5,588,040,880		4,979,559,296		
State Street Canada Index Equity Fund								
Class I (CAD)	CAD	41,977,166	14.40	48,904,273	17.99	33,254,664	16.82	1,977,678
Class I (EUR)	EUR	32,258,201	11.87	44,101,003	16.09	28,701,405	14.94	1,920,919
Class P (CAD)	CAD	28,539,530	14.10	32,017,736	17.55	29,959,861	16.33	1,834,157
Total net assets	CAD	120,801,076		144,271,133		104,718,597		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Japan Screened Index Equity Fund ^(a)								
Class B (JPY)	JPY	2,325,355,470	13.90	1,034,298,652	15.77	912,283,626	15.05	60,612,019
Class I (JPY)	JPY	13,907,665,045	13.75	13,488,718,682	15.56	10,530,548,005	14.82	710,731,145
Class I (EUR)	EUR	89,488,602	14.69	49,676,654	16.04	40,634,627	14.21	2,860,083
Class P (JPY)	JPY	452,253,461	13.46	284,999,315	15.18	262,446,420	14.40	18,231,523
Total net assets	JPY	27,989,953,845		21,313,404,709		17,427,370,272		
State Street Switzerland Index Equity Fund								
Class A (CHF)	CHF	-	-	-	-	91,340	9.18	9,953
Class I (CHF)	CHF	118,169,535	14.33	137,183,142	17.56	95,033,185	14.53	6,538,636
Class P (CHF)	CHF	22,223,634	14.03	18,254,122	17.12	16,303,681	14.12	1,154,897
Class P (EUR)	EUR	14,506,092	14.16	199,337	18.04	529,386	15.61	33,922
Class S (CHF)	CHF	97,582,872	12.77	136,627,521	15.67	261,803,054	12.99	20,158,700
Total net assets	CHF	253,665,235		292,271,334		373,753,638		
State Street UK Index Equity Fund								
Class I (GBP)	GBP	19,735,001	12.42	10,342,036	14.81	6,366,553	15.82	402,323
Class I (EUR)	EUR	120,888,055	10.22	114,752,777	12.99	102,436,597	13.14	7,798,751
Class P (GBP)	GBP	6,850,424	12.16	7,774,341	14.45	8,137,851	15.38	529,291
Total net assets	GBP	134,791,920		114,463,217		105,389,954		
State Street US Screened Index Equity Fund ^(a)								
Class A (HKD)	HKD	968,992	12.38	-	-	-	-	-
Class B (USD)	USD	175,474,961	21.33	242,437,701	27.05	118,862,007	21.61	5,501,164
Class B Distributing (GBP)	GBP	-	-	-	-	763,311	9.99	76,370
Class I (USD)	USD	870,907,204	21.11	918,849,146	26.71	602,831,601	21.29	28,310,194
Class I (EUR)	EUR	391,975,615	19.28	523,931,977	26.25	196,590,234	22.29	8,817,959
Class I (EUR-NAV Hedged)	EUR	126,130,782	18.83	88,872,918	23.61	319,536,270	18.24	17,523,143
Class P (USD)	USD	63,347,753	20.67	56,582,557	26.05	44,128,742	20.68	2,133,462
Total net assets	USD	1,743,783,665		1,914,749,506		1,317,577,514		
State Street EMU Screened Index Equity Fund ^(a)								
Class B (EUR)	EUR	13,205,709	13.84	35,333,634	17.05	29,124,445	14.95	1,947,759
Class I (EUR)	EUR	369,094,972	13.70	289,973,768	16.83	174,915,761	14.73	11,871,681
Class I Distributing (EUR)	EUR	6,363,965	10.50	9,784,020	12.71	8,183,596	10.91	749,997
Class P (EUR)	EUR	57,563,621	13.40	66,475,856	16.40	58,758,367	14.29	4,111,334
Class A (EUR)	EUR	-	-	515,325	12.18	263,462	10.65	24,749
Total net assets	EUR	446,228,267		402,082,603		271,245,631		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Europe Screened Index Equity Fund ^(a)								
Class B (EUR)	EUR	53,726,671	12.37	57,328,857	15.50	37,939,043	13.90	2,729,153
Class B (GBP)	GBP	-	-	-	-	10,286,049	9.88	1,041,235
Class I (EUR)	EUR	529,281,241	12.98	607,655,496	16.22	412,499,967	14.52	28,403,807
Class I Distributing (EUR)	EUR	144,236,065	11.73	177,830,504	14.41	155,695,379	12.62	12,341,594
Class P (EUR)	EUR	85,827,897	12.70	48,902,978	15.81	42,456,732	14.09	3,012,504
Total net assets	EUR	813,071,874		891,896,213		660,184,761		
State Street Pacific Ex-Japan Screened Index Equity Fund ^(a)								
Class A (HKD)	HKD	10,450,837	10.80	-	-	-	-	-
Class B (USD)	USD	9,988,951	16.45	4,208,889	17.27	3,646,365	15.85	230,111
Class I (USD)	USD	11,995,313	16.28	19,926,810	17.05	7,479,349	15.62	478,890
Class I (EUR)	EUR	45,322,600	11.55	27,855,386	13.02	22,328,000	12.70	1,757,446
Class P (USD)	USD	9,770,313	15.94	22,493,129	16.63	19,256,637	15.17	1,269,239
Total net assets	USD	88,556,875		78,305,800		54,212,055		
State Street World Screened Index Equity Fund ^(a)								
Class B (USD)	USD	1,140,976,180	18.68	1,467,678,053	22.80	372,612,567	18.58	20,055,361
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	106,787,273	18.28	5,841,403
Class I (USD)	USD	1,224,659,445	18.48	2,307,075,928	22.52	1,644,606,174	18.30	89,858,878
Class I (EUR)	EUR	1,117,098,305	16.88	927,093,607	22.12	872,282,744	19.17	45,499,880
Class I (EUR-Portfolio Hedged)	EUR	123,335,832	11.96	173,900,654	14.75	140,103,388	12.03	11,644,134
Class I Distributing (EUR-Portfolio Hedged)	USD	-	-	-	-	2,054,786	10.12	203,000
Class I (GBP)	GBP	41,230,059	13.09	101,092,841	16.10	90,263,027	14.74	6,122,142
Class I (SEK-Portfolio Hedged)	SEK	-	-	1,697,043,055	113.26	1,557,799,592	91.99	16,934,703
Class P (USD)	USD	163,880,395	18.08	189,692,163	21.95	169,314,869	17.77	9,526,414
Class P (EUR-Portfolio Hedged)	EUR	327,527,096	16.40	66,261,990	20.12	55,245,252	16.36	3,377,159
Class S (USD)	USD	221,682,616	12.25	318,294,921	14.94	319,233,776	12.17	26,232,499
Class S Distributing (USD)	USD	90,295,968	12.25	88,903,714	14.86	132,316,841	11.94	11,084,319
Class I Distributing (CHF-Portfolio Hedged)	USD	-	-	43,833,817	10.65	44,492,791	8.60	5,171,055
Class I Distributing (GBP-Portfolio Hedged)	USD	-	-	3,791,449	10.74	5,042,545	8.79	573,792
Class I (SEK)	SEK	-	-	1,442,659,613	108.15	1,659,188,598	101.21	16,393,055
Class I Distributing (USD-Portfolio Hedged)	USD	-	-	31,148,377	10.73	27,441,322	8.97	3,060,598
Class P (SEK-Portfolio Hedged)	USD	-	-	3,263,055	107.01	102,408,931	86.64	1,182,002
Class P (SEK)	USD	-	-	1,856,288	111.37	32,754,419	103.78	315,619
Total net assets	USD	5,557,129,088		7,137,139,092		4,398,383,847		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street World ESG Index Equity Fund								
Class B (USD)	USD	81,346,795	19.75	265,307,535	24.28	819,934,513	19.75	41,513,570
Class I (USD)	USD	29,612,193	18.62	169,774,998	22.84	197,621,297	18.54	10,656,771
Class I (EUR-Portfolio Hedged)	EUR	108,967,401	11.73	159,290,387	14.61	100,348,615	11.95	8,396,671
Total net assets	USD	244,285,814		616,227,105		1,124,653,492		
State Street Global Emerging Markets Screened Index Equity Fund^(a)								
Class B (USD)	USD	116,777,713	18.57	129,304,730	18.10	182,378,669	14.30	12,750,900
Class I (USD)	USD	182,979,882	18.28	102,696,773	17.76	58,890,308	13.99	4,208,374
Class I (GBP)	GBP	2,033,982	10.35	11,013,476	10.15	10,529,177	9.00	1,169,272
Class P (USD)	USD	48,809,519	17.41	57,590,856	16.76	46,472,536	13.08	3,553,462
Class I (SEK)	USD	-	-	832,323,447	98.29	657,827,704	89.13	7,380,592
Total net assets	USD	351,347,460		396,439,935		363,541,739		
State Street Flexible Asset Allocation Plus Fund								
Class B (EUR)	EUR	151,075,368	11.50	138,315,113	13.05	125,252,332	11.63	10,767,710
Class I (EUR)	EUR	19,496,638	11.11	24,562,704	12.53	25,219,700	11.11	2,269,142
Class P (EUR)	EUR	10,088,593	10.78	10,721,117	12.10	8,835,089	10.67	828,404
Total net assets	EUR	180,660,599		173,598,934		159,307,121		
State Street Europe Value Spotlight Fund								
Class B (EUR)	EUR	35,558,274	14.10	19,804,758	16.39	17,001,766	15.91	1,068,594
Class I (EUR)	EUR	108,985,618	9.87	19,908,030	11.38	18,278,870	10.97	1,666,925
Class P (EUR)	EUR	42,845	12.54	35,062	14.35	19,745	13.72	1,439
Total net assets	EUR	144,586,737		39,747,849		35,300,381		
State Street Eurozone Value Spotlight Fund								
Class B (EUR)	EUR	99,358,145	15.92	58,855,618	19.38	31,524,777	18.53	1,701,569
Class I (EUR)	EUR	10,838,251	13.53	14,833,741	16.34	168,830	15.55	10,859
Class P (EUR)	EUR	7,601	13.74	184,399	16.45	121,367	15.49	7,836
Total net assets	EUR	110,203,997		73,873,758		31,814,974		
State Street US Value Spotlight Fund								
Class B (USD)	USD	1,012,900	13.63	-	-	-	-	-
Class B (EUR)	EUR	14,735,929	13.70	18,809,972	18.80	20,542,429	19.57	1,049,674
Class I (USD)	USD	130,803	13.08	165,656	16.57	391,830	16.06	24,400
Total net assets	USD	19,173,860		21,556,359		22,315,784		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
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	26,730,774	17.96	1,488,649
Class I (USD)	USD	3,409,624	16.73	11,736,377	15.76	29,420,441	14.91	1,973,321
Total net assets	USD	33,610,724		42,245,374		57,949,039		
State Street Global Value Spotlight Fund								
Class B (EUR)	EUR	117,119,688	21.06	127,532,835	24.35	71,732,094	24.18	2,967,140
Class I (EUR)	EUR	10,523,496	17.43	4,730,150	20.00	1,377	19.67	70
Class I (USD)	USD	-	-	2,288,891	9.54	13,022,939	8.82	1,476,256
Class P (EUR)	EUR	275,154	16.88	506,516	19.22	514,556	18.79	27,389
Total net assets	EUR	127,918,338		134,782,248		84,450,258		
State Street Multi-Factor Global ESG Equity Fund								
Class B (USD)	USD	278,770,527	13.43	208,259,845	16.64	186,392,498	13.49	13,814,117
Class B (GBP)	GBP	-	-	-	-	205,315	9.97	20,586
Class I (USD)	USD	126,165,343	14.66	17,341,174	18.10	104,771	14.61	7,169
Total net assets	USD	404,935,870		225,601,019		186,743,835		
State Street Europe ESG Screened Enhanced Equity Fund								
Class B (EUR)	EUR	17,004,136	11.60	-	-	-	-	-
Class B (EUR-NAV Hedged)	EUR	72,150,790	11.19	-	-	-	-	-
Class I (EUR)	EUR	345,746,446	12.64	421,426,452	15.98	336,027,783	14.38	23,371,038
Class P (EUR)	EUR	9,665,420	11.04	9,750,818	13.93	8,254,289	12.50	660,364
Total net assets	EUR	444,566,818		431,177,303		344,282,072		
State Street North America ESG Screened Enhanced Equity Fund								
Class B (EUR-NAV Hedged)	EUR	37,350,991	13.21	-	-	-	-	-
Class I (USD)	USD	490,083,740	18.32	593,209,343	23.69	482,845,887	19.28	25,040,212
Class P (USD)	USD	116,777,894	18.06	57,596,616	23.29	2,232,201	18.92	117,982
Total net assets	USD	652,562,465		650,805,959		485,078,088		
State Street Global ESG Screened Enhanced Equity Fund								
Class I (USD)	USD	66,135,923	16.48	85,131,183	20.41	64,969,826	16.83	3,859,606
Class I Distributing (USD)	USD	795,805	15.14	1,286,185	18.56	845,727	15.12	55,924
Total net assets	USD	66,931,728		86,417,368		65,815,553		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund ^(a)								
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	503,810,166	12.40	40,632,801
Class I (EUR)	EUR	36,068,800	11.27	71,417,631	12.21	106,740,545	10.30	10,360,746
Class P (USD)	USD	118,014	11.80	118,169	11.82	-	-	-
Total net assets	USD	1,751,499,955		1,568,334,919		617,727,630		
State Street Emerging Markets ESG Screened Enhanced Equity Fund								
Class B (USD)	USD	25,064,416	18.47	18,138,291	18.73	610,407	14.97	40,768
Class B (GBP)	GBP	74,779,753	11.45	69,836,781	11.72	25,158,930	10.55	2,384,959
Class I (USD)	USD	1,071,070,985	17.66	848,404,096	17.83	430,045,937	14.19	30,314,386
Class I (EUR)	EUR	401,792,420	15.89	318,742,877	17.26	240,909,048	14.63	16,462,733
Class P (USD)	USD	652,008	16.99	654,650	17.06	518,205	13.51	38,370
Class P (EUR)	EUR	4,638,933	11.73	4,533,410	12.68	3,597,465	10.69	336,492
Total net assets	USD	1,696,296,231		1,329,417,917		722,388,874		
State Street EMU ESG Screened Equity Fund								
Class I (EUR)	EUR	2,873,074	28.84	1,520,673	36.45	4,476,427	31.43	142,428
Class P (EUR)	EUR	30,000,888	11.29	33,490,587	14.12	18,354,439	12.05	1,523,126
Class P Distributing (EUR)	EUR	2,200,183	11.06	2,856,687	13.76	2,199,572	11.62	189,367
Total net assets	EUR	35,074,145		37,867,947		25,030,438		
State Street Europe Small Cap ESG Screened Equity Fund								
Class P (EUR)	EUR	25,422,233	11.95	27,813,488	15.77	20,015,878	12.98	1,542,188
Class P Distributing (EUR)	EUR	3,268,609	10.49	1,397,226	13.76	1,065,712	11.14	95,655
Total net assets	EUR	28,690,842		29,210,714		21,081,590		
State Street Emerging Markets Small Cap ESG Screened Equity Fund								
Class A (USD)	USD	1,508,532	11.84	3,632,720	14.40	16,099,821	12.15	1,325,339
Class I (USD)	USD	259,922,063	14.71	322,818,986	17.92	105,210,288	15.14	6,950,262
Class I (EUR)	EUR	5,423,650	10.85	8,937,860	14.21	1,795,481	12.79	140,334
Class P (USD)	USD	117,027	11.73	195,321	14.12	13,372,427	11.80	1,133,708
Total net assets	USD	268,215,458		336,811,208		136,598,739		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Europe ESG Screened Managed Volatility Equity Fund ^(b)								
Class I (EUR)	EUR	98,690,015	23.90	93,533,160	28.92	-	-	-
Class P (EUR)	EUR	15,729	12.10	18,939	14.55	-	-	-
Total net assets	EUR	98,705,744		93,552,099		-		
State Street Global ESG Screened Managed Volatility Equity Fund								
Class A (USD)	USD	3,341,579	14.41	3,300,948	16.22	2,878,010	15.56	184,981
Class B (USD)	USD	10,437,589	21.78	34,223,292	24.64	48,754,891	23.75	2,052,431
Class I (USD)	USD	220,784,746	25.86	69,021,158	29.15	76,938,021	28.01	2,746,698
Class I (EUR)	EUR	76,301,658	15.26	65,968,769	18.51	65,341,481	18.95	3,448,172
Class I Distributing (EUR)	EUR	42,613,557	11.66	31,602,886	13.91	59,103,114	14.05	4,206,059
Class P (USD)	USD	2,256,019	17.50	871,554	19.61	1,154,808	18.75	61,604
Class I (EUR-Portfolio Hedged)	USD	-	-	44,316,885	10.47	123,234,501	10.13	12,168,304
Total net assets	USD	382,318,424		268,772,750		394,061,217		
State Street Global ESG Screened Defensive Equity Fund								
Class B (USD)	USD	10,093,362	13.51	6,065,265	16.19	5,681,186	14.83	383,010
Class B (EUR)	EUR	208,157,312	9.74	202,640,834	12.55	45,295,541	12.26	3,695,514
Class I (USD)	USD	113,839,527	13.85	70,715,875	16.46	77,202,572	14.97	5,155,706
Total net assets	USD	378,625,580		307,223,635		131,225,462		
State Street Europe ESG Screened Defensive Equity Fund ^(b)								
Class I (EUR)	EUR	4,871,431	10.94	5,875,860	13.19	-	-	-
Total net assets	EUR	4,871,431		5,875,860		-		
State Street Global Treasury 1-10 Year Bond Index Fund								
Class I (USD)	USD	2,141,229	10.70	1,569,595	10.10	2,071,959	8.85	234,061
Class I (CHF-Portfolio Hedged)	CHF	51,118,238	10.00	409,729,325	9.77	390,892,440	8.96	43,618,113
Class I (EUR-Portfolio Hedged)	EUR	558,819,489	10.05	1,241,380,484	9.85	1,285,310,983	9.07	141,774,229
Class I Distributing (EUR-Portfolio Hedged)	EUR	22,926,166	10.03	25,078,383	9.79	23,184,018	8.97	2,584,444
Class I Distributing (GBP-Portfolio Hedged)	GBP	20,684,206	10.16	49,525,681	9.98	89,722,806	9.28	9,673,618
Class I (USD-Portfolio Hedged)	USD	462,817,180	10.27	533,139,893	10.14	584,762,518	9.54	61,293,934
Class I Distributing (USD-Portfolio Hedged)	USD	139,938,462	10.27	124,314,514	10.11	137,083,124	9.47	14,473,681
Total net assets	USD	1,402,791,896		2,616,007,765		2,650,831,633		

Statistical Information (continued)

		31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
		Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets Local Currency Government Bond Index Fund								
Class B (USD)	USD	-	-	136,462,831	9.62	111,704,312	8.52	13,112,682
Class B Distributing (GBP)	GBP	-	-	-	-	37,531	10.01	3,748
Class I Distributing (USD)	USD	-	-	3,259,286	9.26	3,902,230	7.86	496,568
Class I (EUR)	EUR	1,012,158,192	9.61	1,175,004,717	9.41	1,287,649,297	8.86	145,272,211
Class I (USD)	USD	208,653,606	10.74	258,610,259	9.76	312,715,642	8.63	36,224,546
Total net assets	USD	1,447,080,114		1,734,537,371		1,802,617,445		
State Street Emerging Markets Opportunities Equity Fund								
Class I (EUR)	EUR	15,581,558	12.31	15,744,671	12.44	8,401,423	10.22	821,848
Class I (USD)	USD	6,706,535	13.41	6,369,490	12.60	100,286	9.71	10,325
Class P (USD)	USD	-	-	1,470,204	9.92	1,083,710	7.60	142,635
Class P (EUR)	EUR	-	-	31,531,663	9.87	23,922,444	8.06	2,969,150
Total net assets	USD	25,771,284		61,602,525		35,681,467		
State Street Global Opportunities Equity Fund								
Class I (USD)	USD	26,948,919	11.85	111,825,945	14.12	104,322,218	11.04	9,447,767
Class B (USD)	USD	-	-	3,426,624	9.79	3,336,251	7.68	434,204
Total net assets	USD	26,948,919		115,252,569		107,658,469		
State Street Sustainable Climate US Corporate Bond Fund								
Class I (USD)	USD	-	-	32,399,124	10.26	26,827,245	8.64	3,103,856
Class I (EUR-NAV Hedged)	EUR	-	-	18,434,721	10.01	89,013,124	8.21	10,841,377
Class S (USD)	USD	-	-	128,263,245	10.26	108,249,805	8.65	12,514,284
Class P (USD)	USD	-	-	341,439	9.99	248,684	8.40	29,601
Total net assets	USD	-		181,967,788		230,324,620		
State Street Sustainable Climate Euro Corporate Bond Fund								
Class B (EUR)	EUR	-	-	-	-	5,619,894	9.04	621,993
Class I (EUR)	EUR	-	-	79,850,303	10.00	81,974,412	8.59	9,543,560
Class I Distributing (EUR)	EUR	-	-	-	-	5,210,162	9.05	575,957
Class S (EUR)	EUR	-	-	125,117,311	10.01	107,551,746	8.60	12,512,360
Class P (EUR)	EUR	-	-	48,776,674	9.94	27,337,597	8.52	3,209,768
Total net assets	EUR	-		253,717,417		227,693,811		

Statistical Information (continued)

	31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Global High Yield Bond Screened Index Fund^(a)							
Class I (USD)	USD	-	99,044	9.90	85,790	8.58	10,000
Class I (CHF-Portfolio Hedged)	CHF	-	88,810,872	9.98	76,178,746	8.58	8,877,297
Class I (EUR-Portfolio Hedged)	EUR	-	15,799,916	9.98	15,184,030	8.61	1,763,432
Class I Distributing (GBP-Portfolio Hedged)	GBP	-	1,868,355	9.96	20,928,390	8.48	2,467,243
Class I (USD-Portfolio Hedged)	USD	-	24,597,686	10.04	17,005,174	8.88	1,914,976
Class I (NOK-Portfolio Hedged)	USD	-	479,489,378	100.99	718,829,151	87.70	8,196,596
Class B (USD)	USD	-	96,855,432	10.03	100,490,900	8.70	11,554,663
Class B (EUR-Portfolio Hedged)	USD	-	13,640,544	10.00	26,855,636	8.64	3,109,767
Total net assets	USD	-	309,408,128		342,931,569		
State Street Emerging Markets ESG Local Currency Government Bond Index Fund							
Class B (USD)	USD	-	-	-	123,728,057	10.08	12,272,417
Class I (USD)	USD	-	98,747,402	10.07	181,482,348	8.90	20,383,701
Total net assets	USD	-	98,747,402		305,210,405		
State Street US Opportunities Equity Fund^(c)							
Class I (USD)	USD	-	-	-	8,337,933	8.34	1,000,000
Total net assets	USD	-	-		8,337,933		
State Street China Opportunities Equity Fund^(c)							
Class I (USD)	USD	-	-	-	7,592,120	7.59	1,000,000
Total net assets	USD	-	-		7,592,120		
State Street Sustainable Climate World Equity Fund^(c)							
Class I (USD)	USD	-	-	-	13,010,977	8.67	1,500,000
Total net assets	USD	-	-		13,010,977		
State Street Sustainable Climate US Equity Fund^(c)							
Class I (USD)	USD	-	-	-	14,291,190	9.86	1,450,000
Total net assets	USD	-	-		14,291,190		

Statistical Information *(continued)*

	31 December 2020		31 December 2021		31 December 2022		Shares Outstanding
	Total NAV	NAV per Share	Total NAV	NAV per Share	Total NAV	NAV per Share	
State Street Emerging Markets Hard Currency Government Bond Index Fund ^{(a), (c)}							
Class B (USD)	USD	-	-	-	50,977,990	10.97	4,646,192
Class I (USD)	USD	-	-	-	101,700	10.97	9,272
Total net assets	USD	-	-	-	51,079,690		

^(a)This Sub-fund changed name during the year. Please refer to Note 13 for further details.

^(b)This Sub-fund was liquidated during the year. Please refer to Note 13 for further details.

^(c)This Sub-fund was launched during the year. Please refer to Note 13 for further details.

Schedule of Investments

as at 31 December 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 - 99.06%				Government Bonds - 99.06% (<i>continued</i>)			
France				France (<i>continued</i>)			
EUR 38,665,000	French Republic Government Bond OAT, zero coupon, 25/02/24	32,951,383	6.12	EUR 7,600,000	French Republic Government Bond OAT, 0.500%, 25/05/40	4,242,186	0.79
EUR 5,750,000	French Republic Government Bond OAT, zero coupon, 25/03/24	5,556,167	1.03	EUR 4,965,000	French Republic Government Bond OAT, 4.500%, 25/04/41	5,740,732	1.06
EUR 5,360,000	French Republic Government Bond OAT, 2.250%, 25/05/24	5,320,711	0.99	EUR 1,210,000	French Republic Government Bond OAT, 2.500%, 25/05/43	1,051,768	0.19
EUR 5,075,000	French Republic Government Bond OAT, 1.750%, 25/11/24	4,974,464	0.92	EUR 3,860,000	French Republic Government Bond OAT, 3.250%, 25/05/45	3,807,967	0.71
EUR 6,525,000	French Republic Government Bond OAT, zero coupon, 25/03/25	6,130,498	1.14	EUR 4,160,000	French Republic Government Bond OAT, 2.000%, 25/05/48	3,215,805	0.60
EUR 6,185,000	French Republic Government Bond OAT, 0.500%, 25/05/25	5,858,370	1.09	EUR 4,240,000	French Republic Government Bond OAT, 1.500%, 25/05/50	2,866,070	0.53
EUR 4,065,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,410,037	0.82	EUR 2,610,000	French Republic Government Bond OAT, 4.000%, 25/04/55	2,938,234	0.54
EUR 4,995,000	French Republic Government Bond OAT, 1.000%, 25/11/25	4,753,891	0.88	EUR 2,205,000	French Republic Government Bond OAT, 4.000%, 25/04/60	2,533,479	0.47
EUR 6,040,000	French Republic Government Bond OAT, 3.500%, 25/04/26	6,167,323	1.14	EUR 2,050,000	French Republic Government Bond OAT, 1.750%, 25/05/66	1,386,292	0.26
EUR 7,155,000	French Republic Government Bond OAT, 0.500%, 25/05/26	6,626,317	1.23	Total France		213,362,606	39.60
EUR 5,290,000	French Republic Government Bond OAT, 0.250%, 25/11/26	4,796,231	0.89	Germany			
EUR 5,320,000	French Republic Government Bond OAT, 1.000%, 25/05/27	4,922,224	0.91	EUR 4,365,000	Bundesobligation, zero coupon, 05/04/24	4,231,431	0.79
EUR 7,565,000	French Republic Government Bond OAT, 2.750%, 25/10/27	7,545,634	1.40	EUR 4,250,000	Bundesobligation, zero coupon, 18/10/24	4,059,515	0.75
EUR 13,050,000	French Republic Government Bond OAT, 0.750%, 25/02/28	8,521,264	1.59	EUR 22,860,000	Bundesobligation, zero coupon, 11/04/25	21,075,980	3.91
EUR 7,840,000	French Republic Government Bond OAT, 0.750%, 25/05/28	7,021,661	1.30	EUR 6,080,000	Bundesobligation, 1.300%, 15/10/27	5,745,078	1.07
EUR 7,935,000	French Republic Government Bond OAT, 0.750%, 25/11/28	7,038,504	1.31	EUR 1,885,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	1,958,949	0.36
EUR 5,635,000	French Republic Government Bond OAT, 5.500%, 25/04/29	6,480,983	1.20	EUR 4,160,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	4,127,760	0.77
EUR 6,580,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,670,447	1.05	EUR 4,085,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	4,029,689	0.75
EUR 5,965,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,901,918	0.91	EUR 4,040,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	3,941,828	0.73
EUR 8,155,000	French Republic Government Bond OAT, 2.500%, 25/05/30	7,946,558	1.47	EUR 5,325,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	5,100,125	0.95
EUR 7,670,000	French Republic Government Bond OAT, 1.500%, 25/05/31	6,871,706	1.27	EUR 5,040,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	4,842,684	0.90
EUR 4,975,000	French Republic Government Bond OAT, 5.750%, 25/10/32	6,087,858	1.13	EUR 5,270,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	4,951,955	0.92
EUR 3,935,000	French Republic Government Bond OAT, 2.000%, 25/11/32	3,569,635	0.66	EUR 5,125,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	4,686,351	0.87
EUR 5,815,000	French Republic Government Bond OAT, 1.250%, 25/05/34	4,725,618	0.88	EUR 5,165,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	4,713,734	0.88
EUR 3,935,000	French Republic Government Bond OAT, 4.750%, 25/04/35	4,508,369	0.84	EUR 2,035,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,371,894	0.44
EUR 5,930,000	French Republic Government Bond OAT, 1.250%, 25/05/36	4,611,287	0.86	EUR 6,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	5,482,500	1.02
EUR 630,000	French Republic Government Bond OAT, 1.250%, 25/05/38	472,651	0.09	EUR 45,875,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	35,636,574	6.60
EUR 3,535,000	French Republic Government Bond OAT, 4.000%, 25/10/38	3,815,149	0.71	EUR 2,535,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,900,446	0.54
EUR 4,095,000	French Republic Government Bond OAT, 1.750%, 25/06/39	3,323,215	0.62				

Schedule of Investments (continued)

as at 31 December 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 - 99.06% (continued)				Government Bonds - 99.06% (continued)			
Germany (continued)				Netherlands			
EUR 5,470,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	4,947,506	0.92	EUR 5,370,000	Netherlands Government Bond, zero coupon, 15/01/24	5,228,071	0.97
EUR 2,345,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,606,913	0.48	EUR 6,150,000	Netherlands Government Bond, 2.000%, 15/07/24	6,085,733	1.13
EUR 5,285,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	4,665,915	0.87	EUR 7,505,000	Netherlands Government Bond, 0.250%, 15/07/25	7,064,757	1.31
EUR 5,460,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	4,776,190	0.89	EUR 32,425,000	Netherlands Government Bond, zero coupon, 15/01/26	25,051,768	4.66
EUR 4,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	3,989,031	0.74	EUR 6,805,000	Netherlands Government Bond, 0.500%, 15/07/26	6,312,046	1.17
EUR 1,100,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,070,388	0.20	EUR 5,840,000	Netherlands Government Bond, 0.750%, 15/07/27	5,362,580	0.99
EUR 1,995,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,466,598	0.46	EUR 4,415,000	Netherlands Government Bond, 5.500%, 15/01/28	4,981,930	0.92
EUR 3,750,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	4,537,050	0.84	EUR 6,180,000	Netherlands Government Bond, 0.750%, 15/07/28	5,566,759	1.03
EUR 5,650,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	4,563,900	0.85	EUR 4,160,000	Netherlands Government Bond, 0.250%, 15/07/29	3,543,530	0.66
EUR 5,175,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	4,803,228	0.89	EUR 5,165,000	Netherlands Government Bond, 0.500%, 15/07/32	4,151,420	0.77
EUR 4,195,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	5,092,143	0.95	EUR 5,220,000	Netherlands Government Bond, 2.500%, 15/01/33	5,041,006	0.94
EUR 4,885,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	5,661,373	1.05	EUR 6,340,000	Netherlands Government Bond, 4.000%, 15/01/37	7,086,091	1.31
EUR 2,390,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	1,896,059	0.35	EUR 5,785,000	Netherlands Government Bond, 0.500%, 15/01/40	3,953,527	0.73
EUR 3,170,000	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	3,848,063	0.71	EUR 6,790,000	Netherlands Government Bond, 3.750%, 15/01/42	7,636,373	1.42
EUR 3,480,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	4,490,383	0.83	EUR 7,260,000	Netherlands Government Bond, 2.750%, 15/01/47	7,249,763	1.35
EUR 3,300,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	3,630,495	0.67	EUR 1,795,000	Netherlands Government Bond, 2.000%, 15/01/54	1,531,117	0.28
EUR 5,350,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	5,290,187	0.98	Total Netherlands		105,846,471	19.64
EUR 5,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	5,432,202	1.01	Total Government Bonds		533,777,966	99.06
EUR 5,780,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	4,423,723	0.82	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		533,777,966	99.06
EUR 5,905,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	3,023,714	0.56	TOTAL INVESTMENTS		533,777,966	99.06
EUR 1,090,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	923,535	0.17	Other Net Assets/(Liabilities)		5,073,854	0.94
EUR 5,410,000	Bundesschatzanweisungen, zero coupon, 15/12/23	5,264,082	0.98	TOTAL NET ASSETS		538,851,820	100.00
EUR 2,815,000	Bundesschatzanweisungen, 0.200%, 14/06/24	2,718,952	0.50				
EUR 3,215,000	Bundesschatzanweisungen, 0.400%, 13/09/24	3,095,338	0.57				
EUR 1,510,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,495,428	0.28				
Total Germany		214,568,889	39.82				

Schedule of Investments

as at 31 December 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 - 99.23%				Government Bonds - 99.23% <i>(continued)</i>			
Austria				Belgium <i>(continued)</i>			
EUR 100,000	Austria Government Bond, 1.850%, 23/05/49	76,090	0.02	EUR 372,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	391,530	0.12
EUR 300,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	252,108	0.08	EUR 1,125,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,060,650	0.31
EUR 380,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	311,220	0.09	EUR 915,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	836,218	0.25
EUR 380,000	Republic of Austria Government Bond, zero coupon, 15/07/24	363,584	0.11	EUR 535,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	466,467	0.14
EUR 835,000	Republic of Austria Government Bond, 1.650%, 21/10/24	815,711	0.24	EUR 1,422,360	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,605,418	0.48
EUR 2,340,000	Republic of Austria Government Bond, zero coupon, 20/04/25	1,861,360	0.55	EUR 600,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	539,502	0.16
EUR 1,040,000	Republic of Austria Government Bond, 1.200%, 20/10/25	995,488	0.30	EUR 660,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	582,120	0.17
EUR 437,000	Republic of Austria Government Bond, 4.850%, 15/03/26	462,958	0.14	EUR 680,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	548,760	0.16
EUR 905,000	Republic of Austria Government Bond, 0.750%, 20/10/26	838,356	0.25	EUR 1,345,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,137,870	0.34
EUR 400,000	Republic of Austria Government Bond, 0.500%, 20/04/27	361,200	0.11	EUR 1,130,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/31	860,043	0.26
EUR 647,050	Republic of Austria Government Bond, 6.250%, 15/07/27	739,300	0.22	EUR 564,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	598,742	0.18
EUR 640,000	Republic of Austria Government Bond, 0.750%, 20/02/28	573,824	0.17	EUR 650,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	500,110	0.15
EUR 590,000	Republic of Austria Government Bond, 0.500%, 20/02/29	506,456	0.15	EUR 530,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	440,006	0.13
EUR 435,000	Republic of Austria Government Bond, 2.400%, 23/05/34	400,939	0.12	EUR 505,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	488,487	0.14
EUR 1,021,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,119,006	0.33	EUR 1,027,435	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,191,660	0.35
EUR 445,000	Republic of Austria Government Bond, 3.150%, 20/06/44	434,409	0.13	EUR 420,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	325,836	0.10
EUR 660,000	Republic of Austria Government Bond, 1.500%, 20/02/47	475,121	0.14	EUR 625,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	511,188	0.15
EUR 510,000	Republic of Austria Government Bond, 0.750%, 20/03/51	282,438	0.08	EUR 100,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	91,320	0.03
EUR 250,000	Republic of Austria Government Bond, 3.800%, 26/01/62	278,925	0.08	EUR 165,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	99,264	0.03
EUR 200,000	Republic of Austria Government Bond, 0.700%, 20/04/71	83,660	0.03	EUR 915,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,006,317	0.30
EUR 195,000	Republic of Austria Government Bond, 1.500%, 02/11/86	109,746	0.03	EUR 505,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	528,179	0.16
EUR 365,000	Republic of Austria Government Bond, 2.100%, 31/12/99	251,266	0.08	EUR 920,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	644,460	0.19
EUR 35,000	Republic of Austria Government Bond, 0.850%, 30/06/20	13,216	0.00	EUR 700,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	485,646	0.14
Total Austria		11,606,381	3.45	EUR 480,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	298,368	0.09
Belgium				EUR 440,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	344,476	0.10
EUR 1,105,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,100,911	0.33	EUR 500,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	380,000	0.11
EUR 475,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	456,190	0.14	EUR 70,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	29,071	0.01
EUR 885,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	844,644	0.25	Total Belgium		18,393,453	5.47

Schedule of Investments (continued)

as at 31 December 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 - 99.23% (continued)				Government Bonds - 99.23% (continued)			
Finland				France (continued)			
EUR 450,000	Finland Government Bond, zero coupon, 15/09/24	428,360	0.13	EUR 3,140,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,905,756	0.86
EUR 115,000	Finland Government Bond, 4.000%, 04/07/25	118,228	0.03	EUR 1,765,000	French Republic Government Bond OAT, 0.250%, 25/11/26	1,599,443	0.48
EUR 250,000	Finland Government Bond, 0.875%, 15/09/25	237,293	0.07	EUR 1,740,000	French Republic Government Bond OAT, 1.000%, 25/05/27	1,607,586	0.48
EUR 355,000	Finland Government Bond, 0.500%, 15/04/26	329,795	0.10	EUR 3,010,000	French Republic Government Bond OAT, 2.750%, 25/10/27	2,999,164	0.89
EUR 670,000	Finland Government Bond, zero coupon, 15/09/26	556,176	0.17	EUR 5,640,000	French Republic Government Bond OAT, 0.750%, 25/02/28	3,701,053	1.10
EUR 250,000	Finland Government Bond, 1.375%, 15/04/27	233,235	0.07	EUR 3,345,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,992,771	0.89
EUR 290,000	Finland Government Bond, 0.500%, 15/09/27	259,509	0.08	EUR 2,910,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,580,297	0.77
EUR 319,000	Finland Government Bond, 2.750%, 04/07/28	315,960	0.09	EUR 2,710,781	French Republic Government Bond OAT, 5.500%, 25/04/29	3,113,603	0.93
EUR 415,000	Finland Government Bond, 0.500%, 15/09/28	361,934	0.11	EUR 2,515,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,166,672	0.64
EUR 380,000	Finland Government Bond, 0.500%, 15/09/29	322,213	0.09	EUR 2,830,000	French Republic Government Bond OAT, zero coupon, 25/11/29	2,323,713	0.69
EUR 165,000	Finland Government Bond, 0.750%, 15/04/31	136,942	0.04	EUR 2,790,000	French Republic Government Bond OAT, 2.500%, 25/05/30	2,716,623	0.81
EUR 750,000	Finland Government Bond, 0.125%, 15/09/31	507,125	0.15	EUR 2,950,000	French Republic Government Bond OAT, 1.500%, 25/05/31	2,640,250	0.79
EUR 345,000	Finland Government Bond, 1.500%, 15/09/32	298,415	0.09	EUR 2,118,385	French Republic Government Bond OAT, 5.750%, 25/10/32	2,584,218	0.77
EUR 280,000	Finland Government Bond, 1.125%, 15/04/34	226,122	0.07	EUR 1,410,000	French Republic Government Bond OAT, 2.000%, 25/11/32	1,278,024	0.38
EUR 60,000	Finland Government Bond, 0.250%, 15/09/40	35,801	0.01	EUR 2,455,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,990,268	0.59
EUR 300,000	Finland Government Bond, 2.625%, 04/07/42	274,131	0.08	EUR 1,778,303	French Republic Government Bond OAT, 4.750%, 25/04/35	2,032,422	0.60
EUR 350,000	Finland Government Bond, 0.500%, 15/04/43	209,650	0.06	EUR 2,975,000	French Republic Government Bond OAT, 1.250%, 25/05/36	2,310,980	0.69
EUR 265,000	Finland Government Bond, 1.375%, 15/04/47	189,827	0.06	EUR 200,000	French Republic Government Bond OAT, 1.250%, 25/05/38	149,820	0.04
Total Finland		5,040,716	1.50	EUR 1,741,663	French Republic Government Bond OAT, 4.000%, 25/10/38	1,874,204	0.56
France				EUR 1,275,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,029,818	0.31
EUR 13,830,000	French Republic Government Bond OAT, zero coupon, 25/02/24	11,813,159	3.51	EUR 1,540,000	French Republic Government Bond OAT, 0.500%, 25/05/40	932,754	0.28
EUR 2,630,000	French Republic Government Bond OAT, zero coupon, 25/03/24	2,538,213	0.75	EUR 2,204,000	French Republic Government Bond OAT, 4.500%, 25/04/41	2,541,212	0.76
EUR 1,800,000	French Republic Government Bond OAT, 2.250%, 25/05/24	1,784,700	0.53	EUR 420,000	French Republic Government Bond OAT, 2.500%, 25/05/43	364,308	0.11
EUR 2,510,000	French Republic Government Bond OAT, 1.750%, 25/11/24	2,458,043	0.73	EUR 1,520,000	French Republic Government Bond OAT, 3.250%, 25/05/45	1,493,552	0.44
EUR 2,600,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,441,140	0.73	EUR 2,065,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,589,018	0.47
EUR 2,110,000	French Republic Government Bond OAT, 0.500%, 25/05/25	1,996,482	0.59	EUR 2,080,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,400,672	0.42
EUR 2,154,924	French Republic Government Bond OAT, 6.000%, 25/10/25	2,334,214	0.69	EUR 1,008,340	French Republic Government Bond OAT, 4.000%, 25/04/55	1,126,618	0.33
EUR 1,695,000	French Republic Government Bond OAT, 1.000%, 25/11/25	1,611,606	0.48				
EUR 2,395,000	French Republic Government Bond OAT, 3.500%, 25/04/26	2,442,661	0.73				

Schedule of Investments (continued)

as at 31 December 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 - 99.23% (continued)				Government Bonds - 99.23% (continued)			
France (continued)				Germany (continued)			
EUR 999,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,142,057	0.34	EUR 1,618,806	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,943,619	0.58
EUR 745,000	French Republic Government Bond OAT, 1.750%, 25/05/66	498,256	0.15	EUR 1,400,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,129,226	0.34
Total France		85,105,350	25.31	EUR 1,170,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	1,084,368	0.32
Germany				EUR 1,365,320	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,655,123	0.49
EUR 925,000	Bundesobligation, zero coupon, 05/04/24	896,177	0.27	EUR 1,435,395	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,661,642	0.49
EUR 1,575,000	Bundesobligation, zero coupon, 18/10/24	1,503,904	0.45	EUR 630,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	499,042	0.15
EUR 7,495,000	Bundesobligation, zero coupon, 11/04/25	6,902,378	2.05	EUR 1,274,074	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,544,356	0.46
EUR 1,950,000	Bundesobligation, 1.300%, 15/10/27	1,840,404	0.55	EUR 1,237,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,593,317	0.48
EUR 683,480	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	708,735	0.21	EUR 816,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	895,903	0.27
EUR 1,170,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,159,833	0.34	EUR 1,452,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,431,498	0.43
EUR 875,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	862,487	0.26	EUR 2,020,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	2,002,487	0.60
EUR 870,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	848,372	0.25	EUR 1,550,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,185,269	0.35
EUR 1,525,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,459,791	0.43	EUR 2,050,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,046,566	0.31
EUR 1,875,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,800,862	0.54	EUR 300,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	253,764	0.07
EUR 2,150,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	2,019,409	0.60	EUR 2,620,000	Bundesschatzanweisungen, zero coupon, 15/12/23	2,549,802	0.76
EUR 1,805,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,649,950	0.49	EUR 850,000	Bundesschatzanweisungen, 0.200%, 14/06/24	820,675	0.24
EUR 1,280,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,167,757	0.35	EUR 670,000	Bundesschatzanweisungen, 0.400%, 13/09/24	644,808	0.19
EUR 926,580	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	1,076,287	0.32	Total Germany		66,566,811	19.80
EUR 1,395,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,273,537	0.38	Ireland			
EUR 13,685,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	10,573,333	3.14	EUR 130,000	Ireland Government Bond, 3.400%, 18/03/24	130,832	0.04
EUR 1,219,388	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,391,175	0.41	EUR 776,000	Ireland Government Bond, 5.400%, 13/03/25	815,731	0.24
EUR 1,630,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,472,852	0.44	EUR 705,000	Ireland Government Bond, 1.000%, 15/05/26	666,930	0.20
EUR 945,827	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	1,046,794	0.31	EUR 580,000	Ireland Government Bond, 0.200%, 15/05/27	488,652	0.14
EUR 1,165,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,028,276	0.31	EUR 765,000	Ireland Government Bond, 0.900%, 15/05/28	689,877	0.21
EUR 1,210,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,057,008	0.31	EUR 430,000	Ireland Government Bond, 1.100%, 15/05/29	383,431	0.11
EUR 1,690,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,433,627	0.43	EUR 575,000	Ireland Government Bond, 2.400%, 15/05/30	554,070	0.17
EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	485,870	0.14	EUR 450,000	Ireland Government Bond, 1.350%, 18/03/31	397,395	0.12
EUR 784,558	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	966,528	0.29	EUR 425,000	Ireland Government Bond, zero coupon, 18/10/31	325,380	0.10
				EUR 150,000	Ireland Government Bond, 0.350%, 18/10/32	115,440	0.03

Schedule of Investments (continued)

as at 31 December 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 - 99.23% (continued)				Government Bonds - 99.23% (continued)			
Ireland (continued)				Italy (continued)			
EUR 220,000	Ireland Government Bond, 1.300%, 15/05/33	183,304	0.05	EUR 769,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	868,316	0.26
EUR 450,000	Ireland Government Bond, 0.400%, 15/05/35	318,105	0.09	EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,320,341	0.39
EUR 440,000	Ireland Government Bond, 1.700%, 15/05/37	359,304	0.11	EUR 730,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	652,540	0.19
EUR 150,000	Ireland Government Bond, 0.550%, 22/04/41	92,610	0.03	EUR 670,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	600,219	0.18
EUR 610,000	Ireland Government Bond, 2.000%, 18/02/45	478,850	0.14	EUR 650,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	609,622	0.18
EUR 490,000	Ireland Government Bond, 1.500%, 15/05/50	331,632	0.10	EUR 1,040,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	963,144	0.29
Total Ireland		6,331,543	1.88	EUR 4,245,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	3,241,375	0.97
Italy				EUR 2,239,705	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	2,501,818	0.74
EUR 5,980,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24	5,524,964	1.65	EUR 270,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	254,556	0.08
EUR 1,590,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,611,147	0.48	EUR 935,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	853,085	0.25
EUR 925,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	907,277	0.27	EUR 1,140,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	940,044	0.28
EUR 450,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 30/05/24	440,406	0.13	EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,604,498	0.48
EUR 540,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	527,364	0.16	EUR 850,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	793,934	0.24
EUR 740,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	745,668	0.22	EUR 570,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	456,308	0.14
EUR 1,090,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,054,913	0.31	EUR 770,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	707,784	0.21
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,231,825	0.37	EUR 1,530,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,426,832	0.42
EUR 1,405,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	1,318,466	0.39	EUR 1,921,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	2,047,709	0.61
EUR 1,729,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,783,342	0.53	EUR 1,470,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,404,203	0.42
EUR 725,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	692,179	0.21	EUR 970,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	793,188	0.24
EUR 850,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	811,053	0.24	EUR 1,670,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,365,592	0.41
EUR 720,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	691,646	0.21	EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,291,099	0.38
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	847,512	0.25	EUR 2,040,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	2,274,376	0.68
EUR 810,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	788,584	0.23	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,019,760	0.30
EUR 1,470,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,405,246	0.42	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,183,350	0.35
EUR 600,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	596,232	0.18	EUR 870,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	723,814	0.21
EUR 2,430,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,124,321	0.63	EUR 987,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,068,457	0.32
EUR 1,508,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,544,644	0.46	EUR 980,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	792,996	0.24
EUR 955,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	890,853	0.26	EUR 1,628,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,646,869	0.49
EUR 910,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	862,489	0.26	EUR 880,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	757,768	0.22

Schedule of Investments (continued)

as at 31 December 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 - 99.23% (continued)				Government Bonds - 99.23% (continued)			
Italy (continued)				Netherlands (continued)			
EUR 350,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	323,334	0.10	EUR 550,000	Netherlands Government Bond, 0.750%, 15/07/28	494,450	0.15
EUR 290,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	197,879	0.06	EUR 630,000	Netherlands Government Bond, 0.250%, 15/07/29	535,437	0.16
EUR 495,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	373,359	0.11	EUR 690,000	Netherlands Government Bond, 0.500%, 15/07/32	553,311	0.17
EUR 1,869,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,733,217	0.51	EUR 922,000	Netherlands Government Bond, 2.500%, 15/01/33	887,794	0.26
EUR 200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	165,858	0.05	EUR 1,018,092	Netherlands Government Bond, 4.000%, 15/01/37	1,134,154	0.34
EUR 1,220,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	977,464	0.29	EUR 675,000	Netherlands Government Bond, 0.500%, 15/01/40	458,123	0.14
EUR 1,264,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,283,769	0.38	EUR 971,000	Netherlands Government Bond, 3.750%, 15/01/42	1,086,840	0.32
EUR 1,090,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	870,409	0.26	EUR 1,435,000	Netherlands Government Bond, 2.750%, 15/01/47	1,425,529	0.42
EUR 1,403,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,429,026	0.42	EUR 350,000	Netherlands Government Bond, 2.000%, 15/01/54	296,205	0.09
EUR 515,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	329,940	0.10	Total Netherlands		15,894,995	4.73
EUR 790,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	779,635	0.23	Spain			
EUR 260,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	144,968	0.04	EUR 1,140,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	883,853	0.26
EUR 1,320,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,042,708	0.31	EUR 627,000	Spain Government Bond, 4.800%, 31/01/24	640,844	0.19
EUR 1,380,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	984,934	0.29	EUR 820,000	Spain Government Bond, 3.800%, 30/04/24	829,856	0.25
EUR 1,220,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	990,030	0.29	EUR 6,860,000	Spain Government Bond, zero coupon, 31/05/24	6,267,602	1.87
EUR 1,075,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	927,639	0.28	EUR 1,015,000	Spain Government Bond, 0.250%, 30/07/24	974,694	0.29
EUR 755,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	495,106	0.15	EUR 1,635,000	Spain Government Bond, 2.750%, 31/10/24	1,628,967	0.48
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	545,340	0.16	EUR 830,000	Spain Government Bond, 1.600%, 30/04/25	804,976	0.24
EUR 540,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	321,122	0.09	EUR 1,636,000	Spain Government Bond, 4.650%, 30/07/25	1,703,534	0.51
EUR 320,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	210,230	0.06	EUR 1,050,000	Spain Government Bond, 2.150%, 31/10/25	1,027,687	0.30
Total Italy		74,689,695	22.21	EUR 1,260,000	Spain Government Bond, 1.950%, 30/04/26	1,217,135	0.36
Netherlands				EUR 1,340,000	Spain Government Bond, 5.900%, 30/07/26	1,468,533	0.44
EUR 680,000	Netherlands Government Bond, zero coupon, 15/01/24	660,348	0.20	EUR 1,530,000	Spain Government Bond, 1.300%, 31/10/26	1,435,094	0.43
EUR 1,080,000	Netherlands Government Bond, 2.000%, 15/07/24	1,067,040	0.32	EUR 930,000	Spain Government Bond, 1.500%, 30/04/27	870,917	0.26
EUR 1,190,000	Netherlands Government Bond, 0.250%, 15/07/25	1,118,957	0.33	EUR 2,135,000	Spain Government Bond, 0.800%, 30/07/27	1,887,408	0.56
EUR 4,005,000	Netherlands Government Bond, zero coupon, 15/01/26	3,149,287	0.94	EUR 1,240,000	Spain Government Bond, 1.450%, 31/10/27	1,146,405	0.34
EUR 1,360,000	Netherlands Government Bond, 0.500%, 15/07/26	1,259,224	0.37	EUR 1,580,000	Spain Government Bond, 1.400%, 30/04/28	1,442,224	0.43
EUR 745,000	Netherlands Government Bond, 0.750%, 15/07/27	682,793	0.20	EUR 1,590,000	Spain Government Bond, 1.400%, 30/07/28	1,444,960	0.43
EUR 963,436	Netherlands Government Bond, 5.500%, 15/01/28	1,085,503	0.32	EUR 1,130,000	Spain Government Bond, 5.150%, 31/10/28	1,241,034	0.37

Schedule of Investments *(continued)*

as at 31 December 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 - 99.23% <i>(continued)</i>			
Spain <i>(continued)</i>			
EUR 1,691,338	Spain Government Bond, 6.000%, 31/01/29	1,947,288	0.58
EUR 1,050,000	Spain Government Bond, 1.450%, 30/04/29	943,436	0.28
EUR 830,000	Spain Government Bond, 0.600%, 31/10/29	696,121	0.21
EUR 1,805,000	Spain Government Bond, 0.500%, 30/04/30	1,437,279	0.42
EUR 1,495,000	Spain Government Bond, 1.950%, 30/07/30	1,354,470	0.40
EUR 1,520,000	Spain Government Bond, 1.250%, 31/10/30	1,299,889	0.39
EUR 820,000	Spain Government Bond, 0.100%, 30/04/31	624,463	0.19
EUR 1,299,000	Spain Government Bond, 5.750%, 30/07/32	1,534,262	0.46
EUR 1,190,000	Spain Government Bond, 2.550%, 31/10/32	1,083,959	0.32
EUR 745,000	Spain Government Bond, 2.350%, 30/07/33	660,435	0.20
EUR 1,290,000	Spain Government Bond, 1.850%, 30/07/35	1,043,855	0.31
EUR 1,637,000	Spain Government Bond, 4.200%, 31/01/37	1,702,005	0.51
EUR 970,000	Spain Government Bond, 0.850%, 30/07/37	641,257	0.19
EUR 1,405,000	Spain Government Bond, 4.900%, 30/07/40	1,596,192	0.47
EUR 795,000	Spain Government Bond, 1.200%, 31/10/40	517,911	0.15
EUR 975,000	Spain Government Bond, 4.700%, 30/07/41	1,076,917	0.32
EUR 100,000	Spain Government Bond, 3.450%, 30/07/43	91,917	0.03
EUR 865,000	Spain Government Bond, 5.150%, 31/10/44	1,019,307	0.30
EUR 1,385,000	Spain Government Bond, 2.900%, 31/10/46	1,175,186	0.35
EUR 1,155,000	Spain Government Bond, 2.700%, 31/10/48	931,265	0.28
EUR 1,105,000	Spain Government Bond, 1.000%, 31/10/50	568,611	0.17
EUR 560,000	Spain Government Bond, 1.900%, 31/10/52	355,219	0.10
EUR 925,000	Spain Government Bond, 3.450%, 30/07/66	807,294	0.24
Total Spain		50,024,261	14.88
Total Government Bonds		333,653,205	99.23
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		333,653,205	99.23
TOTAL INVESTMENTS		333,653,205	99.23
Other Net Assets/(Liabilities)		2,583,283	0.77
TOTAL NET ASSETS		336,236,488	100.00

Schedule of Investments

as at 31 December 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 - 99.73%				Government Bonds - 99.73% <i>(continued)</i>			
France				Italy <i>(continued)</i>			
EUR 3,848,508	French Republic Government Bond OAT, 0.250%, 25/07/24	3,876,563	4.28	EUR 2,820,038	Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	2,864,228	3.17
EUR 2,380,851	French Republic Government Bond OAT, 0.100%, 01/03/25	2,401,517	2.65	EUR 1,340,287	Italy Buoni Poliennali Del Tesoro, 0.150%, 15/05/51	771,161	0.85
EUR 7,845,158	French Republic Government Bond OAT, 0.100%, 01/03/26	7,456,449	8.25	Total Italy		24,246,785	26.78
EUR 4,897,508	French Republic Government Bond OAT, 1.850%, 25/07/27	5,215,014	5.76	Spain			
EUR 2,669,748	French Republic Government Bond OAT, 0.100%, 01/03/28	2,672,605	2.95	EUR 2,687,057	Spain Government Inflation Linked Bond, 1.800%, 30/11/24	2,764,525	3.05
EUR 1,867,230	French Republic Government Bond OAT, 0.100%, 01/03/29	1,811,978	2.00	EUR 2,912,219	Spain Government Inflation Linked Bond, 0.650%, 30/11/27	2,878,728	3.18
EUR 2,148,997	French Republic Government Bond OAT, 3.400%, 25/07/29	2,636,175	2.91	EUR 3,331,562	Spain Government Inflation Linked Bond, 1.000%, 30/11/30	3,304,177	3.65
EUR 3,933,179	French Republic Government Bond OAT, 0.700%, 25/07/30	3,959,060	4.37	EUR 3,175,764	Spain Government Inflation Linked Bond, 0.700%, 30/11/33	2,969,562	3.28
EUR 3,150,948	French Republic Government Bond OAT, 3.150%, 25/07/32	3,855,091	4.26	Total Spain		11,916,992	13.16
EUR 2,121,490	French Republic Government Bond OAT, 0.100%, 25/07/36	1,903,528	2.10	Total Government Bonds		90,283,865	99.73
EUR 2,968,466	French Republic Government Bond OAT, 1.800%, 25/07/40	3,437,780	3.80	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 2,895,957	French Republic Government Bond OAT, 0.100%, 25/07/47	2,460,318	2.72			90,283,865	99.73
Total France		41,686,078	46.05	TOTAL INVESTMENTS		90,283,865	99.73
Germany				Other Net Assets/(Liabilities)			
EUR 3,783,977	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	3,752,759	4.15			246,716	0.27
EUR 4,708,459	Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	4,771,129	5.27	TOTAL NET ASSETS		90,530,581	100.00
EUR 1,288,505	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/33	1,264,062	1.40				
EUR 2,674,571	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	2,646,060	2.92				
Total Germany		12,434,010	13.74				
Italy							
EUR 2,652,024	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	2,733,070	3.02				
EUR 1,919,465	Italy Buoni Poliennali Del Tesoro, 0.650%, 15/05/26	1,858,023	2.05				
EUR 2,858,662	Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	3,034,299	3.35				
EUR 3,169,729	Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	3,065,128	3.39				
EUR 2,647,297	Italy Buoni Poliennali Del Tesoro, 0.400%, 15/05/30	2,317,814	2.56				
EUR 2,902,097	Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	2,627,733	2.90				
EUR 1,949,044	Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/33	1,523,119	1.68				
EUR 3,491,772	Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	3,452,210	3.81				

Schedule of Investments

as at 31 December 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 - 97.48%				Corporate Bonds - 97.48% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
EUR 350,000	APT Pipelines Ltd, 2.000%, 22/03/27	319,326	0.04	EUR 90,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	85,206	0.01
EUR 690,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	645,481	0.09	EUR 130,000	Toyota Finance Australia Ltd, 0.440%, 13/01/28	110,950	0.02
EUR 600,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	539,784	0.07	EUR 180,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	175,597	0.02
EUR 400,000	Australia & New Zealand Banking Group Ltd, 1.125%, 21/11/29	369,904	0.05	EUR 350,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	336,340	0.05
EUR 350,000	Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	334,439	0.05	EUR 90,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	79,359	0.01
EUR 220,000	BHP Billiton Finance Ltd, 3.000%, 29/05/24	219,501	0.03	EUR 480,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	406,243	0.06
EUR 202,000	BHP Billiton Finance Ltd, 3.250%, 24/09/27	199,259	0.03	EUR 290,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	265,492	0.04
EUR 550,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	467,549	0.06	EUR 300,000	Wesfarmers Ltd, 0.954%, 21/10/33	216,075	0.03
EUR 370,000	BHP Billiton Finance Ltd, 3.125%, 29/04/33	335,113	0.05	EUR 480,000	Westpac Banking Corp, 0.875%, 17/04/27	425,146	0.06
EUR 500,000	Brambles Finance Ltd, 2.375%, 12/06/24	491,735	0.07	EUR 315,000	Westpac Banking Corp, 1.450%, 17/07/28	278,630	0.04
EUR 760,000	Commonwealth Bank of Australia, 1.936%, 03/10/29	716,087	0.10	EUR 725,000	Westpac Banking Corp, 0.766%, 13/05/31	613,756	0.09
EUR 480,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	439,819	0.06		Total Australia	13,730,320	1.89
EUR 220,000	Macquarie Group Ltd, 1.250%, 05/03/25	213,248	0.03	Austria			
EUR 195,000	Macquarie Group Ltd, 0.625%, 03/02/27	167,870	0.02	EUR 500,000	BAWAG Group AG, 2.375%, 26/03/29	470,570	0.06
EUR 300,000	Macquarie Group Ltd, 0.943%, 19/01/29	242,952	0.03	EUR 500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 03/09/27	418,620	0.06
EUR 400,000	Macquarie Group Ltd, 0.950%, 21/05/31	295,900	0.04	EUR 200,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	171,238	0.02
EUR 550,000	National Australia Bank Ltd, 0.250%, 20/05/24	528,891	0.07	EUR 300,000	Erste Group Bank AG, 0.375%, 16/04/24	287,469	0.04
EUR 410,000	National Australia Bank Ltd, 0.625%, 18/09/24	392,403	0.05	EUR 300,000	Erste Group Bank AG, 1.000%, 10/06/30	264,237	0.04
EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	278,217	0.04	EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	88,079	0.01
EUR 370,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	328,153	0.05	EUR 400,000	Erste Group Bank AG, 0.250%, 27/01/31	294,620	0.04
EUR 190,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	157,998	0.02	EUR 600,000	Erste Group Bank AG, 1.625%, 08/09/31	518,202	0.07
EUR 100,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	78,098	0.01	EUR 300,000	Erste Group Bank AG, 0.875%, 15/11/32	237,630	0.03
EUR 470,000	Scentre Group Trust 1, 2.250%, 16/07/24	456,379	0.06	EUR 300,000	Erste Group Bank AG, 4.000%, 07/06/33	274,479	0.04
EUR 280,000	Stockland Trust, 1.625%, 27/04/26	248,265	0.03	EUR 200,000	Kommunalkredit Austria AG, 0.250%, 14/05/24	187,130	0.03
EUR 680,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	668,161	0.09	EUR 290,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	267,853	0.04
EUR 620,000	Telstra Corp Ltd, 1.125%, 14/04/26	571,175	0.08	EUR 350,000	OMV AG, zero coupon, 03/07/25	321,342	0.04
EUR 395,000	Telstra Corp Ltd, 1.375%, 26/03/29	341,778	0.05	EUR 550,000	OMV AG, 1.000%, 14/12/26	502,221	0.07
EUR 270,000	Telstra Corp Ltd, 1.000%, 23/04/30	222,931	0.03	EUR 350,000	OMV AG, 1.875%, 04/12/28	320,163	0.04
EUR 500,000	Toyota Finance Australia Ltd, 0.064%, 13/01/25	467,110	0.06	EUR 320,000	OMV AG, 6.250%, perpetual	330,035	0.05
				EUR 400,000	OMV AG, 2.500%, perpetual	356,308	0.05
				EUR 200,000	OMV AG, 2.875%, perpetual	192,848	0.03

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Austria (continued)				Belgium (continued)			
EUR 1,000,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	983,330	0.14	EUR 300,000	Elia System Operator SA/NV, 3.000%, 07/04/29	285,300	0.04
EUR 400,000	Raiffeisen Bank International AG, 1.500%, 12/03/30	333,456	0.05	EUR 600,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	481,512	0.07
EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	325,740	0.04	EUR 190,000	Euroclear Bank SA, 0.125%, 07/07/25	174,882	0.02
EUR 300,000	Raiffeisen Bank International AG, 7.375%, 20/12/32	297,120	0.04	EUR 250,000	Euroclear Bank SA, 3.625%, 13/10/27	247,930	0.03
EUR 500,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	354,350	0.05	EUR 400,000	Euroclear Investments SA, 1.125%, 07/12/26	366,328	0.05
EUR 100,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.250%, 16/04/24	95,456	0.01	EUR 200,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	191,974	0.03
EUR 400,000	UNIQA Insurance Group AG, 6.000%, 27/07/46	399,396	0.05	EUR 500,000	Groupe Bruxelles Lambert SA, 0.125%, 28/01/31	369,535	0.05
EUR 300,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 15/06/42	268,740	0.04	EUR 300,000	KBC Group NV, 1.125%, 25/01/24	294,435	0.04
EUR 280,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	264,776	0.04	EUR 1,000,000	KBC Group NV, 2.875%, 29/06/25	983,340	0.14
Total Austria		8,825,408	1.22	EUR 600,000	KBC Group NV, 0.125%, 10/09/26	538,818	0.07
Belgium				EUR 500,000	KBC Group NV, 0.250%, 01/03/27	440,890	0.06
EUR 500,000	AG Insurance SA, 3.500%, 30/06/47	456,760	0.06	EUR 300,000	KBC Group NV, 4.375%, 23/11/27	301,002	0.04
EUR 1,160,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	1,056,319	0.15	EUR 400,000	KBC Group NV, 1.625%, 18/09/29	371,916	0.05
EUR 400,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	339,508	0.05	EUR 400,000	KBC Group NV, 3.000%, 25/08/30	366,256	0.05
EUR 880,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	811,879	0.11	EUR 690,000	Lonza Finance International NV, 1.625%, 21/04/27	626,879	0.09
EUR 350,000	Anheuser-Busch InBev SA, 3.250%, 24/01/33	329,864	0.05	EUR 300,000	Solvay SA, 2.750%, 02/12/27	288,786	0.04
EUR 1,580,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	1,360,712	0.19	Total Belgium		14,758,963	2.03
EUR 970,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	886,910	0.12	Bermuda			
EUR 500,000	Argenta Spaarbank, 1.000%, 06/02/24	439,322	0.06	EUR 100,000	Fidelity International Ltd, 2.500%, 04/11/26	87,757	0.01
EUR 700,000	Argenta Spaarbank NV, 1.375%, 08/02/29	568,771	0.08	Total Bermuda		87,757	0.01
EUR 480,000	Barry Callebaut Services NV, 2.375%, 24/05/24	473,117	0.06	British Virgin Islands			
EUR 400,000	Belfius Bank SA, 0.375%, 02/09/25	364,820	0.05	EUR 210,000	Global Switch Holdings Ltd, 1.500%, 31/01/24	203,782	0.03
EUR 500,000	Belfius Bank SA, 0.010%, 15/10/25	454,405	0.06	EUR 250,000	Global Switch Holdings Ltd, 2.250%, 31/05/27	233,310	0.03
EUR 100,000	Belfius Bank SA, 0.375%, 13/02/26	89,478	0.01	EUR 550,000	Talent Yield Euro Ltd, 1.000%, 24/09/25	498,223	0.07
EUR 400,000	Belfius Bank SA, zero coupon, 28/08/26	351,748	0.05	Total British Virgin Islands		935,315	0.13
EUR 200,000	Belfius Bank SA, 0.125%, 08/02/28	166,680	0.02	Canada			
EUR 200,000	Brussels Airport Co NV/SA, 1.000%, 03/05/24	191,306	0.03	EUR 220,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	203,249	0.03
EUR 100,000	Elia System Operator SA/NV, 1.500%, 05/09/28	87,581	0.01	EUR 500,000	Bank of Montreal, 2.750%, 15/06/27	472,410	0.07
				EUR 590,000	Bank of Nova Scotia, 0.125%, 04/09/26	512,173	0.07
				EUR 800,000	Bank of Nova Scotia, 0.250%, 01/11/28	638,056	0.09
				EUR 810,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	777,665	0.11
				EUR 550,000	Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	479,567	0.07
				EUR 410,000	Great-West Lifeco Inc, 1.750%, 07/12/26	375,773	0.05
				EUR 400,000	Great-West Lifeco Inc, 4.700%, 16/11/29	409,464	0.06

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Canada (continued)				Denmark (continued)			
EUR 250,000	Magna International Inc, 1.500%, 25/09/27	221,738	0.03	EUR 200,000	Nykredit Realkredit AS, 0.250%, 13/01/26	176,292	0.02
EUR 290,000	Royal Bank of Canada, 0.125%, 23/07/24	276,373	0.04	EUR 500,000	Nykredit Realkredit AS, 0.375%, 17/01/28	402,250	0.06
EUR 400,000	Royal Bank of Canada, 2.125%, 26/04/29	356,260	0.05	Total Denmark		5,282,379	0.73
EUR 470,000	Toronto-Dominion Bank, 0.375%, 25/04/24	452,304	0.06	Estonia			
EUR 500,000	Toronto-Dominion Bank, 0.500%, 18/01/27	434,455	0.06	EUR 400,000	Luminor Bank AS/Estonia, 0.539%, 23/09/26	346,924	0.05
EUR 500,000	Toronto-Dominion Bank, 2.551%, 03/08/27	466,730	0.06	Total Estonia		346,924	0.05
EUR 1,000,000	Toronto-Dominion Bank, 3.631%, 13/12/29	962,700	0.13	Finland			
EUR 500,000	Toronto-Dominion Bank, 3.129%, 03/08/32	454,490	0.06	EUR 485,000	Balder Finland Oyj, 1.375%, 24/05/30	305,366	0.04
EUR 500,000	Total Capital Canada Ltd, 2.125%, 18/09/29	455,635	0.06	EUR 660,000	Elenia Finance OYI, 0.375%, 06/02/27	558,987	0.08
Total Canada		7,949,042	1.10	EUR 385,000	Elisa Oyj, 0.250%, 15/09/27	324,066	0.04
Cayman Islands				EUR 280,000	Elisa OYJ, 0.875%, 17/03/24	271,421	0.04
EUR 550,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	516,334	0.07	EUR 410,000	Kojamo Oyj, 1.500%, 19/06/24	388,877	0.05
EUR 250,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	209,643	0.03	EUR 380,000	Kojamo Oyj, 1.625%, 07/03/25	347,784	0.05
EUR 300,000	CK Hutchison Europe Finance 21 Ltd, 0.750%, 02/11/29	234,228	0.03	EUR 460,000	Kojamo Oyj, 1.875%, 27/05/27	388,401	0.05
EUR 380,000	CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	334,472	0.05	EUR 620,000	Nordea Bank Abp, 0.375%, 28/05/26	562,359	0.08
Total Cayman Islands		1,294,677	0.18	EUR 435,000	Nordea Bank Abp, 1.125%, 16/02/27	393,253	0.05
Denmark				EUR 840,000	Nordea Bank Abp, 0.500%, 14/05/27	720,873	0.10
EUR 540,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	505,969	0.07	EUR 750,000	Nordea Bank Abp, 2.500%, 23/05/29	686,865	0.09
EUR 690,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	680,706	0.09	EUR 200,000	Nordea Bank Abp, 1.000%, 27/06/29	187,062	0.03
EUR 335,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	289,222	0.04	EUR 200,000	Nordea Bank Abp, 2.875%, 24/08/32	182,854	0.03
EUR 200,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	166,034	0.02	EUR 280,000	OP Corporate Bank plc, 0.375%, 19/06/24	266,669	0.04
EUR 170,000	Carlsberg Breweries A/S, 0.625%, 09/03/30	134,509	0.02	EUR 390,000	OP Corporate Bank plc, 0.125%, 01/07/24	371,939	0.05
EUR 100,000	ISS Global A/S, 2.125%, 02/12/24	96,940	0.01	EUR 410,000	OP Corporate Bank plc, 1.000%, 22/05/25	385,986	0.05
EUR 370,000	ISS Global A/S, 0.875%, 18/06/26	327,424	0.05	EUR 335,000	OP Corporate Bank plc, 0.250%, 24/03/26	295,879	0.04
EUR 350,000	ISS Global A/S, 1.500%, 31/08/27	304,231	0.04	EUR 325,000	OP Corporate Bank plc, 0.625%, 27/07/27	275,441	0.04
EUR 200,000	Jyske Bank A/S, 4.625%, 11/04/26	198,462	0.03	EUR 385,000	OP Corporate Bank plc, 0.100%, 16/11/27	322,907	0.04
EUR 355,000	Jyske Bank A/S, 0.050%, 02/09/26	311,747	0.04	EUR 280,000	OP Corporate Bank plc, 0.375%, 16/06/28	222,909	0.03
EUR 200,000	Jyske Bank A/S, 0.250%, 17/02/28	168,514	0.02	EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	77,246	0.01
EUR 110,000	Jyske Bank A/S, 2.250%, 05/04/29	104,946	0.02	EUR 200,000	OP Corporate Bank plc, 0.750%, 24/03/31	147,552	0.02
EUR 305,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	287,764	0.04	EUR 600,000	OP Corporate Bank PLC, 2.875%, 15/12/25	586,524	0.08
EUR 50,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	46,655	0.01	EUR 348,000	OP Corporate Bank PLC, 4.125%, 18/04/27	353,338	0.05
EUR 790,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	725,978	0.10	EUR 550,000	Sampo Oyj, 3.375%, 23/05/49	481,233	0.07
EUR 400,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	354,736	0.05	EUR 280,000	Sato Oyj, 1.375%, 24/02/28	201,600	0.03
				EUR 500,000	Stora Enso Oyj, 2.500%, 07/06/27	472,855	0.07

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Finland (continued)				France (continued)			
EUR 100,000	Stora Enso Oyj, 0.625%, 02/12/30	77,364	0.01	EUR 900,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	893,808	0.12
EUR 200,000	UPM-Kymmene Oyj, 2.250%, 23/05/29	180,708	0.02	EUR 1,900,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	1,723,080	0.24
EUR 400,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	301,968	0.04	EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.000%, 23/05/25	941,120	0.13
Total Finland		10,340,286	1.42	EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	1,117,548	0.15
France				EUR 1,000,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	937,570	0.13
EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	190,906	0.03	EUR 1,200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	1,083,660	0.15
EUR 300,000	Air Liquide Finance SA, 1.875%, 05/06/24	298,980	0.04	EUR 400,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	359,248	0.05
EUR 400,000	Air Liquide Finance SA, 0.750%, 13/06/24	389,940	0.05	EUR 900,000	Banque Federative du Credit Mutuel SA, 3.125%, 14/09/27	875,286	0.12
EUR 500,000	Air Liquide Finance SA, 1.000%, 08/03/27	456,345	0.06	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	613,620	0.08
EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	173,964	0.02	EUR 400,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	321,576	0.04
EUR 500,000	Air Liquide Finance SA, 0.625%, 20/06/30	407,740	0.06	EUR 600,000	Banque Federative du Credit Mutuel SA, 0.625%, 03/11/28	489,246	0.07
EUR 300,000	ALD SA, 4.750%, 13/10/25	305,766	0.04	EUR 300,000	Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	258,816	0.04
EUR 200,000	ALD SA, 4.000%, 05/07/27	199,930	0.03	EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	269,670	0.04
EUR 300,000	Alstom SA, 0.125%, 27/07/27	259,881	0.04	EUR 600,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	599,196	0.08
EUR 100,000	Altarea SCA, 1.750%, 16/01/30	73,800	0.01	EUR 300,000	Banque Federative du Credit Mutuel SA, 3.625%, 14/09/32	287,757	0.04
EUR 400,000	APRR SA, 1.875%, 15/01/25	386,572	0.05	EUR 900,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	856,161	0.12
EUR 300,000	APRR SA, 1.250%, 06/01/27	274,497	0.04	EUR 300,000	BNP Paribas SA, 0.500%, 15/07/25	284,643	0.04
EUR 300,000	APRR SA, 1.250%, 14/01/27	274,005	0.04	EUR 410,000	BNP Paribas SA, 1.500%, 17/11/25	386,618	0.05
EUR 300,000	APRR SA, 1.250%, 18/01/28	268,098	0.04	EUR 710,000	BNP Paribas SA, 1.125%, 11/06/26	648,564	0.09
EUR 400,000	APRR SA, zero coupon, 19/06/28	329,568	0.05	EUR 700,000	BNP Paribas SA, 0.125%, 04/09/26	610,918	0.08
EUR 200,000	Argan SA, 1.011%, 17/11/26	171,802	0.02	EUR 1,400,000	BNP Paribas SA, 2.125%, 23/01/27	1,306,746	0.18
EUR 600,000	Arkema SA, 1.500%, 20/01/25	575,100	0.08	EUR 500,000	BNP Paribas SA, 0.250%, 13/04/27	436,170	0.06
EUR 400,000	Arval Service Lease SA, 4.000%, 22/09/26	398,052	0.06	EUR 400,000	BNP Paribas SA, 0.375%, 14/10/27	345,620	0.05
EUR 500,000	Arval Service Lease SA/France, 3.375%, 04/01/26	487,580	0.07	EUR 1,900,000	BNP Paribas SA, 0.500%, 19/02/28	1,589,975	0.22
EUR 800,000	Auchan Holding SA, 2.625%, 30/01/24	785,088	0.11	EUR 270,000	BNP Paribas SA, 1.500%, 23/05/28	232,276	0.03
EUR 200,000	Auchan Holding SA, 2.375%, 25/04/25	189,402	0.03	EUR 500,000	BNP Paribas SA, 2.750%, 25/07/28	462,740	0.06
EUR 200,000	Autoroutes du Sud de la France SA, 2.950%, 17/01/24	200,658	0.03	EUR 1,400,000	BNP Paribas SA, 1.125%, 17/04/29	1,176,579	0.16
EUR 300,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	277,578	0.04	EUR 700,000	BNP Paribas SA, 1.375%, 28/05/29	580,888	0.08
EUR 300,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	275,811	0.04	EUR 1,000,000	BNP Paribas SA, 3.625%, 01/09/29	956,910	0.13
EUR 800,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	732,760	0.10				
EUR 500,000	Autoroutes du Sud de la France SA, 1.375%, 27/06/28	445,790	0.06				
EUR 750,000	AXA SA, 3.750%, 12/10/30	750,922	0.10				
EUR 800,000	AXA SA, 1.375%, 07/10/41	591,240	0.08				
EUR 1,000,000	AXA SA, 1.875%, 10/07/42	744,290	0.10				
EUR 500,000	AXA SA, 4.250%, 10/03/43	455,655	0.06				
EUR 500,000	AXA SA, 3.375%, 06/07/47	462,445	0.06				
EUR 400,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	386,884	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
France (continued)				France (continued)			
EUR 1,100,000	BNP Paribas SA, 0.875%, 11/07/30	870,612	0.12	EUR 800,000	Cie de Saint-Gobain, 1.875%, 15/03/31	682,328	0.09
EUR 300,000	BNP Paribas SA, 2.375%, 20/11/30	276,858	0.04	EUR 400,000	Cie de Saint-Gobain, 2.625%, 10/08/32	350,084	0.05
EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	313,308	0.04	EUR 600,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	563,706	0.08
EUR 1,000,000	BNP Paribas SA, 2.500%, 31/03/32	883,800	0.12	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	171,074	0.02
EUR 500,000	BNP Paribas SA, 2.100%, 07/04/32	411,730	0.06	EUR 400,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	324,792	0.05
EUR 300,000	Bouygues SA, 2.250%, 29/06/29	269,646	0.04	EUR 700,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	627,137	0.09
EUR 500,000	Bouygues SA, 0.500%, 11/02/30	392,290	0.05	EUR 400,000	CNP Assurances, 0.375%, 08/03/28	318,368	0.04
EUR 600,000	Bouygues SA, 4.625%, 07/06/32	609,324	0.08	EUR 200,000	CNP Assurances, 2.750%, 05/02/29	177,534	0.02
EUR 300,000	Bouygues SA, 3.250%, 30/06/37	253,353	0.04	EUR 100,000	CNP Assurances, 4.250%, 05/06/45	99,033	0.01
EUR 700,000	Bouygues SA, 5.375%, 30/06/42	716,597	0.10	EUR 300,000	CNP Assurances, 2.000%, 27/07/50	242,985	0.03
EUR 300,000	BPCE SA, 1.000%, 15/07/24	289,791	0.04	EUR 200,000	CNP Assurances, 4.000%, perpetual	196,750	0.03
EUR 500,000	BPCE SA, 3.000%, 19/07/24	500,570	0.07	EUR 200,000	Coface SA, 6.000%, 22/09/32	193,630	0.03
EUR 600,000	BPCE SA, 0.625%, 26/09/24	570,462	0.08	EUR 300,000	Covivio, 1.500%, 21/06/27	269,067	0.04
EUR 600,000	BPCE SA, 1.000%, 01/04/25	564,516	0.08	EUR 300,000	Covivio Hotels SACA, 1.875%, 24/09/25	277,557	0.04
EUR 600,000	BPCE SA, 0.625%, 28/04/25	518,316	0.07	EUR 300,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	262,197	0.04
EUR 1,000,000	BPCE SA, 0.250%, 15/01/26	823,025	0.11	EUR 800,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	770,592	0.11
EUR 500,000	BPCE SA, 0.375%, 02/02/26	451,680	0.06	EUR 500,000	Credit Agricole Assurances SA, 4.500%, perpetual	487,075	0.07
EUR 1,200,000	BPCE SA, 0.010%, 14/01/27	1,032,348	0.14	EUR 500,000	Credit Agricole Assurances SA, 4.250%, perpetual	486,230	0.07
EUR 600,000	BPCE SA, 1.750%, 26/04/27	552,180	0.08	EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	183,882	0.03
EUR 1,500,000	BPCE SA, 0.500%, 15/09/27	1,288,624	0.17	EUR 1,000,000	Credit Agricole SA, 1.000%, 22/04/26	931,970	0.13
EUR 300,000	BPCE SA, 1.000%, 05/10/28	257,739	0.04	EUR 500,000	Credit Agricole SA, 4.000%, 12/10/26	497,895	0.07
EUR 300,000	BPCE SA, 1.000%, 14/01/32	226,215	0.03	EUR 800,000	Credit Agricole SA, 1.875%, 20/12/26	736,368	0.10
EUR 100,000	BPCE SA, 2.375%, 26/04/32	86,538	0.01	EUR 1,020,000	Credit Agricole SA, 2.625%, 17/03/27	953,333	0.13
EUR 500,000	BPCE SA, 4.000%, 29/11/32	485,955	0.07	EUR 600,000	Credit Agricole SA, 1.875%, 22/04/27	554,616	0.08
EUR 300,000	Caisse Federale du Credit Mutuel Nord Europe SCFAV, 2.125%, 12/09/26	279,579	0.04	EUR 300,000	Credit Agricole SA, 3.375%, 28/07/27	293,106	0.04
EUR 600,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	625,452	0.09	EUR 300,000	Credit Agricole SA, 0.125%, 09/12/27	248,187	0.03
EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	182,414	0.03	EUR 400,000	Credit Agricole SA, 0.625%, 12/01/28	345,316	0.05
EUR 300,000	Capgemini SE, 0.625%, 23/06/25	280,023	0.04	EUR 800,000	Credit Agricole SA, 0.375%, 20/04/28	654,752	0.09
EUR 400,000	Capgemini SE, 1.625%, 15/04/26	376,276	0.05	EUR 900,000	Credit Agricole SA, 1.750%, 05/03/29	780,435	0.11
EUR 300,000	Capgemini SE, 1.750%, 18/04/28	271,965	0.04				
EUR 400,000	Capgemini SE, 1.125%, 23/06/30	330,816	0.05				
EUR 600,000	Capgemini SE, 2.375%, 15/04/32	528,258	0.07				
EUR 300,000	Carmila SA, 2.125%, 07/03/28	241,389	0.03				
EUR 550,000	Carrefour SA, 1.250%, 03/06/25	518,523	0.07				
EUR 300,000	Carrefour SA, 1.875%, 30/10/26	279,852	0.04				
EUR 200,000	Carrefour SA, 4.125%, 12/10/28	200,084	0.03				
EUR 600,000	Carrefour SA, 2.375%, 30/10/29	535,284	0.07				
EUR 400,000	Cie de Saint-Gobain, 1.625%, 10/08/25	380,416	0.05				
EUR 100,000	Cie de Saint-Gobain, 1.375%, 14/06/27	90,660	0.01				
EUR 300,000	Cie de Saint-Gobain, 2.125%, 10/06/28	275,454	0.04				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
France (continued)				France (continued)			
EUR 400,000	Credit Agricole SA, 2.000%, 25/03/29	343,460	0.05	EUR 600,000	Engie SA, 1.375%, 22/06/28	527,232	0.07
EUR 400,000	Credit Agricole SA, 0.500%, 21/09/29	322,932	0.04	EUR 600,000	Engie SA, 3.500%, 27/09/29	584,610	0.08
EUR 700,000	Credit Agricole SA, 1.625%, 05/06/30	644,693	0.09	EUR 300,000	Engie SA, 1.500%, 13/03/35	218,502	0.03
EUR 400,000	Credit Agricole SA, 1.125%, 12/07/32	304,024	0.04	EUR 600,000	Engie SA, 1.375%, 21/06/39	386,796	0.05
EUR 800,000	Credit Agricole SA, 2.500%, 22/04/34	674,760	0.09	EUR 400,000	Engie SA, 1.875%, 31/12/99	287,728	0.04
EUR 400,000	Credit Agricole SA, 3.875%, 28/11/34	382,220	0.05	EUR 410,000	Engie SA, 5.950%, 16/03/11	410,521	0.06
EUR 500,000	Credit Logement SA, 1.350%, 28/11/29	461,160	0.06	EUR 400,000	Engie SA, 1.500%, perpetual	316,708	0.04
EUR 300,000	Credit Logement SA, 1.081%, 15/02/34	238,260	0.03	EUR 800,000	Engie SA, 3.250%, perpetual	777,752	0.11
EUR 400,000	Credit Mutuel Arkea SA, 1.250%, 31/05/24	387,568	0.05	EUR 600,000	EssilorLuxottica SA, 0.125%, 27/05/25	561,084	0.08
EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	286,689	0.04	EUR 600,000	EssilorLuxottica SA, 0.375%, 05/01/26	552,786	0.08
EUR 200,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	177,394	0.02	EUR 700,000	EssilorLuxottica SA, 0.375%, 27/11/27	611,226	0.08
EUR 400,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	370,716	0.05	EUR 500,000	EssilorLuxottica SA, 0.500%, 05/06/28	432,870	0.06
EUR 200,000	Credit Mutuel Arkea SA, 3.375%, 19/09/27	194,152	0.03	EUR 100,000	Gecina SA, 1.375%, 30/06/27	89,761	0.01
EUR 100,000	Credit Mutuel Arkea SA, 0.375%, 03/10/28	81,219	0.01	EUR 300,000	Gecina SA, 1.625%, 14/03/30	251,535	0.03
EUR 400,000	Credit Mutuel Arkea SA, 3.500%, 09/02/29	375,472	0.05	EUR 400,000	Gecina SA, 2.000%, 30/06/32	323,692	0.04
EUR 400,000	Credit Mutuel Arkea SA, 1.875%, 25/10/29	377,428	0.05	EUR 400,000	Gecina SA, 1.625%, 29/05/34	299,772	0.04
EUR 200,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	157,300	0.02	EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	95,437	0.01
EUR 400,000	Credit Mutuel Arkea SA, 0.875%, 25/10/31	288,602	0.04	EUR 300,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	275,589	0.04
EUR 300,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	295,227	0.04	EUR 400,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	346,312	0.05
EUR 100,000	Danone SA, 1.250%, 30/05/24	97,401	0.01	EUR 300,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	245,550	0.03
EUR 800,000	Danone SA, 0.709%, 03/11/24	767,552	0.11	EUR 300,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	240,486	0.03
EUR 500,000	Danone SA, 1.125%, 14/01/25	478,555	0.07	EUR 500,000	Holdings d'Infrastructures de Transport SASU, 1.475%, 18/01/31	389,660	0.05
EUR 600,000	Danone SA, zero coupon, 01/12/25	545,934	0.08	EUR 300,000	HSBC France SA, 0.250%, 17/05/24	288,276	0.04
EUR 300,000	Danone SA, 0.395%, 10/06/29	246,810	0.03	EUR 1,000,000	HSBC France SA, 0.100%, 03/09/27	852,630	0.12
EUR 500,000	Danone SA, 3.071%, 07/09/32	478,565	0.07	EUR 500,000	HSBC France SA, 1.375%, 04/09/28	442,050	0.06
EUR 300,000	Danone SA, 1.000%, perpetual	251,565	0.04	EUR 400,000	lcade Sante SAS, 1.125%, 17/11/25	359,504	0.05
EUR 700,000	Dassault Systemes SE, 0.125%, 16/09/26	622,244	0.09	EUR 500,000	lcade Sante SAS, 1.750%, 10/06/26	447,720	0.06
EUR 300,000	Edenred, 1.375%, 10/03/25	285,102	0.04	EUR 400,000	lcade Sante SAS, 1.375%, 17/09/30	293,116	0.04
EUR 100,000	Edenred, 1.875%, 06/03/26	95,443	0.01	EUR 200,000	Imerys SA, 2.000%, 10/12/24	194,252	0.03
EUR 200,000	Edenred, 1.875%, 30/03/27	187,850	0.03	EUR 300,000	Imerys SA, 1.500%, 15/01/27	270,111	0.04
EUR 700,000	Edenred, 1.375%, 18/06/29	602,294	0.08	EUR 200,000	Imerys SA, 1.875%, 31/03/28	176,350	0.02
EUR 100,000	Engie SA, 0.875%, 19/09/25	93,097	0.01	EUR 300,000	Imerys SA, 1.000%, 15/07/31	206,688	0.03
EUR 1,000,000	Engie SA, 2.375%, 19/05/26	960,640	0.13	EUR 400,000	Indigo Group SAS, 1.625%, 19/04/28	344,600	0.05
EUR 100,000	Engie SA, zero coupon, 04/03/27	85,545	0.01				
EUR 600,000	Engie SA, 0.375%, 11/06/27	517,134	0.07				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
France (continued)				France (continued)			
EUR 400,000	Kering SA, 2.750%, 08/04/24	400,456	0.06	EUR 500,000	Pernod Ricard SA, 1.375%, 07/04/29	437,975	0.06
EUR 100,000	Kering SA, 1.250%, 10/05/26	93,954	0.01	EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	437,795	0.06
EUR 500,000	Klepierre SA, 1.875%, 19/02/26	464,930	0.06	EUR 400,000	Pernod Ricard SA, 0.875%, 24/10/31	312,008	0.04
EUR 300,000	Klepierre SA, 2.000%, 12/05/29	250,581	0.03	EUR 300,000	Pernod Ricard SA, 3.750%, 02/11/32	296,625	0.04
EUR 500,000	Klepierre SA, 0.875%, 17/02/31	364,600	0.05	EUR 600,000	Peugeot SA, 2.000%, 20/03/25	576,918	0.08
EUR 300,000	Klepierre SA, 1.250%, 29/09/31	219,732	0.03	EUR 700,000	Peugeot SA, 2.750%, 15/05/26	669,928	0.09
EUR 500,000	Klepierre SA, 1.625%, 13/12/32	364,995	0.05	EUR 235,000	PSA Banque France SA, 0.625%, 21/06/24	224,376	0.03
EUR 400,000	La Mondiale SAM, 2.125%, 23/06/31	305,376	0.04	EUR 300,000	PSA Banque France SA, zero coupon, 22/01/25	276,393	0.04
EUR 570,000	La Mondiale SAM, 5.050%, perpetual	564,300	0.08	EUR 180,000	RCI Banque SA, 1.375%, 08/03/24	175,187	0.02
EUR 300,000	Legrand SA, 1.000%, 06/03/26	274,185	0.04	EUR 250,000	RCI Banque SA, 2.000%, 11/07/24	243,185	0.03
EUR 200,000	Legrand SA, 1.875%, 16/12/27	183,084	0.03	EUR 500,000	RCI Banque SA, 4.125%, 01/12/25	496,365	0.07
EUR 300,000	Legrand SA, 0.625%, 24/06/28	253,227	0.04	EUR 280,000	RCI Banque SA, 1.750%, 10/04/26	256,057	0.04
EUR 300,000	Legrand SA, 0.375%, 06/10/31	226,818	0.03	EUR 400,000	SANEF SA, 1.875%, 16/03/26	371,604	0.05
EUR 800,000	L'Oreal SA, 0.875%, 29/06/26	742,840	0.10	EUR 500,000	Sanofi, 0.625%, 05/04/24	485,755	0.07
EUR 245,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	238,745	0.03	EUR 700,000	Sanofi, 1.000%, 01/04/25	669,088	0.09
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	667,065	0.09	EUR 600,000	Sanofi, 1.500%, 22/09/25	573,288	0.08
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	637,434	0.09	EUR 900,000	Sanofi, 0.500%, 13/01/27	807,543	0.11
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	343,788	0.05	EUR 600,000	Sanofi, 1.125%, 05/04/28	537,588	0.07
EUR 100,000	Mercialys SA, 1.800%, 27/02/26	85,202	0.01	EUR 600,000	Sanofi, 0.875%, 21/03/29	521,016	0.07
EUR 500,000	Mercialys SA, 2.500%, 28/02/29	380,730	0.05	EUR 500,000	Sanofi, 1.250%, 06/04/29	442,790	0.06
EUR 400,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, 0.625%, 21/06/27	329,708	0.05	EUR 350,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	324,201	0.05
EUR 500,000	Nerval SAS, 3.625%, 20/07/28	452,405	0.06	EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	90,897	0.01
EUR 300,000	Nerval SAS, 2.875%, 14/04/32	239,553	0.03	EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	362,300	0.05
EUR 300,000	Orange SA, 1.125%, 15/07/24	291,285	0.04	EUR 700,000	Schneider Electric SE, 1.375%, 21/06/27	640,514	0.09
EUR 300,000	Orange SA, 1.000%, 12/05/25	283,446	0.04	EUR 500,000	Schneider Electric SE, 0.250%, 11/03/29	419,770	0.06
EUR 400,000	Orange SA, 1.000%, 12/09/25	374,812	0.05	EUR 400,000	SCOR SE, 3.000%, 08/06/46	367,000	0.05
EUR 400,000	Orange SA, zero coupon, 29/06/26	354,528	0.05	EUR 300,000	SCOR SE, 3.625%, 27/05/48	274,245	0.04
EUR 300,000	Orange SA, 1.250%, 07/07/27	271,140	0.04	EUR 400,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	371,364	0.05
EUR 200,000	Orange SA, 1.500%, 09/09/27	182,204	0.03	EUR 300,000	Societe Fonciere Lyonnaise SA, 1.500%, 05/06/27	260,787	0.04
EUR 100,000	Orange SA, 1.375%, 20/03/28	89,466	0.01	EUR 300,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	240,477	0.03
EUR 400,000	Orange SA, 1.875%, 12/09/30	350,184	0.05	EUR 600,000	Societe Generale SA, 2.625%, 27/02/25	584,412	0.08
EUR 300,000	Orange SA, 3.625%, 16/11/31	294,111	0.04	EUR 1,800,000	Societe Generale SA, 0.125%, 24/02/26	1,580,682	0.22
EUR 400,000	Orange SA, 2.375%, 18/05/32	357,996	0.05	EUR 800,000	Societe Generale SA, 1.125%, 21/04/26	706,322	0.10
EUR 500,000	Orange SA, 0.500%, 04/09/32	362,525	0.05	EUR 600,000	Societe Generale SA, 0.875%, 01/07/26	535,014	0.07
EUR 857,000	Orange SA, 8.125%, 28/01/33	1,116,157	0.15				
EUR 200,000	Orange SA, 1.200%, 11/07/34	147,762	0.02				
EUR 410,000	Orange SA, 5.000%, perpetual	410,459	0.06				
EUR 690,000	Orange SA, 5.250%, perpetual	694,319	0.10				
EUR 600,000	Orange SA, 1.375%, perpetual	467,304	0.06				
EUR 400,000	Orange SA, 1.750%, perpetual	326,448	0.05				
EUR 400,000	Orange SA, 2.375%, perpetual	377,808	0.05				
EUR 400,000	Pernod Ricard SA, 2.125%, 27/09/24	391,600	0.05				
EUR 500,000	Pernod Ricard SA, 1.500%, 18/05/26	468,480	0.06				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
France (continued)				France (continued)			
EUR 300,000	Societe Generale SA, 4.000%, 16/11/27	299,793	0.04	EUR 600,000	Total Capital International SA, 1.491%, 04/09/30	516,072	0.07
EUR 700,000	Societe Generale SA, 0.625%, 02/12/27	601,517	0.08	EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	80,885	0.01
EUR 900,000	Societe Generale SA, 1.750%, 22/03/29	765,153	0.11	EUR 1,300,000	Total Capital International SA, 1.994%, 08/04/32	1,131,169	0.16
EUR 1,000,000	Societe Generale SA, 2.625%, 30/05/29	926,760	0.13	EUR 480,000	Total Capital SA, 5.125%, 26/03/24	492,298	0.07
EUR 400,000	Societe Generale SA, 0.875%, 24/09/29	315,764	0.04	EUR 1,070,000	Total SA, 2.625%, perpetual	1,001,456	0.14
EUR 600,000	Societe Generale SA, 1.250%, 12/06/30	474,690	0.07	EUR 440,000	Total SA, 3.369%, perpetual	411,052	0.06
EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	262,974	0.04	EUR 970,000	Total SA, 1.750%, perpetual	914,875	0.13
EUR 800,000	Societe Generale SA, 4.250%, 06/12/30	779,359	0.11	EUR 500,000	UMG Groupe VVY, 1.625%, 02/07/29	414,395	0.06
EUR 200,000	Societe Generale SA, 5.250%, 06/09/32	200,152	0.03	EUR 350,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	327,463	0.05
EUR 480,000	Sodexo SA, 0.750%, 27/04/25	454,306	0.06	EUR 500,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	477,555	0.07
EUR 320,000	Sodexo SA, 0.750%, 14/04/27	286,074	0.04	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	551,970	0.08
EUR 545,000	Sodexo SA, 1.000%, 17/07/28	476,465	0.07	EUR 410,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	372,669	0.05
EUR 200,000	Sodexo SA, 1.000%, 27/04/29	169,454	0.02	EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	399,740	0.06
EUR 100,000	Suez, 5.500%, 22/07/24	102,782	0.01	EUR 500,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	349,330	0.05
EUR 500,000	Suez, 1.750%, 10/09/25	477,975	0.07	EUR 700,000	Unibail-Rodamco-Westfield SE, 1.375%, 25/05/33	497,630	0.07
EUR 100,000	Suez, 1.625%, 17/09/30	85,156	0.01	EUR 600,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	438,906	0.06
EUR 400,000	Suez, 0.500%, 14/10/31	299,408	0.04	EUR 480,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	349,008	0.05
EUR 300,000	Suez, 1.625%, 21/09/32	241,236	0.03	EUR 280,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	204,014	0.03
EUR 700,000	Suez, 1.250%, 14/05/35	503,447	0.07	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	216,150	0.03
EUR 200,000	Suez, 1.625%, perpetual	172,316	0.02	EUR 400,000	Veolia Environnement SA, zero coupon, 09/06/26	354,048	0.05
EUR 500,000	Suez, 2.875%, perpetual	485,205	0.07	EUR 1,100,000	Veolia Environnement SA, 4.625%, 30/03/27	1,140,040	0.16
EUR 300,000	Suez SACA, 4.625%, 03/11/28	302,655	0.04	EUR 450,000	Veolia Environnement SA, 6.125%, 25/11/33	519,574	0.07
EUR 300,000	Suez SACA, 5.000%, 03/11/32	306,021	0.04	EUR 500,000	Vinci SA, zero coupon, 27/11/28	412,080	0.06
EUR 500,000	Suez SACA, 2.875%, 24/05/34	419,595	0.06	EUR 500,000	Vinci SA, 1.625%, 18/01/29	452,055	0.06
EUR 400,000	TDF Infrastructure SAS, 2.500%, 07/04/26	364,772	0.05	EUR 400,000	Vinci SA, 3.375%, 17/10/32	385,600	0.05
EUR 600,000	TDF Infrastructure SASU, 1.750%, 01/12/29	453,858	0.06	EUR 490,000	WPP Finance SA, 2.375%, 19/05/27	456,871	0.06
EUR 100,000	Teleperformance, 1.875%, 02/07/25	94,160	0.01	Total France		146,571,063	20.20
EUR 700,000	Teleperformance, 3.750%, 24/06/29	659,848	0.09	Germany			
EUR 200,000	Tikehau Capital SCA, 2.250%, 14/10/26	178,284	0.02	EUR 500,000	Aareal Bank AG, 4.500%, 25/07/25	500,390	0.07
EUR 400,000	Tikehau Capital SCA, 1.625%, 31/03/29	300,936	0.04	EUR 200,000	adidas AG, 3.000%, 21/11/25	197,712	0.03
EUR 300,000	Total Capital International SA, 0.625%, 04/10/24	286,401	0.04	EUR 200,000	adidas AG, 3.125%, 21/11/29	194,508	0.03
EUR 600,000	Total Capital International SA, 1.375%, 19/03/25	574,482	0.08	EUR 210,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	183,737	0.02
EUR 600,000	Total Capital International SA, 2.875%, 19/11/25	594,312	0.08	EUR 490,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	454,107	0.06
EUR 500,000	Total Capital International SA, 1.491%, 08/04/27	461,345	0.06				
EUR 800,000	Total Capital International SA, 1.375%, 04/10/29	693,400	0.10				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Germany (continued)				Germany (continued)			
EUR 600,000	Allianz SE, 4.597%, 07/09/38	583,560	0.08	EUR 320,000	Daimler AG, 2.375%, 22/05/30	295,309	0.04
EUR 500,000	Allianz SE, 2.241%, 07/07/45	466,660	0.06	EUR 190,000	Daimler AG, 1.125%, 06/11/31	153,136	0.02
EUR 400,000	Allianz SE, 1.301%, 25/09/49	311,088	0.04	EUR 780,000	Daimler AG, 0.750%, 11/03/33	580,843	0.08
EUR 800,000	Allianz SE, 2.121%, 08/07/50	645,152	0.09	EUR 1,010,000	Daimler AG, 2.125%, 03/07/37	823,089	0.11
EUR 800,000	Allianz SE, 4.252%, 05/07/52	733,472	0.10	EUR 400,000	Deutsche Bank AG, 2.750%, 17/02/25	393,300	0.05
EUR 500,000	Allianz SE, 3.375%, perpetual	481,865	0.07	EUR 300,000	Deutsche Bank AG, 4.500%, 19/05/26	294,909	0.04
EUR 400,000	alstria office REIT-AG, 0.500%, 26/09/25	319,896	0.04	EUR 1,100,000	Deutsche Bank AG, 1.625%, 20/01/27	968,660	0.13
EUR 100,000	alstria office REIT-AG, 1.500%, 23/06/26	78,468	0.01	EUR 700,000	Deutsche Bank AG, 4.000%, 29/11/27	639,411	0.09
EUR 200,000	alstria office REIT-AG, 1.500%, 15/11/27	142,428	0.02	EUR 700,000	Deutsche Bank AG, 1.750%, 17/01/28	596,841	0.08
EUR 480,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	442,118	0.06	EUR 900,000	Deutsche Bank AG, 1.875%, 23/02/28	786,285	0.11
EUR 500,000	BASF SE, 0.750%, 17/03/26	463,075	0.06	EUR 600,000	Deutsche Bank AG, 3.250%, 24/05/28	553,260	0.08
EUR 300,000	BASF SE, 1.500%, 17/03/31	252,942	0.03	EUR 1,000,000	Deutsche Bank AG, 5.000%, 05/09/30	966,300	0.13
EUR 800,000	BASF SE, 3.750%, 29/06/32	785,120	0.11	EUR 900,000	Deutsche Bank AG, 1.750%, 19/11/30	704,061	0.10
EUR 550,000	BASF SE, 1.625%, 15/11/37	402,996	0.06	EUR 400,000	Deutsche Bank AG, 5.625%, 19/05/31	389,888	0.05
EUR 700,000	Berlin Hyp AG, 1.250%, 22/01/25	665,581	0.09	EUR 350,000	Deutsche Boerse AG, 1.625%, 08/10/25	340,253	0.05
EUR 100,000	Berlin Hyp AG, 1.000%, 05/02/26	91,980	0.01	EUR 200,000	Deutsche Boerse AG, zero coupon, 22/02/26	180,094	0.02
EUR 300,000	Berlin Hyp AG, 1.125%, 25/10/27	264,885	0.04	EUR 465,000	Deutsche Boerse AG, 1.125%, 26/03/28	422,364	0.06
EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	267,942	0.04	EUR 300,000	Deutsche Boerse AG, 1.500%, 04/04/32	249,336	0.03
EUR 300,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	291,102	0.04	EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	424,335	0.06
EUR 600,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	511,344	0.07	EUR 500,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	480,720	0.07
EUR 350,000	Commerzbank AG, 1.125%, 24/05/24	338,863	0.05	EUR 590,000	Deutsche Post AG, 1.625%, 05/12/28	541,579	0.07
EUR 400,000	Commerzbank AG, 0.250%, 16/09/24	375,092	0.05	EUR 375,000	Deutsche Telekom AG, 0.875%, 25/03/26	348,802	0.05
EUR 300,000	Commerzbank AG, 1.125%, 19/09/25	273,267	0.04	EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	177,118	0.02
EUR 390,000	Commerzbank AG, 1.000%, 04/03/26	357,509	0.05	EUR 300,000	Deutsche Telekom AG, 2.250%, 29/03/39	234,516	0.03
EUR 300,000	Commerzbank AG, 0.750%, 24/03/26	274,158	0.04	EUR 200,000	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH, 2.500%, 25/01/27	148,296	0.02
EUR 400,000	Commerzbank AG, 1.125%, 22/06/26	352,484	0.05	EUR 300,000	E.ON SE, 0.875%, 22/05/24	290,940	0.04
EUR 300,000	Commerzbank AG, 0.875%, 22/01/27	256,350	0.03	EUR 225,000	E.ON SE, 0.125%, 18/01/26	203,420	0.03
EUR 500,000	Commerzbank AG, 3.000%, 14/09/27	465,100	0.06	EUR 550,000	E.ON SE, 0.250%, 24/10/26	491,249	0.07
EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	172,298	0.02	EUR 350,000	E.ON SE, 0.750%, 20/02/28	304,094	0.04
EUR 500,000	Commerzbank AG, 4.625%, 21/03/28	488,600	0.07	EUR 500,000	E.ON SE, 0.100%, 19/12/28	404,640	0.06
EUR 500,000	Continental AG, 3.625%, 30/11/27	486,015	0.07	EUR 690,000	E.ON SE, 1.625%, 22/05/29	603,957	0.08
EUR 350,000	Covestro AG, 1.750%, 25/09/24	337,792	0.05	EUR 415,000	E.ON SE, 0.875%, 18/10/34	293,625	0.04
EUR 410,000	Covestro AG, 1.375%, 12/06/30	326,479	0.04	EUR 500,000	EEW Energy from Waste GmbH, 0.361%, 30/06/26	430,290	0.06
EUR 220,000	Daimler AG, zero coupon, 08/02/24	212,621	0.03				
EUR 300,000	Daimler AG, 1.875%, 08/07/24	294,681	0.04				
EUR 190,000	Daimler AG, 1.500%, 09/03/26	179,529	0.02				
EUR 740,000	Daimler AG, 2.000%, 22/08/26	706,974	0.10				
EUR 870,000	Daimler AG, 1.500%, 03/07/29	768,810	0.11				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Eurogrid GmbH, 1.500%, 18/04/28	177,074	0.02	EUR 700,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	523,264	0.07
EUR 700,000	Eurogrid GmbH, 3.279%, 05/09/31	668,248	0.10	EUR 700,000	Robert Bosch GmbH, 1.750%, 08/07/24	684,138	0.09
EUR 500,000	Evonik Industries AG, 2.250%, 25/09/27	465,435	0.06	EUR 300,000	SAP SE, 1.000%, 13/03/26	280,665	0.04
EUR 350,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	329,977	0.05	EUR 400,000	SAP SE, 0.125%, 18/05/26	360,536	0.05
EUR 410,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	317,758	0.04	EUR 400,000	SAP SE, 1.375%, 13/03/30	349,112	0.05
EUR 150,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	150,561	0.02	EUR 1,000,000	SAP SE, 1.625%, 10/03/31	868,520	0.12
EUR 500,000	Fresenius SE & Co KGaA, 1.875%, 24/05/25	472,440	0.06	EUR 400,000	Talanx AG, 2.500%, 23/07/26	383,636	0.05
EUR 500,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	491,675	0.07	EUR 200,000	Talanx AG, 4.000%, 25/10/29	198,538	0.03
EUR 410,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	362,223	0.05	EUR 300,000	Talanx AG, 2.250%, 05/12/47	256,743	0.04
EUR 500,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	483,860	0.07	EUR 600,000	Vantage Towers AG, 0.375%, 31/03/27	555,300	0.08
EUR 500,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	425,565	0.06	EUR 600,000	Vantage Towers AG, 0.750%, 31/03/30	550,548	0.08
EUR 400,000	Hamburg Commercial Bank AG, 0.500%, 22/09/26	339,808	0.05	EUR 500,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	493,440	0.07
EUR 600,000	Hannover Rueck SE, 1.125%, 09/10/39	457,968	0.06	EUR 500,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	500,190	0.07
EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	191,134	0.03	EUR 200,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	196,000	0.03
EUR 410,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	342,571	0.05	EUR 155,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	142,698	0.02
EUR 500,000	Infineon Technologies AG, 1.625%, 24/06/29	432,210	0.06	EUR 1,100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	1,024,287	0.14
EUR 400,000	Lanxess AG, 0.625%, 01/12/29	307,620	0.04	EUR 430,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	394,452	0.05
EUR 400,000	LEG Immobilien AG, 1.250%, 23/01/24	385,804	0.05	EUR 690,000	Volkswagen Financial Services AG, 2.250%, 16/10/26	646,682	0.09
EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	73,684	0.01	EUR 345,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	287,737	0.04
EUR 300,000	LEG Immobilien SE, 0.375%, 17/01/26	262,521	0.04	EUR 275,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	227,420	0.03
EUR 200,000	LEG Immobilien SE, 0.875%, 17/01/29	157,138	0.02	EUR 760,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	734,472	0.10
EUR 400,000	LEG Immobilien SE, 1.000%, 19/11/32	264,040	0.04	EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	282,126	0.04
EUR 200,000	LEG Immobilien SE, 1.500%, 17/01/34	133,686	0.02	EUR 265,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	233,828	0.03
EUR 700,000	Merck Financial Services GmbH, 1.875%, 15/06/26	666,463	0.09	EUR 190,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	172,062	0.02
EUR 700,000	Merck Financial Services GmbH, 2.375%, 15/06/30	646,093	0.09	EUR 400,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	345,896	0.05
EUR 350,000	Merck KGaA, 3.375%, 12/12/74	343,920	0.05	EUR 300,000	Vonovia SE, zero coupon, 01/12/25	262,794	0.04
EUR 300,000	Merck KGaA, 1.625%, 25/06/79	282,489	0.04	EUR 200,000	Vonovia SE, 4.750%, 23/05/27	197,340	0.03
EUR 200,000	Merck KGaA, 2.875%, 25/06/79	177,976	0.02	EUR 600,000	Vonovia SE, 0.375%, 16/06/27	491,262	0.07
EUR 500,000	Muenchener Hypothekenbank eG, 0.875%, 11/07/24	481,450	0.07	EUR 300,000	Vonovia SE, 1.875%, 28/06/28	254,934	0.03
EUR 200,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	158,724	0.02	EUR 600,000	Vonovia SE, 0.625%, 14/12/29	439,176	0.06
				EUR 200,000	Vonovia SE, 5.000%, 23/11/30	195,938	0.03
				EUR 400,000	Vonovia SE, 1.000%, 16/06/33	263,812	0.04
				EUR 350,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	297,486	0.04
				Total Germany		54,658,817	7.53

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Guernsey				Ireland (continued)			
EUR 350,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	274,372	0.04	EUR 200,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	178,310	0.02
EUR 300,000	Sirius Real Estate Ltd, 1.125%, 22/06/26	233,247	0.03	EUR 200,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	138,560	0.02
EUR 200,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	135,834	0.02	EUR 350,000	Fresenius Finance Ireland PLC, 3.000%, 30/01/32	287,851	0.04
Total Guernsey		643,453	0.09	EUR 150,000	Johnson Controls International PLC, 1.375%, 25/02/25	142,965	0.02
Iceland				EUR 535,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	407,713	0.06
EUR 400,000	Arion Banki HF, 0.625%, 27/05/24	366,092	0.05	EUR 480,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	467,078	0.06
EUR 200,000	Arion Banki HF, 4.875%, 21/12/24	192,472	0.03	EUR 400,000	Linde PLC, 1.000%, 31/03/27	291,638	0.05
Total Iceland		558,564	0.08	EUR 500,000	Linde PLC, 1.375%, 31/03/31	425,465	0.06
Ireland				EUR 700,000	Linde PLC, 1.625%, 31/03/35	561,288	0.08
EUR 270,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	252,604	0.03	EUR 250,000	PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	224,905	0.03
EUR 190,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	165,258	0.02	EUR 410,000	Ryanair DAC, 2.875%, 15/09/25	397,675	0.05
EUR 350,000	AIB Group PLC, 2.250%, 03/07/25	332,122	0.05	EUR 400,000	Ryanair DAC, 0.875%, 25/05/26	357,280	0.05
EUR 500,000	AIB Group PLC, 3.625%, 04/07/26	485,045	0.07	EUR 300,000	Smurfit Kappa Treasury ULC, 0.500%, 22/09/29	232,695	0.03
EUR 290,000	Atlas Copco Finance DAC, 0.125%, 03/09/29	230,260	0.03	EUR 300,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	209,745	0.03
EUR 395,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	369,534	0.05	EUR 525,000	Transmission Finance DAC, 0.375%, 18/06/28	413,606	0.06
EUR 500,000	Bank of Ireland Group PLC, 1.875%, 05/06/26	464,075	0.06	EUR 300,000	Vodafone International Financing DAC, 3.750%, 02/12/34	282,957	0.04
EUR 600,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	514,212	0.07	EUR 390,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	306,684	0.04
EUR 300,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	273,510	0.04	Total Ireland		11,609,623	1.60
EUR 280,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	270,732	0.04	Italy			
EUR 380,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	330,440	0.05	EUR 390,000	2i Rete Gas SpA, 2.195%, 11/09/25	370,605	0.05
EUR 355,000	CRH Finance DAC, 1.375%, 18/10/28	311,413	0.04	EUR 350,000	2i Rete Gas SpA, 1.750%, 28/08/26	320,240	0.04
EUR 80,000	CRH SMW Finance DAC, 1.250%, 05/11/26	73,063	0.01	EUR 300,000	2i Rete Gas SpA, 1.608%, 31/10/27	265,977	0.04
EUR 200,000	Dell Bank International DAC, 4.500%, 18/10/27	199,776	0.03	EUR 350,000	Aeroporti di Roma SpA, 1.625%, 08/06/27	310,223	0.04
EUR 500,000	DXC Capital Funding DAC, 0.450%, 15/09/27	411,805	0.06	EUR 500,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	370,905	0.05
EUR 200,000	DXC Capital Funding DAC, 0.950%, 15/09/31	150,864	0.02	EUR 200,000	Anima Holdings SpA, 1.500%, 22/04/28	164,726	0.02
EUR 190,000	Eaton Capital Unlimited Co, 0.750%, 20/09/24	181,232	0.02	EUR 480,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	457,814	0.06
EUR 410,000	Eaton Capital Unlimited Co, 0.697%, 14/05/25	382,899	0.05	EUR 300,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	228,465	0.03
EUR 300,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	267,882	0.04	EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	531,405	0.07
EUR 100,000	Eaton Capital Unlimited Co, 0.577%, 08/03/30	80,514	0.01	EUR 900,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	908,460	0.13
EUR 270,000	Experian Europe Designated Activity Company, 1.560%, 16/05/31	222,467	0.03	EUR 300,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	298,218	0.04
EUR 320,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	313,501	0.04	EUR 410,000	ASTM SpA, 1.625%, 08/02/28	340,862	0.05
				EUR 400,000	ASTM SpA, 1.500%, 25/01/30	308,460	0.04
				EUR 600,000	ASTM SpA, 2.375%, 25/11/33	431,466	0.06

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Japan (continued)				Japan (continued)			
EUR 200,000	East Japan Railway Co, 3.245%, 08/09/30	191,884	0.03	EUR 690,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	578,061	0.08
EUR 500,000	East Japan Railway Co, 1.104%, 15/09/39	322,235	0.04	EUR 410,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	383,703	0.05
EUR 500,000	Mitsubishi UFJ Fin group, 2.264%, 14/06/25	486,755	0.07	Total Japan		11,487,413	1.58
EUR 800,000	Mitsubishi UFJ Financial Group Inc, 3.273%, 19/09/25	787,352	0.11	Jersey			
EUR 400,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	349,724	0.05	EUR 480,000	Aptiv PLC, 1.500%, 10/03/25	455,045	0.06
EUR 135,000	Mitsubishi UFJ Financial Group Inc, 0.848%, 19/07/29	111,596	0.02	EUR 410,000	Aptiv PLC, 1.600%, 15/09/28	356,901	0.05
EUR 400,000	Mizuho Financial Group, 3.490%, 05/09/27	388,632	0.05	EUR 350,000	Heathrow Funding Ltd, 1.500%, 12/10/25	325,199	0.05
EUR 200,000	Mizuho Financial Group, 4.029%, 05/09/32	195,704	0.03	EUR 550,000	Heathrow Funding Ltd, 1.875%, 12/07/32	426,591	0.06
EUR 410,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	387,581	0.05	EUR 410,000	Heathrow Funding Ltd, 1.875%, 14/03/34	294,745	0.04
EUR 280,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	267,212	0.04	Total Jersey		1,858,481	0.26
EUR 200,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	176,902	0.02	Korea			
EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	180,968	0.02	EUR 410,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	384,326	0.05
EUR 410,000	Mizuho Financial Group Inc, 0.402%, 06/09/29	317,541	0.04	Total Korea		384,326	0.05
EUR 400,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	320,572	0.04	Liechtenstein			
EUR 190,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	150,079	0.02	EUR 300,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	279,357	0.04
EUR 400,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	307,536	0.04	Total Liechtenstein		279,357	0.04
EUR 500,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	416,150	0.06	Luxembourg			
EUR 600,000	NTT Finance Corp, 0.010%, 03/03/25	556,344	0.08	EUR 200,000	Alpha Trains Finance SA, 2.064%, 30/06/25	187,768	0.03
EUR 500,000	NTT Finance Corp, 0.082%, 13/12/25	452,560	0.06	EUR 300,000	ArcelorMittal SA, 1.750%, 19/11/25	282,549	0.04
EUR 340,000	NTT Finance Corp, 0.399%, 13/12/28	280,347	0.04	EUR 300,000	ArcelorMittal SA, 4.875%, 26/09/26	299,922	0.04
EUR 300,000	NTT Finance Corp, 0.342%, 03/03/30	235,425	0.03	EUR 300,000	Aroundtown SA, zero coupon, 16/07/26	213,201	0.03
EUR 200,000	ORIX Corp, 1.919%, 20/04/26	187,742	0.03	EUR 400,000	Aroundtown SA, 0.375%, 15/04/27	264,164	0.04
EUR 390,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	373,405	0.05	EUR 500,000	Aroundtown SA, 1.625%, perpetual	164,660	0.02
EUR 540,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	498,496	0.07	EUR 500,000	Aroundtown SA, 2.125%, perpetual	177,095	0.02
EUR 170,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	152,473	0.02	EUR 410,000	Aroundtown SA, 2.875%, perpetual	160,946	0.02
EUR 140,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	116,843	0.02	EUR 700,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	640,129	0.09
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	79,120	0.01	EUR 235,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	164,312	0.02
EUR 410,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	389,020	0.05	EUR 320,000	Bevco Lux Sarl, 1.500%, 16/09/27	277,069	0.04
EUR 290,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	254,214	0.04	EUR 410,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	389,361	0.05
				EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	435,581	0.06
				EUR 490,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	381,774	0.05
				EUR 180,000	Blackstone Property Partners Europe Holdings Sarl, 1.750%, 12/03/29	131,659	0.02

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	80,975	0.01	EUR 200,000	Highland Holdings Sarl, 0.934%, 15/12/31	157,110	0.02
EUR 300,000	CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund, 0.500%, 27/01/28	231,402	0.03	EUR 300,000	Holcim Finance Luxembourg SA, 1.500%, 06/04/25	284,667	0.04
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	314,868	0.04	EUR 350,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	307,296	0.04
EUR 380,000	CK Hutchison Group Telecom Finance SA, 1.500%, 17/10/31	290,001	0.04	EUR 290,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	263,854	0.04
EUR 390,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	368,975	0.05	EUR 690,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	591,102	0.08
EUR 240,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	225,725	0.03	EUR 400,000	Holcim Finance Luxembourg SA, 0.625%, 06/04/30	309,332	0.04
EUR 520,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	476,590	0.07	EUR 280,000	Holcim Finance Luxembourg SA, 0.500%, 23/04/31	207,505	0.03
EUR 410,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	349,898	0.05	EUR 200,000	John Deere Bank SA, 2.500%, 14/09/26	192,702	0.03
EUR 300,000	CPI Property Group SA, 1.500%, 27/01/31	172,992	0.02	EUR 690,000	John Deere Cash Management SA, 2.200%, 02/04/32	613,596	0.08
EUR 350,000	Czech Gas Networks Investments Sarl, 1.000%, 16/07/27	290,791	0.04	EUR 690,000	John Deere Cash Management SA, 1.850%, perpetual	631,743	0.09
EUR 500,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	349,705	0.05	EUR 455,000	Logicor Financing Sarl, 0.750%, 15/07/24	417,244	0.06
EUR 400,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	340,328	0.05	EUR 350,000	Logicor Financing Sarl, 2.250%, 13/05/25	319,378	0.04
EUR 500,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	388,565	0.05	EUR 410,000	Logicor Financing Sarl, 1.500%, 13/07/26	346,188	0.05
EUR 940,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	634,556	0.09	EUR 785,000	Logicor Financing Sarl, 1.625%, 15/07/27	636,156	0.09
EUR 390,000	DH Europe Finance Sarl, 1.200%, 30/06/27	352,018	0.05	EUR 130,000	Logicor Financing Sarl, 0.875%, 14/01/31	83,898	0.01
EUR 200,000	Euroclear Investments SA, 1.500%, 11/04/30	169,990	0.02	EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	63,013	0.01
EUR 200,000	Euroclear Investments SA, 2.625%, 11/04/48	178,864	0.02	EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	277,146	0.04
EUR 500,000	Eurofins Scientific SE, 2.125%, 25/07/24	489,425	0.07	EUR 200,000	Medtronic Global Holdings SCA, 2.625%, 15/10/25	194,694	0.03
EUR 300,000	Eurofins Scientific SE, 4.000%, 06/07/29	294,078	0.04	EUR 660,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	598,191	0.08
EUR 300,000	GELF Bond Issuer I SA, 1.625%, 20/10/26	258,459	0.03	EUR 445,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	370,365	0.05
EUR 370,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	279,646	0.04	EUR 500,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	482,625	0.07
EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	240,945	0.03	EUR 430,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	365,616	0.05
EUR 460,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	431,540	0.06	EUR 533,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	502,960	0.07
EUR 410,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	373,215	0.05	EUR 795,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	598,730	0.08
EUR 550,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	492,574	0.07	EUR 482,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	450,540	0.07
EUR 400,000	Highland Holdings Sarl, 0.318%, 15/12/26	350,068	0.05	EUR 300,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	203,475	0.03
				EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	60,932	0.01
				EUR 340,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	200,733	0.03
				EUR 600,000	Mohawk Capital Finance SA, 1.750%, 12/06/27	540,486	0.07

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 910,000	Nestle Finance International Ltd, 0.010%, 03/12/25	822,016	0.12	EUR 500,000	Traton Finance Luxembourg SA, 4.125%, 22/11/25	494,895	0.07
EUR 500,000	Nestle Finance International Ltd, 1.125%, 01/04/26	473,025	0.06	EUR 600,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	420,702	0.06
EUR 1,135,000	Nestle Finance International Ltd, 0.875%, 29/03/27	836,862	0.11	EUR 430,000	Tyco Electronics Group SA, zero coupon, 14/02/25	336,669	0.04
EUR 200,000	Nestle Finance International Ltd, 3.000%, 15/03/28	197,378	0.03	EUR 400,000	Tyco Electronics Group SA, zero coupon, 14/02/25	371,172	0.05
EUR 690,000	Nestle Finance International Ltd, 1.500%, 01/04/30	607,987	0.08	Total Luxembourg		35,261,890	4.86
EUR 200,000	Nestle Finance International Ltd, 3.250%, 15/01/31	196,094	0.03	Mexico			
EUR 400,000	Nestle Finance International Ltd, 1.250%, 29/03/31	336,520	0.05	EUR 200,000	America Movil SAB de CV, 0.750%, 26/06/27	175,264	0.03
EUR 200,000	Nestle Finance International Ltd, 3.375%, 15/11/34	193,358	0.03	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	91,914	0.01
EUR 210,000	Nestle Finance International Ltd, 0.375%, 03/12/40	121,976	0.02	Total Mexico		267,178	0.04
EUR 1,050,000	Novartis Finance SA, 1.625%, 09/11/26	987,577	0.14	Netherlands			
EUR 490,000	Novartis Finance SA, zero coupon, 23/09/28	403,966	0.05	EUR 350,000	ABB Finance BV, 0.750%, 16/05/24	338,205	0.05
EUR 200,000	Novartis Finance SA, 1.700%, 14/08/38	156,814	0.02	EUR 300,000	ABB Finance BV, zero coupon, 19/01/30	229,266	0.03
EUR 250,000	Prologis International Funding II SA, 1.876%, 17/04/25	237,015	0.03	EUR 1,300,000	ABN AMRO Bank NV, 2.375%, 01/06/27	1,216,800	0.17
EUR 55,000	Prologis International Funding II SA, 1.750%, 15/03/28	48,827	0.01	EUR 700,000	ABN AMRO Bank NV, 0.500%, 23/09/29	552,993	0.08
EUR 50,000	Prologis International Funding II SA, 2.375%, 14/11/30	42,334	0.01	EUR 200,000	ABN AMRO Bank NV, 4.250%, 21/02/30	197,248	0.03
EUR 590,000	Prologis International Funding II SA, 1.625%, 17/06/32	444,518	0.06	EUR 500,000	ABN AMRO Bank NV, 3.000%, 01/06/32	451,205	0.06
EUR 640,000	Prologis International Funding II SA, 0.750%, 23/03/33	424,845	0.06	EUR 300,000	ABN AMRO Bank NV, 5.125%, 22/02/33	296,796	0.04
EUR 800,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	641,576	0.09	EUR 200,000	ABN AMRO Bank NV, 4.500%, 21/11/34	196,792	0.03
EUR 500,000	Repsol Europe Finance Sarl, 0.875%, 06/07/33	358,215	0.05	EUR 1,400,000	ABN AMRO BANK NV, 1.250%, 28/05/25	1,101,374	0.16
EUR 670,000	Richemont International Holding SA, 1.000%, 26/03/26	624,453	0.09	EUR 240,000	Aegon Bank NV, 0.625%, 21/06/24	228,595	0.03
EUR 570,000	Richemont International Holding SA, 1.500%, 26/03/30	498,368	0.07	EUR 195,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	156,751	0.02
EUR 550,000	Richemont International Holding SA, 1.625%, 26/05/40	394,025	0.05	EUR 590,000	Akzo Nobel NV, 1.625%, 14/04/30	504,013	0.07
EUR 145,000	SELP Finance Sarl, 1.500%, 20/11/25	131,148	0.02	EUR 500,000	Allianz Finance II BV, zero coupon, 22/11/26	439,545	0.06
EUR 410,000	SELP Finance Sarl, 1.500%, 20/12/26	353,551	0.05	EUR 600,000	Allianz Finance II BV, 3.000%, 13/03/28	591,174	0.08
EUR 400,000	SELP Finance Sarl, 3.750%, 10/08/27	370,908	0.05	EUR 300,000	Allianz Finance II BV, 0.500%, 22/11/33	216,747	0.03
EUR 410,000	SES SA, 1.625%, 22/03/26	371,854	0.05	EUR 500,000	American Medical Systems Europe BV, 1.375%, 08/03/28	440,585	0.06
EUR 210,000	SES SA, 0.875%, 04/11/27	174,546	0.02	EUR 500,000	American Medical Systems Europe BV, 1.625%, 08/03/31	419,745	0.06
EUR 100,000	SIX Finance Luxembourg SA, zero coupon, 02/12/25	89,576	0.01	EUR 500,000	American Medical Systems Europe BV, 1.875%, 08/03/34	399,085	0.06
EUR 500,000	TLG Finance Sarl, 3.375%, perpetual	231,460	0.03	EUR 300,000	Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	281,580	0.04
				EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	194,000	0.03

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 360,000	ASML Holding NV, 1.375%, 07/07/26	337,414	0.05	EUR 290,000	CRH Funding BV, 1.625%, 05/05/30	246,346	0.03
EUR 550,000	ASML Holding NV, 1.625%, 28/05/27	511,918	0.07	EUR 450,000	CTP NV, 0.750%, 18/02/27	337,131	0.05
EUR 240,000	ASML Holding NV, 0.250%, 25/02/30	191,746	0.03	EUR 500,000	CTP NV, 1.250%, 21/06/29	330,455	0.05
EUR 300,000	ASR Nederland NV, 7.000%, 07/12/43	299,577	0.04	EUR 400,000	CTP NV, 1.500%, 27/09/31	239,532	0.03
EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	171,202	0.02	EUR 660,000	Daimler International Finance BV, 0.875%, 09/04/24	640,768	0.09
EUR 80,000	ASR Nederland NV, 5.000%, perpetual	79,368	0.01	EUR 640,000	Daimler International Finance BV, 1.000%, 11/11/25	601,094	0.08
EUR 500,000	Athora Netherlands NV, 5.375%, 31/08/32	469,390	0.06	EUR 540,000	Daimler International Finance BV, 1.375%, 26/06/26	506,687	0.07
EUR 690,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	672,467	0.09	EUR 350,000	Daimler International Finance BV, 1.500%, 09/02/27	325,287	0.05
EUR 690,000	BMW Finance NV, 0.750%, 12/07/24	665,263	0.09	EUR 400,000	Daimler Truck International Finance BV, 1.250%, 06/04/25	378,420	0.05
EUR 900,000	BMW Finance NV, 1.000%, 14/11/24	865,152	0.12	EUR 400,000	Daimler Truck International Finance BV, 1.625%, 06/04/27	361,700	0.05
EUR 550,000	BMW Finance NV, 1.000%, 21/01/25	526,971	0.07	EUR 300,000	Danfoss Finance I BV, 0.125%, 28/04/26	264,522	0.04
EUR 865,000	BMW Finance NV, 1.000%, 29/08/25	795,915	0.11	EUR 610,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	596,854	0.08
EUR 600,000	BMW Finance NV, zero coupon, 11/01/26	544,644	0.08	EUR 170,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	176,353	0.02
EUR 550,000	BMW Finance NV, 1.125%, 22/05/26	512,913	0.07	EUR 630,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	598,103	0.08
EUR 240,000	BMW Finance NV, 0.750%, 13/07/26	220,094	0.03	EUR 590,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	549,738	0.08
EUR 290,000	BP Capital Markets BV, 0.933%, 04/12/40	169,940	0.02	EUR 470,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	435,521	0.06
EUR 305,000	BP Capital Markets BV, 1.467%, 21/09/41	190,768	0.03	EUR 300,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	270,219	0.04
EUR 280,000	Citycon Treasury BV, 2.500%, 01/10/24	261,971	0.04	EUR 156,000	Deutsche Telekom International Finance BV, 4.500%, 28/10/30	162,340	0.02
EUR 200,000	Citycon Treasury BV, 1.250%, 08/09/26	156,278	0.02	EUR 350,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	443,254	0.06
EUR 300,000	Citycon Treasury BV, 1.625%, 12/03/28	217,974	0.03	EUR 500,000	Diageo Capital BV, 0.125%, 28/09/28	415,505	0.06
EUR 1,000,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	972,220	0.13	EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	177,378	0.02
EUR 280,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	250,989	0.03	EUR 300,000	Diageo Capital BV, 1.875%, 08/06/34	249,240	0.03
EUR 200,000	Compass Group Finance Netherlands BV, 3.000%, 08/03/30	189,094	0.03	EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	89,350	0.01
EUR 550,000	Compass Group International BV, 0.625%, 03/07/24	528,654	0.07	EUR 210,000	Digital Dutch Finco BV, 1.250%, 01/02/31	153,239	0.02
EUR 1,560,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,596,878	0.22	EUR 823,000	Digital Dutch Finco BV, 1.000%, 15/01/32	575,211	0.08
EUR 660,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	619,298	0.09	EUR 155,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	106,074	0.01
EUR 570,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	526,332	0.07	EUR 285,000	DSV Finance BV, 1.375%, 16/03/30	237,402	0.03
EUR 700,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	604,618	0.08	EUR 150,000	DSV Panalpina Finance BV, 0.500%, 03/03/31	112,457	0.02
EUR 600,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	426,354	0.06	EUR 500,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	346,030	0.05
				EUR 700,000	EDP Finance BV, 2.000%, 22/04/25	674,366	0.09

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 1,000,000	EDP Finance BV, 3.875%, 11/03/30	983,780	0.14	EUR 300,000	ING Groep NV, 0.100%, 03/09/25	280,455	0.04
EUR 350,000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	316,390	0.04	EUR 800,000	ING Groep NV, 0.125%, 29/11/25	741,080	0.10
EUR 490,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	465,569	0.06	EUR 700,000	ING Groep NV, 2.125%, 10/01/26	665,448	0.09
EUR 700,000	Enel Finance International NV, zero coupon, 28/05/26	617,036	0.09	EUR 1,100,000	ING Groep NV, 2.125%, 23/05/26	1,024,261	0.14
EUR 975,000	Enel Finance International NV, 0.875%, 28/09/34	633,987	0.09	EUR 600,000	ING Groep NV, 1.250%, 16/02/27	544,200	0.08
EUR 330,000	Enel Finance International NV, 1.125%, 17/10/34	230,779	0.03	EUR 400,000	ING Groep NV, 4.875%, 14/11/27	406,952	0.06
EUR 500,000	Enel Finance International NV, 1.250%, 17/01/35	347,995	0.05	EUR 300,000	ING Groep NV, 2.000%, 20/09/28	267,609	0.04
EUR 410,000	Euronext NV, 1.000%, 18/04/25	384,482	0.05	EUR 700,000	ING Groep NV, 0.375%, 29/09/28	577,304	0.08
EUR 425,000	Exor NV, 0.875%, 19/01/31	317,275	0.04	EUR 600,000	ING Groep NV, 2.500%, 15/02/29	581,448	0.08
EUR 240,000	Exor NV, 1.750%, 14/10/34	169,526	0.02	EUR 200,000	ING Groep NV, 0.250%, 01/02/30	154,970	0.02
EUR 110,000	EXOR NV, 2.500%, 08/10/24	107,888	0.02	EUR 400,000	ING Groep NV, 0.250%, 01/02/30	309,940	0.04
EUR 300,000	EXOR NV, 2.250%, 29/04/30	254,067	0.04	EUR 600,000	ING Groep NV, 2.000%, 22/03/30	555,474	0.08
EUR 205,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	185,398	0.03	EUR 200,000	ING Groep NV, 1.000%, 13/11/30	176,142	0.02
EUR 580,000	Global Switch Finance BV, 1.375%, 07/10/30	486,603	0.07	EUR 500,000	ING Groep NV, 4.125%, 24/08/33	469,875	0.06
EUR 700,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	645,365	0.09	EUR 400,000	ING Groep NV, 5.250%, 14/11/33	416,792	0.06
EUR 300,000	GSK Consumer Healthcare Capital NL BV, 1.750%, 29/03/30	258,591	0.04	EUR 800,000	ING Groep NV, 0.250%, perpetual	643,176	0.09
EUR 500,000	Heimstaden Bostad Treasury BV, 0.250%, 13/10/24	441,990	0.06	EUR 410,000	innogy Finance BV, 1.625%, 30/05/26	386,769	0.05
EUR 380,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	321,545	0.04	EUR 760,000	innogy Finance BV, 1.500%, 31/07/29	655,394	0.09
EUR 350,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	280,669	0.04	EUR 450,000	innogy Finance BV, 5.750%, 14/02/33	498,510	0.07
EUR 400,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	253,596	0.04	EUR 190,000	ISS Finance BV, 1.250%, 07/07/25	178,205	0.02
EUR 110,000	Heineken NV, 3.500%, 19/03/24	110,806	0.02	EUR 300,000	JAB Holdings BV, 1.250%, 22/05/24	289,821	0.04
EUR 280,000	Heineken NV, 1.500%, 07/12/24	269,427	0.04	EUR 500,000	JAB Holdings BV, 2.000%, 18/05/28	445,720	0.06
EUR 540,000	Heineken NV, 1.625%, 30/03/25	518,260	0.07	EUR 300,000	JAB Holdings BV, 2.500%, 25/06/29	266,829	0.04
EUR 190,000	Heineken NV, 1.000%, 04/05/26	174,969	0.02	EUR 300,000	JAB Holdings BV, 1.000%, 14/07/31	227,172	0.03
EUR 410,000	Heineken NV, 1.375%, 29/01/27	376,585	0.05	EUR 200,000	JAB Holdings BV, 4.750%, 29/06/32	200,980	0.03
EUR 620,000	Heineken NV, 2.250%, 30/03/30	565,626	0.08	EUR 400,000	JAB Holdings BV, 3.375%, 17/04/35	336,268	0.05
EUR 410,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	394,863	0.05	EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	135,302	0.02
EUR 200,000	Iberdrola International BV, 1.875%, 08/10/24	195,010	0.03	EUR 100,000	JDE Peet's NV, 0.244%, 16/01/25	92,918	0.01
EUR 400,000	Iberdrola International BV, 0.375%, 15/09/25	369,876	0.05	EUR 200,000	JDE Peet's NV, zero coupon, 16/01/26	177,344	0.02
EUR 800,000	Iberdrola International BV, 1.125%, 21/04/26	747,976	0.10	EUR 200,000	JDE Peet's NV, 0.625%, 09/02/28	167,002	0.02
EUR 800,000	Iberdrola International BV, 2.250%, perpetual	640,168	0.09	EUR 200,000	JDE Peet's NV, 1.125%, 16/06/33	143,972	0.02
EUR 300,000	IMCD NV, 2.125%, 31/03/27	264,462	0.04	EUR 390,000	JT International Financial Services BV, 1.000%, 26/11/29	305,483	0.04
EUR 400,000	Imperial Brands Finance Netherlands BV, 1.750%, 18/03/33	279,588	0.04	EUR 480,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	443,558	0.06
				EUR 150,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	138,639	0.02
				EUR 350,000	Koninklijke DSM NV, 1.000%, 09/04/25	330,271	0.05
				EUR 600,000	Koninklijke DSM NV, 0.750%, 28/09/26	538,668	0.07
				EUR 165,000	Koninklijke DSM NV, 0.250%, 23/06/28	137,268	0.02
				EUR 410,000	Koninklijke DSM NV, 0.625%, 23/06/32	307,537	0.04

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 310,000	Koninklijke KPN NV, 5.625%, 30/09/24	321,786	0.04	EUR 400,000	Novo Nordisk Finance Netherlands BV, 0.750%, 31/03/25	377,532	0.05
EUR 300,000	Koninklijke KPN NV, 0.625%, 09/04/25	280,710	0.04	EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.125%, 30/09/27	450,680	0.06
EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	173,022	0.02	EUR 500,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	434,210	0.06
EUR 500,000	Koninklijke KPN NV, 0.875%, 14/12/32	357,617	0.05	EUR 300,000	PACCAR Financial Europe BV, zero coupon, 01/03/26	265,887	0.04
EUR 190,000	Koninklijke Philips NV, 0.500%, 22/05/26	169,731	0.02	EUR 800,000	Prosus NV, 1.985%, 13/07/33	539,936	0.07
EUR 365,000	Koninklijke Philips NV, 1.375%, 02/05/28	315,291	0.04	EUR 500,000	Prosus NV, 2.778%, 19/01/34	358,790	0.05
EUR 350,000	Koninklijke Philips NV, 2.000%, 30/03/30	295,589	0.04	EUR 190,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	171,583	0.02
EUR 350,000	LeasePlan Corp NV, 1.375%, 07/03/24	339,913	0.05	EUR 690,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	560,659	0.08
EUR 390,000	LeasePlan Corp NV, 3.500%, 09/04/25	381,365	0.05	EUR 300,000	Redexis Gas Finance BV, 1.875%, 28/05/25	283,416	0.04
EUR 1,105,000	LeasePlan Corp NV, 0.250%, 23/02/26	953,239	0.13	EUR 350,000	Redexis Gas Finance BV, 1.875%, 27/04/27	313,607	0.04
EUR 410,000	LYB International Financ, 1.625%, 17/09/31	316,823	0.04	EUR 410,000	RELX Finance BV, zero coupon, 18/03/24	393,998	0.05
EUR 480,000	LYB International Finance II BV, 0.875%, 17/09/26	418,771	0.06	EUR 210,000	RELX Finance BV, 1.000%, 22/03/24	203,559	0.03
EUR 220,000	Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	203,663	0.03	EUR 320,000	RELX Finance BV, 1.375%, 12/05/26	297,219	0.04
EUR 200,000	Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	165,594	0.02	EUR 190,000	RELX Finance BV, 0.500%, 10/03/28	160,415	0.02
EUR 630,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	560,618	0.08	EUR 350,000	RELX Finance BV, 0.875%, 10/03/32	268,597	0.04
EUR 410,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	319,447	0.04	EUR 406,000	Ren Finance BV, 2.500%, 12/02/25	393,459	0.05
EUR 400,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	370,468	0.05	EUR 350,000	Ren Finance BV, 1.750%, 18/01/28	313,912	0.04
EUR 500,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	403,880	0.06	EUR 200,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	202,538	0.03
EUR 300,000	Naturgy Finance BV, 2.875%, 11/03/24	297,018	0.04	EUR 100,000	SAGAX EURO MTN NL BV, 1.625%, 24/02/26	87,766	0.01
EUR 200,000	Naturgy Finance BV, 1.375%, 21/01/25	190,750	0.03	EUR 400,000	SAGAX EURO MTN NL BV, 0.750%, 26/01/28	299,476	0.04
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	279,333	0.04	EUR 250,000	Schlumberger Finance BV, 0.250%, 15/10/27	213,970	0.03
EUR 800,000	Naturgy Finance BV, 1.250%, 15/01/26	736,528	0.10	EUR 690,000	Schlumberger Finance BV, 2.000%, 06/05/32	587,866	0.08
EUR 600,000	Naturgy Finance BV, 1.250%, 19/04/26	548,760	0.07	EUR 915,000	Shell International Finance BV, 0.375%, 15/02/25	860,731	0.12
EUR 350,000	NE Property BV, 1.750%, 23/11/24	326,806	0.05	EUR 620,000	Shell International Finance BV, 2.500%, 24/03/26	601,636	0.08
EUR 200,000	NE Property BV, 1.875%, 09/10/26	167,730	0.02	EUR 900,000	Shell International Finance BV, 1.625%, 20/01/27	835,794	0.12
EUR 350,000	NE Property BV, 3.375%, 14/07/27	302,173	0.04	EUR 940,000	Shell International Finance BV, 1.500%, 07/04/28	848,247	0.12
EUR 100,000	NIBC Bank NV, 2.000%, 09/04/24	97,345	0.01	EUR 940,000	Shell International Finance BV, 1.250%, 12/05/28	832,135	0.11
EUR 400,000	NIBC Bank NV, 0.875%, 08/07/25	361,976	0.05	EUR 130,000	Shell International Finance BV, 1.250%, 11/11/32	103,966	0.01
EUR 600,000	NIBC Bank NV, 0.250%, 09/09/26	504,672	0.07	EUR 200,000	Shell International Finance BV, 1.250%, 11/11/32	159,948	0.02
EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	82,674	0.01				
EUR 200,000	NN Group NV, 1.625%, 01/06/27	180,596	0.03				
EUR 400,000	NN Group NV, 0.875%, 23/11/31	300,888	0.04				
EUR 390,000	NN Group NV, 4.375%, perpetual	384,673	0.05				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 380,000	Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	368,228	0.05	EUR 100,000	Thermo Fisher Scientific Finance I BV, 2.000%, 18/10/51	62,106	0.01
EUR 500,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	480,350	0.07	EUR 820,000	Toyota Motor Finance Netherlands BV, zero coupon, 27/10/25	721,886	0.10
EUR 500,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	489,460	0.07	EUR 1,030,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	942,683	0.13
EUR 300,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	270,411	0.04	EUR 230,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	211,554	0.03
EUR 900,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	813,609	0.11	EUR 500,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	435,370	0.06
EUR 500,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	448,040	0.06	EUR 200,000	Unilever NV, 0.500%, 29/04/24	193,332	0.03
EUR 620,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	608,015	0.08	EUR 410,000	Unilever NV, 0.500%, 06/01/25	388,200	0.05
EUR 220,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	184,833	0.03	EUR 250,000	Unilever NV, 1.375%, 04/09/30	215,835	0.03
EUR 300,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	229,503	0.03	EUR 450,000	Upjohn Finance BV, 1.023%, 23/06/24	429,948	0.06
EUR 400,000	Siemens Financieringsmaatschappij NV, 3.000%, 08/09/33	376,944	0.05	EUR 510,000	Upjohn Finance BV, 1.908%, 23/06/32	388,646	0.05
EUR 800,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	611,952	0.08	EUR 170,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	155,370	0.02
EUR 260,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	204,732	0.03	EUR 550,000	Vesteda Finance BV, 2.000%, 10/07/26	508,673	0.07
EUR 350,000	Signify NV, 2.000%, 11/05/24	341,432	0.05	EUR 235,000	Vesteda Finance BV, 1.500%, 24/05/27	209,994	0.03
EUR 180,000	Signify NV, 2.375%, 11/05/27	169,182	0.02	EUR 400,000	Vesteda Finance BV, 0.750%, 18/10/31	289,152	0.04
EUR 360,000	Sika Capital BV, 0.875%, 29/04/27	319,216	0.04	EUR 500,000	Via Outlets BV, 1.750%, 15/11/28	377,020	0.05
EUR 350,000	Sika Capital BV, 1.500%, 29/04/31	289,440	0.04	EUR 500,000	Viterra Finance BV, 0.375%, 24/09/25	444,385	0.06
EUR 500,000	Stellantis NV, 0.625%, 30/03/27	430,650	0.06	EUR 300,000	Viterra Finance BV, 1.000%, 24/09/28	239,631	0.03
EUR 800,000	Stellantis NV, 0.750%, 18/01/29	637,920	0.09	EUR 500,000	Volkswagen International Finance NV, 3.125%, 28/03/25	489,420	0.07
EUR 600,000	Stellantis NV, 2.750%, 01/04/32	507,336	0.07	EUR 1,000,000	Volkswagen International Finance NV, 1.875%, 30/03/27	898,460	0.12
EUR 260,000	Sudzucker International Finance BV, 1.000%, 28/11/25	240,913	0.03	EUR 800,000	Volkswagen International Finance NV, 3.250%, 18/11/30	727,664	0.10
EUR 300,000	Technip Energies NV, 1.125%, 28/05/28	242,880	0.03	EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	74,917	0.01
EUR 373,000	Telefonica Europe BV, 5.875%, 14/02/33	415,119	0.06	EUR 600,000	Volkswagen International Finance NV, 3.300%, 22/03/33	534,678	0.07
EUR 180,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	162,979	0.02	EUR 1,000,000	Volkswagen International Finance NV, 4.125%, 16/11/38	908,480	0.13
EUR 600,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	484,464	0.07	EUR 300,000	Volkswagen International Finance NV, 1.500%, 21/01/41	182,586	0.03
EUR 500,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	377,840	0.05	EUR 550,000	Volkswagen International Finance NV, 4.625%, perpetual	521,939	0.07
EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	132,798	0.02	EUR 400,000	Volkswagen International Finance NV, 3.500%, perpetual	326,536	0.05
				EUR 400,000	Volkswagen International Finance NV, 3.375%, perpetual	379,736	0.05
				EUR 700,000	Volkswagen International Finance NV, 3.748%, perpetual	594,482	0.08
				EUR 700,000	Volkswagen International Finance NV, 3.875%, perpetual	619,696	0.09
				EUR 800,000	Volkswagen International Finance NV, 4.375%, perpetual	653,600	0.09

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 700,000	Volkswagen International Finance NV, 4.625%, perpetual	619,885	0.09	EUR 290,000	Wurth Finance International BV, 0.750%, 22/11/27	255,763	0.04
EUR 900,000	VolkswAGen International Finance NV, 3.875%, perpetual	746,460	0.10	EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	269,631	0.04
EUR 300,000	Vonovia Finance BV, 1.800%, 29/06/25	280,836	0.04	Total Netherlands		113,627,621	15.66
EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	181,980	0.03	New Zealand			
EUR 300,000	Vonovia Finance BV, 1.500%, 22/03/26	270,288	0.04	EUR 190,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	180,806	0.02
EUR 300,000	Vonovia Finance BV, 1.500%, 10/06/26	267,813	0.04	EUR 330,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	257,110	0.03
EUR 600,000	Vonovia Finance BV, 0.625%, 09/07/26	516,858	0.07	EUR 300,000	ASB Finance Ltd, 0.750%, 13/03/24	290,724	0.04
EUR 200,000	Vonovia Finance BV, 1.750%, 25/01/27	176,262	0.02	EUR 800,000	ASB Finance Ltd, 0.250%, 08/09/28	635,432	0.09
EUR 300,000	Vonovia Finance BV, 0.625%, 07/10/27	243,945	0.03	EUR 290,000	ASB Finance Ltd, 0.500%, 24/09/29	225,304	0.03
EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	252,531	0.04	EUR 740,000	BNZ International Funding Ltd, 0.375%, 14/09/24	701,579	0.10
EUR 400,000	Vonovia Finance BV, 2.125%, 22/03/30	323,884	0.04	EUR 350,000	Chorus Ltd, 0.875%, 05/12/26	310,460	0.04
EUR 400,000	Vonovia Finance BV, 2.250%, 07/04/30	327,596	0.05	EUR 200,000	Chorus Ltd, 3.625%, 07/09/29	193,010	0.03
EUR 500,000	Vonovia Finance BV, 1.000%, 09/07/30	373,675	0.05	EUR 360,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	344,488	0.05
EUR 300,000	Vonovia Finance BV, 1.125%, 14/09/34	187,527	0.03	Total New Zealand		3,138,913	0.43
EUR 300,000	Vonovia Finance BV, 2.750%, 22/03/38	217,254	0.03	Norway			
EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	176,853	0.02	EUR 500,000	DNB Bank ASA, 1.625%, 31/05/26	473,920	0.07
EUR 300,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	242,916	0.03	EUR 800,000	DNB Bank ASA, 3.125%, 21/09/27	781,176	0.11
EUR 700,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	516,460	0.07	EUR 600,000	DNB Bank ASA, 0.250%, 23/02/29	492,486	0.07
EUR 80,000	Wolters Kluwer NV, 2.500%, 13/05/24	79,190	0.01	EUR 190,000	Norsk Hydro ASA, 1.125%, 11/04/25	177,344	0.02
EUR 200,000	Wolters Kluwer NV, 3.000%, 23/09/26	195,554	0.03	EUR 280,000	Norsk Hydro ASA, 2.000%, 11/04/29	232,666	0.03
EUR 200,000	Wolters Kluwer NV, 1.500%, 22/03/27	183,458	0.03	EUR 500,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	454,400	0.06
EUR 400,000	Wolters Kluwer NV, 0.250%, 30/03/28	333,212	0.05	EUR 400,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	324,736	0.04
EUR 200,000	WPC Eurobond BV, 2.250%, 19/07/24	192,040	0.03	EUR 200,000	SpareBank 1 SMN, 3.125%, 22/12/25	195,238	0.03
EUR 410,000	WPC Eurobond BV, 2.250%, 09/04/26	377,536	0.05	EUR 410,000	SpareBank 1 SMN, 0.125%, 11/09/26	358,573	0.05
EUR 390,000	WPC Eurobond BV, 2.125%, 15/04/27	347,954	0.05	EUR 225,000	SpareBank 1 SMN, 0.010%, 18/02/28	181,825	0.02
EUR 255,000	WPC Eurobond BV, 0.950%, 01/06/30	184,309	0.03	EUR 665,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	639,923	0.09
EUR 350,000	Wuerth Finance International BV, 1.000%, 26/05/25	333,365	0.05	EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	194,130	0.03
				EUR 600,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	519,366	0.07
				Total Norway		5,025,783	0.69
				Portugal			
				EUR 300,000	Cia de Seguros Fidelidade SA, 4.250%, 04/09/31	244,413	0.03
				Total Portugal		244,413	0.03

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Spain				Spain (continued)			
EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	197,664	0.03	EUR 800,000	Banco Santander SA, 2.125%, 08/02/28	712,536	0.10
EUR 600,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	518,418	0.07	EUR 300,000	Banco Santander SA, 1.625%, 22/10/30	236,805	0.03
EUR 200,000	Abertis Infraestructuras SA, 1.250%, 07/02/28	167,974	0.02	EUR 1,000,000	Banco Santander SA, 1.000%, 04/11/31	766,630	0.11
EUR 300,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	249,900	0.03	EUR 100,000	Bankia SA, 0.875%, 25/03/24	96,918	0.01
EUR 400,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	344,096	0.05	EUR 300,000	Bankia SA, 0.750%, 09/07/26	266,316	0.04
EUR 500,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	408,620	0.06	EUR 600,000	Bankinter SA, 0.875%, 08/07/26	531,876	0.07
EUR 800,000	Abertis Infraestructuras SA, 3.000%, 27/03/31	692,880	0.10	EUR 800,000	CaixaBank SA, 0.625%, 01/10/24	757,648	0.10
EUR 300,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	232,176	0.03	EUR 900,000	CaixaBank SA, 0.375%, 03/02/25	812,121	0.11
EUR 400,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	364,152	0.05	EUR 300,000	CaixaBank SA, 1.125%, 27/03/26	272,931	0.04
EUR 400,000	Amadeus IT Group SA, 2.500%, 20/05/24	393,608	0.05	EUR 600,000	CaixaBank SA, 1.625%, 13/04/26	561,186	0.08
EUR 600,000	Amadeus IT Group SA, 2.875%, 20/05/27	574,536	0.08	EUR 1,000,000	CaixaBank SA, 1.375%, 19/06/26	905,170	0.12
EUR 300,000	Amadeus IT Group SA, 1.875%, 24/09/28	267,933	0.04	EUR 700,000	CaixaBank SA, 0.750%, 10/07/26	642,572	0.09
EUR 200,000	Arval Service Lease SA, zero coupon, 30/09/24	187,914	0.03	EUR 500,000	CaixaBank SA, 0.625%, 21/01/28	433,675	0.06
EUR 300,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	262,890	0.04	EUR 800,000	CaixaBank SA, 0.500%, 09/02/29	646,640	0.09
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	779,592	0.11	EUR 500,000	CaixaBank SA, 3.750%, 07/09/29	488,835	0.07
EUR 700,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	665,651	0.09	EUR 500,000	Criteria Caixa SAU, 1.375%, 10/04/24	486,175	0.07
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	455,950	0.06	EUR 100,000	EDP - Energias de Portugal SA, 2.875%, 01/06/26	96,843	0.01
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	264,999	0.04	EUR 500,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	476,200	0.07
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	584,742	0.08	EUR 190,000	FCC Aqualia SA, 2.629%, 08/06/27	173,166	0.02
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	271,677	0.04	EUR 570,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	506,035	0.07
EUR 600,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	582,258	0.08	EUR 100,000	Ferrovial Emisiones SA, 2.500%, 15/07/24	97,976	0.01
EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	505,300	0.07	EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	94,253	0.01
EUR 300,000	Banco de Sabadell SA, 0.625%, 07/11/25	278,808	0.04	EUR 600,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	547,212	0.07
EUR 100,000	Banco de Sabadell SA, 5.125%, 10/11/28	100,155	0.01	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	156,974	0.02
EUR 400,000	Banco Santander SA, 1.125%, 17/01/25	380,252	0.05	EUR 500,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	488,360	0.07
EUR 1,100,000	Banco Santander SA, 2.500%, 18/03/25	1,072,423	0.15	EUR 700,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	665,266	0.09
EUR 700,000	Banco Santander SA, 3.250%, 04/04/26	678,412	0.09	EUR 700,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	660,149	0.09
EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	383,544	0.05	EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	195,982	0.03
EUR 1,000,000	Banco Santander SA, 0.500%, 24/03/27	885,890	0.12	EUR 600,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	494,316	0.07
				EUR 300,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	288,618	0.04
				EUR 300,000	Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	253,434	0.03
				EUR 300,000	Mapfre SA, 4.125%, 07/09/48	271,428	0.04
				EUR 300,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	268,368	0.04
				EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	83,917	0.01

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Spain (continued)				Sweden (continued)			
EUR 600,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	580,914	0.08	EUR 350,000	Sagax AB, 2.250%, 13/03/25	322,847	0.04
EUR 400,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	288,980	0.04	EUR 350,000	Samhallsbyggnadsbolaget i Norden AB, 1.750%, 14/01/25	298,652	0.04
EUR 350,000	NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	310,117	0.04	EUR 300,000	Sandvik AB, 3.000%, 18/06/26	293,703	0.04
EUR 300,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	284,565	0.04	EUR 200,000	Sandvik AB, 3.750%, 27/09/29	193,890	0.03
EUR 400,000	Red Electrica Financiaciones SAU, 1.000%, 21/04/26	369,984	0.05	EUR 80,000	Securitas AB, 1.125%, 20/02/24	77,693	0.01
EUR 300,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	223,335	0.03	EUR 280,000	Securitas AB, 1.250%, 06/03/25	261,982	0.04
EUR 500,000	Santander Consumer Finance SA, 1.000%, 27/02/24	486,450	0.07	EUR 230,000	Securitas AB, 0.250%, 22/02/28	178,285	0.02
EUR 400,000	Santander Consumer Finance SA, 0.375%, 27/06/24	381,928	0.05	EUR 630,000	Skandinaviska Enskilda, 0.625%, 12/11/29	502,009	0.07
EUR 700,000	Santander Consumer Finance SA, 0.375%, 17/01/25	655,067	0.09	EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	100,197	0.01
EUR 600,000	Telefonica Emisiones SA, 1.495%, 11/09/25	569,664	0.08	EUR 645,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	544,106	0.08
EUR 1,000,000	Telefonica Emisiones SA, 1.460%, 13/04/26	931,950	0.13	EUR 800,000	Skandinaviska Enskilda Banken AB, 0.750%, 09/08/27	688,582	0.09
EUR 600,000	Telefonica Emisiones SA, 2.318%, 17/10/28	551,682	0.08	EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	159,368	0.02
EUR 380,000	Telefonica Emisiones SA, 1.957%, 01/07/39	271,449	0.04	EUR 200,000	SKF AB, 1.250%, 17/09/25	186,326	0.03
EUR 400,000	Telefonica Emisiones SA, 1.864%, 13/07/40	274,464	0.04	EUR 200,000	SKF AB, 3.125%, 14/09/28	189,220	0.03
EUR 600,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	566,184	0.08	EUR 100,000	SKF AB, 0.875%, 15/11/29	80,462	0.01
EUR 500,000	Unicaja Banco SA, 1.000%, 01/12/26	438,725	0.06	EUR 200,000	SKF AB, 0.250%, 15/02/31	144,886	0.02
Total Spain		34,374,403	4.74	EUR 210,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	182,614	0.03
Sweden				EUR 650,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	568,568	0.08
EUR 550,000	Akelius Residential Property AB, 1.750%, 07/02/25	508,959	0.07	EUR 500,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	499,945	0.07
EUR 265,000	Alfa Laval Treasury International AB, 0.875%, 18/02/26	242,586	0.03	EUR 280,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	231,974	0.03
EUR 480,000	Atlas Copco AB, 0.625%, 30/08/26	434,405	0.06	EUR 390,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	331,309	0.05
EUR 290,000	Castellum AB, 0.750%, 04/09/26	223,837	0.03	EUR 200,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	192,250	0.03
EUR 490,000	Essity AB, 1.125%, 27/03/24	476,353	0.07	EUR 400,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	373,288	0.05
EUR 190,000	Essity AB, 1.125%, 05/03/25	179,850	0.02	EUR 800,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	736,312	0.10
EUR 200,000	Fastighets AB Balder, 1.875%, 14/03/25	169,256	0.02	EUR 350,000	Tele2 AB, 1.125%, 15/05/24	337,403	0.05
EUR 350,000	Fastighets AB Balder, 1.875%, 23/01/26	280,021	0.04	EUR 410,000	Tele2 AB, 2.125%, 15/05/28	369,209	0.05
EUR 480,000	Investor AB, 1.500%, 12/09/30	410,558	0.06	EUR 200,000	Tele2 AB, 0.750%, 23/03/31	151,586	0.02
EUR 350,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	321,720	0.04	EUR 480,000	Telia Co AB, 3.625%, 14/02/24	481,454	0.07
EUR 600,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	523,188	0.07	EUR 470,000	Telia Co AB, 3.500%, 05/09/33	448,117	0.06
EUR 200,000	Molnlycke Holding AB, 1.750%, 28/02/24	195,528	0.03	EUR 200,000	Telia Co AB, 1.625%, 23/02/35	154,412	0.02
EUR 480,000	Molnlycke Holding AB, 1.875%, 28/02/25	457,085	0.06	EUR 300,000	Telia Co AB, 4.625%, 21/12/82	293,814	0.04
EUR 455,000	Molnlycke Holdings AB, 0.875%, 05/09/29	358,299	0.05	EUR 465,000	Volvo Treasury AB, zero coupon, 09/05/24	425,120	0.06
				EUR 400,000	Volvo Treasury AB, 2.125%, 01/09/24	390,624	0.05
				EUR 710,000	Volvo Treasury AB, 1.625%, 26/05/25	674,203	0.10
				EUR 400,000	Volvo Treasury AB, 2.625%, 20/02/26	386,664	0.05
				EUR 300,000	Volvo Treasury AB, 2.000%, 19/08/27	276,693	0.04
				Total Sweden		16,509,412	2.28

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
Switzerland				United Kingdom (continued)			
EUR 1,000,000	Credit Suisse AG, 2.125%, 31/05/24	949,160	0.13	EUR 340,000	BP Capital Markets PLC, 2.519%, 07/04/28	318,152	0.04
EUR 410,000	Credit Suisse AG, 0.450%, 19/05/25	363,662	0.05	EUR 690,000	BP Capital Markets PLC, 1.231%, 08/05/31	554,201	0.08
EUR 500,000	Credit Suisse AG, 0.250%, 05/01/26	424,885	0.06	EUR 780,000	BP Capital Markets PLC, 2.822%, 07/04/32	706,391	0.10
EUR 1,110,000	Credit Suisse Group AG, 1.250%, 17/07/25	996,003	0.14	EUR 290,000	BP Capital Markets PLC, 1.104%, 15/11/34	208,440	0.03
EUR 979,000	Credit Suisse Group AG, 7.750%, 01/03/29	972,715	0.14	EUR 490,000	British Telecommunications PLC, 1.000%, 21/11/24	464,799	0.06
EUR 890,000	Credit Suisse Group AG, 2.875%, 02/04/32	643,417	0.09	EUR 480,000	British Telecommunications PLC, 0.500%, 12/09/25	439,027	0.06
EUR 900,000	Credit Suisse Group AG, 0.625%, 18/01/33	493,596	0.07	EUR 690,000	British Telecommunications PLC, 1.750%, 10/03/26	646,357	0.09
EUR 960,000	UBS AG, 0.010%, 31/03/26	845,741	0.11	EUR 400,000	British Telecommunications PLC, 3.375%, 30/08/32	371,356	0.05
EUR 1,000,000	UBS Group AG, 1.000%, 21/03/25	962,090	0.13	EUR 620,000	Cadent Finance PLC, 0.625%, 22/09/24	586,991	0.08
EUR 780,000	UBS Group AG, 1.250%, 17/04/25	750,149	0.10	EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	156,756	0.02
EUR 1,370,000	UBS Group AG, 0.250%, 29/01/26	1,242,331	0.17	EUR 100,000	Canary Wharf Group Investment Holdings PLC, 1.750%, 07/04/26	76,670	0.01
EUR 570,000	UBS Group AG, 1.250%, 01/09/26	513,296	0.07	EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	90,535	0.01
EUR 300,000	UBS Group AG, 2.750%, 15/06/27	283,662	0.04	EUR 410,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	397,524	0.06
EUR 400,000	UBS Group AG, 3.125%, 15/06/30	371,016	0.05	EUR 350,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	316,085	0.04
EUR 889,000	UBS Group AG, 0.625%, 24/02/33	630,834	0.09	EUR 280,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	227,360	0.03
Total Switzerland		10,442,557	1.44	EUR 350,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	297,332	0.04
United Kingdom				EUR 40,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	30,666	0.00
EUR 290,000	Amcor UK Finance PLC, 1.125%, 23/06/27	254,913	0.04	EUR 300,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	229,998	0.03
EUR 470,000	Anglo American Capital PLC, 1.625%, 11/03/26	436,710	0.06	EUR 380,000	Diageo Finance PLC, 0.500%, 19/06/24	365,811	0.05
EUR 290,000	Anglo American Capital PLC, 4.750%, 21/09/32	283,855	0.04	EUR 190,000	Diageo Finance PLC, 1.750%, 23/09/24	185,336	0.03
EUR 650,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	542,607	0.08	EUR 350,000	Diageo Finance PLC, 1.875%, 27/03/27	328,639	0.05
EUR 390,000	Aon PLC, 2.875%, 14/05/26	371,533	0.05	EUR 200,000	Diageo Finance PLC, 1.500%, 22/10/27	182,830	0.03
EUR 390,000	AstraZeneca PLC, 0.750%, 12/05/24	379,532	0.05	EUR 430,000	Diageo Finance PLC, 2.500%, 27/03/32	394,426	0.05
EUR 300,000	AstraZeneca PLC, 1.250%, 12/05/28	267,711	0.04	EUR 150,000	DS Smith PLC, 1.375%, 26/07/24	144,839	0.02
EUR 751,000	Aviva PLC, 3.375%, 04/12/45	705,302	0.10	EUR 280,000	DS Smith PLC, 0.875%, 12/09/26	248,338	0.03
EUR 1,220,000	Barclays PLC, 3.375%, 02/04/25	1,207,458	0.17	EUR 180,000	Experian Finance PLC, 1.375%, 25/06/26	166,718	0.02
EUR 620,000	Barclays PLC, 0.750%, 09/06/25	588,194	0.08	EUR 299,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	306,068	0.04
EUR 830,000	Barclays PLC, 1.375%, 24/01/26	776,722	0.11	EUR 490,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	456,430	0.06
EUR 380,000	Barclays PLC, 2.885%, 31/01/27	359,727	0.05	EUR 550,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	506,033	0.07
EUR 100,000	Barclays PLC, 0.877%, 28/01/28	85,391	0.01	EUR 289,000	GSK Capital BV, 3.000%, 28/11/27	282,466	0.04
EUR 500,000	Barclays PLC, 0.577%, 09/08/29	394,205	0.05				
EUR 400,000	Barclays PLC, 5.262%, 29/01/34	394,192	0.05				
EUR 400,000	BAT International Finance PLC, 2.250%, 16/01/30	324,368	0.05				
EUR 290,000	BP Capital Markets PLC, 1.876%, 07/04/24	284,754	0.04				
EUR 550,000	BP Capital Markets PLC, 1.953%, 03/03/25	530,755	0.07				
EUR 690,000	BP Capital Markets PLC, 2.972%, 27/02/26	677,911	0.09				
EUR 840,000	BP Capital Markets PLC, 1.573%, 16/02/27	768,692	0.11				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 100,000	GSK Capital BV, 3.125%, 28/11/32	95,126	0.01	EUR 400,000	National Grid Electricity Transmission PLC, 0.872%, 26/11/40	227,240	0.03
EUR 500,000	HSBC Holdings PLC, 0.309%, 13/11/26	445,240	0.06	EUR 830,000	National Grid PLC, 2.179%, 30/06/26	782,632	0.11
EUR 440,000	HSBC Holdings PLC, 2.500%, 15/03/27	410,639	0.06	EUR 200,000	National Grid PLC, 0.163%, 20/01/28	164,486	0.02
EUR 1,300,000	HSBC Holdings PLC, 3.019%, 15/06/27	1,237,509	0.17	EUR 275,000	National Grid PLC, 0.250%, 01/09/28	222,745	0.03
EUR 260,000	HSBC Holdings PLC, 3.125%, 07/06/28	240,469	0.03	EUR 525,000	National Grid PLC, 0.553%, 18/09/29	413,621	0.06
EUR 440,000	HSBC Holdings PLC, 0.770%, 13/11/31	333,784	0.05	EUR 630,000	National Grid PLC, 2.949%, 30/03/30	575,952	0.08
EUR 690,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	620,462	0.09	EUR 760,000	Nationwide Building Society, 1.250%, 03/03/25	723,307	0.10
EUR 350,000	InterContinental Hotels Group PLC, 1.625%, 08/10/24	334,722	0.05	EUR 340,000	Nationwide Building Society, 1.500%, 08/03/26	317,693	0.04
EUR 190,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	174,471	0.02	EUR 370,000	Nationwide Building Society, 2.000%, 25/07/29	348,684	0.05
EUR 480,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	393,139	0.05	EUR 420,000	Nationwide Building Society, 3.250%, 05/09/29	394,607	0.05
EUR 200,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	141,682	0.02	EUR 500,000	NatWest Group PLC, 4.067%, 06/09/28	486,785	0.07
EUR 200,000	Investec Bank PLC, 1.250%, 11/08/26	178,852	0.03	EUR 400,000	NatWest Group PLC, 1.043%, 14/09/32	320,004	0.04
EUR 300,000	Investec Bank PLC, 0.500%, 17/02/27	255,249	0.04	EUR 625,000	NatWest Markets PLC, 1.000%, 28/05/24	602,587	0.08
EUR 500,000	Linde PLC, 0.010%, perpetual	439,240	0.06	EUR 630,000	NatWest Markets PLC, 2.750%, 02/04/25	613,418	0.09
EUR 790,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	752,175	0.10	EUR 290,000	NatWest Markets PLC, 0.125%, 12/11/25	259,480	0.04
EUR 260,000	Lloyds Bank PLC, 1.250%, 13/01/25	247,874	0.03	EUR 500,000	NatWest Markets PLC, 0.125%, 18/06/26	435,865	0.06
EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	196,730	0.03	EUR 600,000	NatWest Markets PLC, 1.375%, 02/03/27	535,800	0.07
EUR 410,000	Lloyds Banking Group PLC, 4.500%, 18/03/30	393,928	0.05	EUR 350,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	306,128	0.04
EUR 800,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	731,400	0.10	EUR 410,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	332,781	0.05
EUR 410,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	376,856	0.05	EUR 500,000	Ote PLC, 0.875%, 24/09/26	453,905	0.06
EUR 360,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	316,818	0.04	EUR 350,000	Pearson Funding PLC, 1.375%, 06/05/25	331,002	0.05
EUR 150,000	Mondi Finance PLC, 1.500%, 15/04/24	146,033	0.02	EUR 480,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	446,875	0.06
EUR 390,000	Mondi Finance PLC, 1.625%, 27/04/26	361,339	0.05	EUR 200,000	Rentokil Initial PLC, 0.950%, 22/11/24	190,078	0.03
EUR 350,000	Motability Operations Group PLC, 0.875%, 14/03/25	330,757	0.05	EUR 180,000	Rentokil Initial PLC, 0.500%, 14/10/28	146,810	0.02
EUR 350,000	Motability Operations Group PLC, 0.375%, 03/01/26	318,462	0.04	EUR 100,000	Rentokil Initial PLC, 0.500%, 14/10/28	81,561	0.01
EUR 665,000	Motability Operations Group PLC, 0.125%, 20/07/28	553,859	0.08	EUR 171,000	Rio Tinto Finance PLC, 2.875%, 11/12/24	171,000	0.02
EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.530%, 20/09/28	97,390	0.01	EUR 390,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	380,406	0.05
EUR 100,000	National Grid Electricity Distribution East Midlands PLC, 3.949%, 20/09/32	97,982	0.01	EUR 350,000	Royal Mail PLC, 2.375%, 29/07/24	340,949	0.05
				EUR 380,000	Royal Mail PLC, 1.250%, 08/10/26	337,178	0.05

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United Kingdom (continued)				United States			
EUR 500,000	Santander UK Group Holdings PLC, 3.530%, 25/08/28	467,080	0.06	EUR 350,000	3M Co, 1.750%, 15/05/30	313,306	0.04
EUR 705,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	547,510	0.08	EUR 410,000	3M Co, 1.500%, 02/06/31	345,966	0.05
EUR 550,000	Sky Ltd, 2.250%, 17/11/25	528,500	0.07	EUR 150,000	AbbVie Inc, 0.750%, 18/11/27	131,301	0.02
EUR 380,000	Sky Ltd, 2.500%, 15/09/26	364,751	0.05	EUR 150,000	AbbVie Inc, 2.625%, 15/11/28	142,161	0.02
EUR 600,000	Sky Ltd, 2.500%, 15/09/26	575,922	0.08	EUR 550,000	AbbVie Inc, 2.125%, 17/11/28	502,865	0.07
EUR 620,000	Smiths Group PLC, 2.000%, 23/02/27	579,551	0.08	EUR 450,000	AbbVie Inc, 1.250%, 18/11/31	372,415	0.05
EUR 480,000	SSE PLC, 1.250%, 16/04/25	453,653	0.06	EUR 300,000	Air Products & Chemicals Inc, 1.000%, 12/02/25	289,074	0.04
EUR 250,000	SSE PLC, 0.875%, 06/09/25	232,385	0.03	EUR 250,000	Air Products and Chemicals Inc, 0.500%, 05/05/28	214,058	0.03
EUR 268,000	SSE PLC, 2.875%, 01/08/29	249,586	0.04	EUR 480,000	Altria Group Inc, 2.200%, 15/06/27	430,709	0.06
EUR 390,000	SSE PLC, 1.750%, 16/04/30	331,098	0.05	EUR 710,000	Altria Group Inc, 3.125%, 15/06/31	586,339	0.08
EUR 100,000	Standard Chartered PLC, 3.125%, 19/11/24	98,172	0.01	EUR 240,000	American Honda Finance Corp, 0.750%, 17/01/24	233,856	0.03
EUR 860,000	Standard Chartered PLC, 2.500%, 09/09/30	794,021	0.11	EUR 490,000	American Honda Finance Corp, 1.950%, 18/10/24	476,912	0.07
EUR 700,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	543,739	0.08	EUR 405,000	American Honda Finance Corp, 0.300%, 07/07/28	334,076	0.05
EUR 190,000	Tesco Corporate Treasury Services PLC, 2.500%, 01/07/24	186,529	0.03	EUR 670,000	American International Group Inc, 1.875%, 21/06/27	603,134	0.08
EUR 420,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	379,856	0.05	EUR 350,000	American Tower Corp, 1.950%, 22/05/26	323,957	0.05
EUR 335,000	Tesco Corporate Treasury Services PLC, 0.375%, 27/07/29	258,848	0.04	EUR 300,000	American Tower Corp, 0.450%, 15/01/27	256,968	0.04
EUR 500,000	Thames Water Utilities Finance PLC, 0.875%, 31/01/28	425,500	0.06	EUR 305,000	American Tower Corp, 0.500%, 15/01/28	249,810	0.03
EUR 500,000	Thames Water Utilities Finance PLC, 1.250%, 31/01/32	388,970	0.05	EUR 300,000	American Tower Corp, 0.875%, 21/05/29	238,356	0.03
EUR 670,000	Unilever PLC, 1.500%, 11/06/39	494,266	0.07	EUR 490,000	American Tower Corp, 1.000%, 15/01/32	358,312	0.05
EUR 350,000	Vodafone Group PLC, 0.500%, 30/01/24	339,888	0.05	EUR 190,000	Amgen Inc, 2.000%, 25/02/26	181,121	0.02
EUR 760,000	Vodafone Group PLC, 1.125%, 20/11/25	708,616	0.10	EUR 1,000,000	Apple Inc, 0.875%, 24/05/25	950,690	0.13
EUR 380,000	Vodafone Group PLC, 2.200%, 25/08/26	361,156	0.05	EUR 830,000	Apple Inc, zero coupon, 15/11/25	762,903	0.11
EUR 330,000	Vodafone Group PLC, 1.625%, 24/11/30	277,474	0.04	EUR 531,000	Apple Inc, 2.000%, 17/09/27	505,438	0.07
EUR 620,000	Vodafone Group PLC, 2.875%, 20/11/37	506,993	0.07	EUR 240,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	224,964	0.03
EUR 620,000	Vodafone Group PLC, 2.500%, 24/05/39	467,083	0.06	EUR 1,000,000	AT&T Inc, 3.500%, 17/12/25	1,007,880	0.14
EUR 265,000	Westpac Sec nz, 0.427%, 14/12/26	230,137	0.03	EUR 480,000	AT&T Inc, 2.600%, 17/12/29	439,022	0.06
EUR 300,000	Westpac Sec Nz, 0.100%, 13/07/27	248,490	0.03	EUR 690,000	AT&T Inc, 0.800%, 04/03/30	549,495	0.08
EUR 350,000	WPP Finance 2016, 1.375%, 20/03/25	331,068	0.05	EUR 830,000	AT&T Inc, 3.550%, 17/12/32	781,603	0.11
EUR 605,000	Yorkshire Building Society, 0.500%, 01/07/28	488,556	0.07	EUR 780,000	AT&T Inc, 3.150%, 04/09/36	669,568	0.09
EUR 350,000	Yorkshire Building Society, 0.625%, perpetual	317,373	0.04	EUR 380,000	AT&T Inc, 2.600%, 19/05/38	299,208	0.04
Total United Kingdom		52,663,643	7.26	EUR 480,000	Avery Dennison Corp, 1.250%, 03/03/25	466,229	0.06
				EUR 930,000	Bank of America Corp, 1.379%, 07/02/25	905,234	0.12
				EUR 790,000	Bank of America Corp, 0.808%, 09/05/26	730,655	0.10
				EUR 1,050,000	Bank of America Corp, 1.949%, 27/10/26	985,152	0.14
				EUR 910,000	Bank of America Corp, 1.776%, 04/05/27	838,383	0.12
				EUR 1,040,000	Bank of America Corp, 1.662%, 25/04/28	930,686	0.13
				EUR 1,040,000	Bank of America Corp, 1.381%, 09/05/30	864,874	0.12

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United States (continued)				United States (continued)			
EUR 550,000	Bank of America Corp, 2.824%, 27/04/33	479,402	0.07	EUR 280,000	Brown-Forman Corp, 1.200%, 07/07/26	257,135	0.04
EUR 190,000	Baxter International Inc, 0.400%, 15/05/24	182,252	0.03	EUR 350,000	Capital One Financial Corp, 0.800%, 12/06/24	332,808	0.05
EUR 570,000	Baxter International Inc, 1.300%, 15/05/29	477,381	0.07	EUR 190,000	Celanese US Holdings LLC, 1.250%, 11/02/25	173,255	0.02
EUR 350,000	Becton Dickinson and Co, 1.900%, 15/12/26	325,647	0.04	EUR 280,000	Celanese US Holdings LLC, 2.125%, 01/03/27	237,639	0.03
EUR 500,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	421,815	0.06	EUR 565,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	526,829	0.07
EUR 260,000	Berkshire Hathaway Inc, 1.300%, 15/03/24	253,601	0.03	EUR 370,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	326,473	0.05
EUR 200,000	Berkshire Hathaway Inc, zero coupon, 12/03/25	185,376	0.03	EUR 425,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	339,231	0.05
EUR 370,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	332,315	0.05	EUR 550,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	437,651	0.06
EUR 220,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	202,686	0.03	EUR 290,000	Citigroup Inc, 2.375%, 22/05/24	287,019	0.04
EUR 660,000	Berkshire Hathaway Inc, 1.625%, 16/03/35	503,428	0.07	EUR 1,330,000	Citigroup Inc, 1.250%, 06/07/26	1,239,706	0.17
EUR 300,000	Berry Global Inc, 1.000%, 15/01/25	281,622	0.04	EUR 1,080,000	Citigroup Inc, 1.500%, 24/07/26	1,010,362	0.14
EUR 200,000	Berry Global Inc, 1.500%, 15/01/27	178,008	0.02	EUR 1,000,000	Citigroup Inc, 4.112%, 22/09/33	962,570	0.13
EUR 550,000	BlackRock Inc, 1.250%, 06/05/25	527,197	0.07	EUR 390,000	Coca-Cola Co, 0.500%, 08/03/24	378,717	0.05
EUR 450,000	Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	427,608	0.06	EUR 1,000,000	Coca-Cola Co, 1.125%, 09/03/27	911,990	0.13
EUR 480,000	Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	423,998	0.06	EUR 540,000	Coca-Cola Co, 0.125%, 09/03/29	441,961	0.06
EUR 80,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	66,026	0.01	EUR 205,000	Coca-Cola Co, 0.400%, 06/05/30	164,761	0.02
EUR 400,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	326,932	0.05	EUR 560,000	Coca-Cola Co, 1.625%, 09/03/35	448,790	0.06
EUR 350,000	BMW US Capital LLC, 1.000%, 20/04/27	315,305	0.04	EUR 105,000	Coca-Cola Co, 0.950%, 06/05/36	74,488	0.01
EUR 390,000	Booking Holdings Inc, 2.375%, 23/09/24	382,325	0.05	EUR 350,000	Coca-Cola Co, 1.100%, 02/09/36	251,465	0.03
EUR 445,000	Booking Holdings Inc, 0.100%, 08/03/25	411,527	0.06	EUR 280,000	Coca-Cola European Partners PLC, 2.375%, 07/05/25	275,296	0.04
EUR 150,000	Booking Holdings Inc, 4.000%, 15/11/26	151,124	0.02	EUR 350,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	305,526	0.04
EUR 380,000	Booking Holdings Inc, 1.800%, 03/03/27	350,223	0.05	EUR 142,000	Colgate-Palmolive Co, 0.500%, 06/03/26	130,188	0.02
EUR 315,000	Booking Holdings Inc, 0.500%, 08/03/28	264,323	0.04	EUR 390,000	Colgate-Palmolive Co, 1.375%, 06/03/34	316,672	0.04
EUR 184,000	Booking Holdings Inc, 4.250%, 15/05/29	184,296	0.03	EUR 135,000	Comcast Corp, 0.250%, 14/09/29	106,919	0.01
EUR 167,000	Booking Holdings Inc, 4.500%, 15/11/31	168,491	0.02	EUR 400,000	Comcast Corp, 0.750%, 20/02/32	302,728	0.04
EUR 100,000	Booking Holdings Inc, 4.750%, 15/11/34	101,318	0.01	EUR 480,000	Danaher Corp, 1.700%, 30/03/24	471,269	0.06
EUR 500,000	BorgWarner Inc, 1.000%, 19/05/31	369,630	0.05	EUR 500,000	Danaher Corp, 2.500%, 30/03/30	462,370	0.06
EUR 200,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	189,536	0.03	EUR 480,000	Digital Euro Finco LLC, 2.625%, 15/04/24	465,614	0.06
EUR 200,000	Bristol-Myers Squibb Co, 1.750%, 15/05/35	162,534	0.02	EUR 290,000	Digital Euro Finco LLC, 2.500%, 16/01/26	268,552	0.04
				EUR 410,000	Digital Euro Finco LLC, 1.125%, 09/04/28	331,579	0.05
				EUR 670,000	Dover Corp, 1.250%, 09/11/26	606,538	0.08
				EUR 180,000	Dover Corp, 0.750%, 04/11/27	154,168	0.02
				EUR 550,000	Dow Chemical Co, 0.500%, 15/03/27	478,186	0.07
				EUR 410,000	Dow Chemical Co, 1.875%, 15/03/40	269,399	0.04
				EUR 410,000	DXC Technology Co, 1.750%, 15/01/26	378,266	0.05
				EUR 410,000	Eastman Chemical Co, 1.875%, 23/11/26	370,451	0.05
				EUR 470,000	Ecolab Inc, 2.625%, 08/07/25	459,886	0.06

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United States (continued)				United States (continued)			
EUR 220,000	Eli Lilly & Co, 2.125%, 03/06/30	201,335	0.03	EUR 440,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	389,858	0.05
EUR 480,000	Eli Lilly & Co, 0.625%, 01/11/31	375,974	0.05	EUR 430,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	356,887	0.05
EUR 500,000	Eli Lilly & Co, 0.500%, 14/09/33	369,530	0.05	EUR 1,645,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	1,302,602	0.18
EUR 180,000	Eli Lilly & Co, 1.700%, 01/11/49	120,384	0.02	EUR 560,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	542,567	0.07
EUR 500,000	Eli Lilly & Co, 1.125%, 14/09/51	276,625	0.04	EUR 760,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	684,752	0.09
EUR 400,000	Emerson Electric Co, 0.375%, 22/05/24	382,980	0.05	EUR 400,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	379,712	0.05
EUR 480,000	Emerson Electric Co, 1.250%, 15/10/25	448,637	0.06	EUR 600,000	IBM CORP, 0.875%, 09/02/30	491,586	0.07
EUR 270,000	Emerson Electric Co, 2.000%, 15/10/29	240,953	0.03	EUR 410,000	Illinois Tool Works Inc, 0.625%, 05/12/27	358,643	0.05
EUR 200,000	Equinix Inc, 0.250%, 15/03/27	172,882	0.02	EUR 520,000	Illinois Tool Works Inc, 2.125%, 22/05/30	468,749	0.06
EUR 500,000	Equinix Inc, 1.000%, 15/03/33	361,440	0.05	EUR 350,000	Illinois Tool Works Inc, 1.000%, 05/06/31	285,537	0.04
EUR 400,000	Equitable Financial Life Global Funding, 0.600%, 16/06/28	328,956	0.05	EUR 350,000	Illinois Tool Works Inc, 3.000%, 19/05/34	320,418	0.04
EUR 550,000	Exxon Mobil Corp, 0.142%, 26/06/24	524,843	0.07	EUR 330,000	International Business Machines Corp, 0.875%, 31/01/25	313,018	0.04
EUR 290,000	Exxon Mobil Corp, 0.524%, 26/06/28	245,386	0.03	EUR 320,000	International Business Machines Corp, 0.950%, 23/05/25	301,613	0.04
EUR 290,000	Exxon Mobil Corp, 0.835%, 26/06/32	216,752	0.03	EUR 550,000	International Business Machines Corp, 2.875%, 07/11/25	549,686	0.08
EUR 540,000	FedEx Corp, 1.625%, 11/01/27	497,702	0.07	EUR 450,000	International Business Machines Corp, 1.250%, 29/01/27	409,464	0.06
EUR 350,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	337,095	0.05	EUR 410,000	International Business Machines Corp, 0.300%, 11/02/28	344,658	0.05
EUR 385,000	Fidelity National Information Services Inc, 0.625%, 03/12/25	350,446	0.05	EUR 350,000	International Business Machines Corp, 1.750%, 07/03/28	317,538	0.04
EUR 390,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	332,385	0.05	EUR 430,000	International Business Machines Corp, 1.500%, 23/05/29	374,934	0.05
EUR 225,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	177,894	0.02	EUR 670,000	International Business Machines Corp, 1.750%, 31/01/31	569,795	0.08
EUR 480,000	Fiserv Inc, 1.125%, 01/07/27	425,093	0.06	EUR 100,000	Jefferies Group LLC, 1.000%, 19/07/24	95,429	0.01
EUR 410,000	Fiserv Inc, 1.625%, 01/07/30	338,074	0.05	EUR 260,000	Johnson Controls International PLC, 3.000%, 15/09/28	245,518	0.03
EUR 510,000	General Electric Co, 0.875%, 17/05/25	478,635	0.07	EUR 760,000	JPMorgan Chase & Co, 3.000%, 19/02/26	748,699	0.10
EUR 410,000	General Electric Co, 4.125%, 19/09/35	402,571	0.06	EUR 1,170,000	JPMorgan Chase & Co, 1.500%, 29/10/26	1,080,331	0.15
EUR 380,000	General Mills Inc, 0.125%, 15/11/25	344,436	0.05	EUR 1,010,000	JPMorgan Chase & Co, 1.090%, 11/03/27	917,777	0.13
EUR 200,000	General Mills Inc, 0.450%, 15/01/26	182,054	0.03	EUR 700,000	JPMorgan Chase & Co, 0.389%, 24/02/28	598,458	0.08
EUR 410,000	General Mills Inc, 1.500%, 27/04/27	370,980	0.05	EUR 960,000	JPMorgan Chase & Co, 1.638%, 18/05/28	862,109	0.12
EUR 280,000	General Motors Financial Co Inc, 0.850%, 26/02/26	250,376	0.03	EUR 910,000	JPMorgan Chase & Co, 1.812%, 12/06/29	801,373	0.11
EUR 625,000	General Motors Financial Co Inc, 0.600%, 20/05/27	528,337	0.07	EUR 935,000	JPMorgan Chase & Co, 1.963%, 23/03/30	814,787	0.11
EUR 760,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	755,037	0.10	EUR 300,000	JPMorgan Chase & Co, 0.597%, 17/02/33	215,979	0.03
EUR 290,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	282,315	0.04				
EUR 995,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	926,773	0.13				
EUR 490,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	400,629	0.06				
EUR 225,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	201,364	0.03				

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United States (continued)				United States (continued)			
EUR 480,000	Kellogg Co, 1.000%, 17/05/24	465,989	0.06	EUR 324,000	Mondelez International Inc, 2.375%, 06/03/35	268,048	0.04
EUR 350,000	Kellogg Co, 1.250%, 10/03/25	334,110	0.05	EUR 500,000	Mondelez International Inc, 1.375%, 17/03/41	324,845	0.04
EUR 25,000	Kellogg Co, 0.500%, 20/05/29	20,538	0.00	EUR 270,000	Moody's Corp, 1.750%, 09/03/27	248,867	0.03
EUR 320,000	Kinder Morgan Inc, 2.250%, 16/03/27	295,258	0.05	EUR 390,000	Moody's Corp, 0.950%, 25/02/30	318,681	0.04
EUR 900,000	Kraft Heinz Foods Co, 1.500%, 24/05/24	880,011	0.12	EUR 1,000,000	Morgan Stanley, 2.103%, 08/05/26	952,870	0.13
EUR 320,000	ManpowerGroup Inc, 1.750%, 22/06/26	300,720	0.04	EUR 670,000	Morgan Stanley, 1.342%, 23/10/26	618,872	0.09
EUR 200,000	ManpowerGroup Inc, 3.500%, perpetual	196,114	0.03	EUR 1,215,000	Morgan Stanley, 1.875%, 27/04/27	1,104,484	0.15
EUR 190,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	172,454	0.02	EUR 1,100,000	Morgan Stanley, 0.406%, 29/10/27	949,003	0.13
EUR 190,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	162,355	0.02	EUR 200,000	Morgan Stanley, 4.813%, 25/10/28	203,422	0.03
EUR 790,000	Mastercard Inc, 2.100%, 01/12/27	740,949	0.10	EUR 900,000	Morgan Stanley, 0.497%, 07/02/31	681,525	0.09
EUR 145,000	Mastercard Inc, 1.000%, 22/02/29	125,382	0.02	EUR 500,000	Morgan Stanley, 2.950%, 07/05/32	442,095	0.06
EUR 200,000	McDonald's Corp, 0.625%, 29/01/24	196,032	0.03	EUR 200,000	Morgan Stanley, 5.148%, 25/01/34	207,436	0.03
EUR 600,000	McDonald's Corp, 0.900%, 15/06/26	549,090	0.08	EUR 150,000	Mylan Inc, 2.125%, 23/05/25	142,385	0.02
EUR 300,000	McDonald's Corp, 2.375%, 31/05/29	275,670	0.04	EUR 350,000	Nasdaq Inc, 1.750%, 28/03/29	303,114	0.04
EUR 200,000	McDonald's Corp, 2.625%, 11/06/29	186,256	0.03	EUR 265,000	Nasdaq Inc, 0.875%, 13/02/30	210,834	0.03
EUR 500,000	McDonald's Corp, 1.500%, 28/11/29	426,900	0.06	EUR 390,000	Nasdaq Inc, 0.900%, 30/07/33	275,317	0.04
EUR 400,000	McDonald's Corp, 1.600%, 15/03/31	335,348	0.05	EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	77,202	0.01
EUR 240,000	McDonald's Corp, 3.000%, 31/05/34	220,027	0.03	EUR 710,000	New York Life Global Funding, 0.250%, 23/01/27	619,773	0.09
EUR 240,000	McKesson Corp, 1.500%, 17/11/25	225,362	0.03	EUR 670,000	Parker-Hannifin Corp, 1.125%, 01/03/25	636,038	0.09
EUR 160,000	McKesson Corp, 1.625%, 30/10/26	147,629	0.02	EUR 350,000	Pepsico Inc, 0.750%, 18/03/27	314,710	0.04
EUR 410,000	Merck & Co Inc, 0.500%, 02/11/24	389,861	0.05	EUR 200,000	PepsiCo Inc, 0.500%, 06/05/28	171,924	0.02
EUR 690,000	Merck & Co Inc, 1.875%, 15/10/26	656,797	0.09	EUR 550,000	PepsiCo Inc, 0.875%, 18/07/28	477,818	0.07
EUR 80,000	Merck & Co Inc, 2.500%, 15/10/34	71,976	0.01	EUR 350,000	PepsiCo Inc, 1.125%, 18/03/31	292,278	0.04
EUR 150,000	Merck & Co Inc, 1.375%, 02/11/36	115,191	0.02	EUR 550,000	PepsiCo Inc, 0.400%, 09/10/32	409,095	0.06
EUR 770,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	740,732	0.10	EUR 435,000	PepsiCo Inc, 0.750%, 14/10/33	326,968	0.05
EUR 700,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	569,646	0.08	EUR 310,000	PepsiCo Inc, 0.875%, 16/10/39	202,256	0.03
EUR 510,000	Microsoft Corp, 3.125%, 06/12/28	523,642	0.07	EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	202,699	0.03
EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	92,931	0.01	EUR 410,000	PerkinElmer Inc, 1.875%, 19/07/26	379,217	0.05
EUR 300,000	MMS USA Investments Inc, 0.625%, 13/06/25	277,560	0.04	EUR 100,000	Philip Morris International Inc, 2.750%, 19/03/25	98,214	0.01
EUR 300,000	MMS USA Investments Inc, 1.250%, 13/06/28	262,200	0.04	EUR 510,000	Philip Morris International Inc, 2.875%, 03/03/26	492,991	0.07
EUR 700,000	MMS USA Investments Inc, 1.750%, 13/06/31	578,851	0.08	EUR 350,000	Philip Morris International Inc, 2.875%, 14/05/29	317,510	0.04
EUR 390,000	Molson Coors Brewing Co, 1.250%, 15/07/24	376,576	0.05	EUR 310,000	Philip Morris International Inc, 3.125%, 03/06/33	258,599	0.04
EUR 700,000	Mondelez International Inc, 0.250%, 17/03/28	582,421	0.08	EUR 350,000	Philip Morris International Inc, 2.000%, 09/05/36	232,456	0.03
				EUR 150,000	Philip Morris International Inc, 1.450%, 01/08/39	85,613	0.01
				EUR 190,000	Philip Morris International INC, 2.750%, 19/03/25	186,607	0.03
				EUR 310,000	Philip Morris International INC, 1.875%, 06/11/37	194,299	0.03
				EUR 550,000	PPG Industries Inc, 0.875%, 03/11/25	504,636	0.07
				EUR 300,000	PPG Industries Inc, 2.750%, 01/06/29	278,511	0.04
				EUR 210,000	Praxair Inc, 1.200%, 12/02/24	207,016	0.03

Schedule of Investments (continued)

as at 31 December 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 - 97.48% (continued)				Corporate Bonds - 97.48% (continued)			
United States (continued)				United States (continued)			
EUR 159,000	Praxair Inc, 1.625%, 01/12/25	153,198	0.02	EUR 480,000	Verizon Communications Inc, 1.375%, 27/10/26	439,877	0.06
EUR 420,000	Procter & Gamble Co, 4.875%, 11/05/27	450,173	0.06	EUR 570,000	Verizon Communications Inc, 1.375%, 02/11/28	493,574	0.07
EUR 690,000	Procter & Gamble Co, 1.200%, 30/10/28	616,508	0.09	EUR 200,000	Verizon Communications Inc, 0.375%, 22/03/29	160,910	0.02
EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	81,325	0.01	EUR 550,000	Verizon Communications Inc, 1.875%, 26/10/29	479,220	0.07
EUR 700,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	580,062	0.08	EUR 540,000	Verizon Communications Inc, 1.250%, 08/04/30	444,944	0.06
EUR 490,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	359,729	0.05	EUR 700,000	Verizon Communications Inc, 4.250%, 31/10/30	705,957	0.10
EUR 450,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	266,662	0.04	EUR 350,000	Verizon Communications Inc, 2.625%, 01/12/31	313,149	0.04
EUR 200,000	Public Storage, 0.500%, 09/09/30	150,338	0.02	EUR 700,000	Verizon Communications Inc, 4.750%, 31/10/34	719,124	0.10
EUR 600,000	Public Storage, 0.875%, 24/01/32	440,604	0.06	EUR 490,000	Verizon Communications Inc, 2.875%, 15/01/38	408,895	0.06
EUR 250,000	RELX Capital Inc, 1.300%, 12/05/25	236,505	0.03	EUR 280,000	Verizon Communications Inc, 1.850%, 18/05/40	194,813	0.03
EUR 760,000	Stryker Corp, 2.125%, 30/11/27	707,332	0.10	EUR 500,000	Visa Inc, 1.500%, 15/06/26	468,900	0.06
EUR 290,000	Stryker Corp, 0.750%, 01/03/29	241,239	0.03	EUR 500,000	Visa Inc, 2.000%, 15/06/29	457,105	0.06
EUR 190,000	Stryker Corp, 2.625%, 30/11/30	172,089	0.02	EUR 500,000	Visa Inc, 2.375%, 15/06/34	438,465	0.06
EUR 250,000	Stryker Corp, 1.000%, 03/12/31	193,895	0.03	EUR 490,000	Westlake Chemical Corp, 1.625%, 17/07/29	394,455	0.05
EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	99,093	0.01	EUR 200,000	Westlake Chemical Corp, 1.625%, 17/07/29	161,002	0.02
EUR 320,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	299,955	0.04	EUR 370,000	Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	349,099	0.05
EUR 190,000	Thermo Fisher Scientific Inc, 1.450%, 16/03/27	174,462	0.02	EUR 390,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	338,313	0.05
EUR 490,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	455,190	0.06	Total United States		112,174,311	15.46
EUR 290,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	248,168	0.03	Total Corporate Bonds		707,250,594	97.48
EUR 480,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	431,693	0.06	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		707,250,594	97.48
EUR 350,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	275,191	0.04	Other transferable securities			
EUR 490,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	434,120	0.06	Corporate Bonds - 1.40%			
EUR 260,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	251,545	0.03	Czech Republic			
EUR 200,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	173,462	0.02	EUR 400,000	Raiffeisenbank AS, 1.000%, 09/06/28	306,904	0.04
EUR 540,000	Thermo Fisher Scientific Inc, 1.500%, 01/10/39	363,301	0.05	Total Czech Republic		306,904	0.04
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	188,736	0.03	Denmark			
EUR 440,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	394,266	0.05	EUR 200,000	E.On Se, 2.875%, perpetual	190,958	0.03
EUR 585,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	495,624	0.07	Total Denmark		190,958	0.03
EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	95,715	0.01	France			
EUR 410,000	United Parcel Service Inc, 1.000%, 15/11/28	350,132	0.05	EUR 400,000	Elo Saca, 4.875%, 08/12/28	376,044	0.05
EUR 350,000	United Parcel Service Inc, 1.500%, 15/11/32	283,276	0.04	EUR 100,000	Engie SA, 1.625%, perpetual	91,538	0.01
EUR 750,000	Verizon Communications Inc, 3.250%, 17/02/26	739,702	0.10	EUR 200,000	Pernod Ricard SA, 3.250%, 02/11/28	196,076	0.03
				Total France		663,658	0.09

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in Euro)

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 - 1.40% (continued)				Corporate Bonds - 1.40% (continued)			
Germany				United Kingdom			
EUR 500,000	Amprion GmbH, 3.450%, 22/09/27	490,040	0.07	EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	247,197	0.03
EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	294,735	0.04	EUR 500,000	Rentokil Initial Finance, 3.875%, 27/06/27	495,160	0.07
EUR 300,000	Clearstream Banking AG, zero coupon, 01/12/25	271,056	0.04				
EUR 200,000	Vonovia SE, 1.500%, 14/06/41	110,028	0.01	Total United Kingdom		742,357	0.10
Total Germany		1,165,859	0.16	United States			
Ireland				EUR 410,000	AbbVie Inc, 2.125%, 01/06/29	372,657	0.05
EUR 300,000	Vodafone Internat Finance, 3.250%, perpetual	290,145	0.04	EUR 300,000	AT&T Inc, 1.800%, 05/09/26	278,841	0.04
Total Ireland		290,145	0.04	EUR 190,000	AT&T Inc, 1.800%, 14/09/39	131,300	0.02
Italy				EUR 350,000	Fedex Corp, 1.300%, 05/08/31	275,464	0.04
EUR 200,000	Autostrade Per L Italia, 2.000%, 15/01/30	158,488	0.02	EUR 500,000	Johnson Controls, 3.000%, 15/09/28	472,150	0.07
EUR 500,000	Leasys SpA, 4.375%, 07/12/24	500,975	0.07	EUR 320,000	Philip Morris International Inc, 0.800%, 01/08/31	229,114	0.03
Total Italy		659,463	0.09	EUR 150,000	Verizon Communications, 1.500%, 19/09/39	100,044	0.01
Japan				EUR 200,000	Worley US Finance Sub, 0.875%, 09/06/26	173,848	0.02
EUR 200,000	East Japan Railway Co, 2.614%, 08/09/25	194,348	0.03	Total United States		2,033,418	0.28
Total Japan		194,348	0.03	Total Corporate Bonds		10,134,302	1.40
Luxembourg				Total Other transferable securities		10,134,302	1.40
EUR 200,000	ACEF Holdings SCA, 0.750%, 14/06/28	147,038	0.02	TOTAL INVESTMENTS		717,384,896	98.88
EUR 425,000	Bevco Lux Sarl, 1.000%, 16/01/30	318,074	0.04	Other Net Assets/(Liabilities)		8,099,472	1.12
Total Luxembourg		465,112	0.06	TOTAL NET ASSETS		725,484,368	100.00
Malta							
EUR 200,000	Bank Of Valletta PLC, 10.000%, perpetual	204,378	0.03				
Total Malta		204,378	0.03				
Netherlands							
EUR 600,000	de Volksbank NV, 0.250%, 22/06/26	520,740	0.07				
EUR 500,000	JDE Peet's NV, 0.500%, 16/01/29	397,585	0.05				
EUR 400,000	Stellantis NV, 4.500%, 07/07/28	399,268	0.06				
EUR 200,000	Universal Music Group NV, 3.000%, 30/06/27	191,900	0.03				
EUR 500,000	Universal Music Group NV, 3.750%, 30/06/32	472,860	0.07				
EUR 100,000	Wabtec Transportation, 1.250%, 03/12/27	84,705	0.01				
Total Netherlands		2,067,058	0.29				
Spain							
EUR 500,000	Merlin Properties Socimi, 1.375%, 01/06/30	384,855	0.05				
EUR 600,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	490,404	0.07				
Total Spain		875,259	0.12				
Sweden							
EUR 300,000	INVESTOR AB, 2.750%, 10/06/32	275,385	0.04				
Total Sweden		275,385	0.04				

Schedule of Investments

as at 31 December 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 - 97.05%				Corporate Bonds - 97.05% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
EUR 200,000	Aurizon Network Pty Ltd, 3.125%, 01/06/26	192,110	0.05	EUR 100,000	Erste Group Bank AG, 1.625%, 08/09/31	86,301	0.02
EUR 100,000	Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	93,568	0.02	EUR 200,000	Erste Group Bank AG, 4.000%, 07/06/33	182,693	0.05
EUR 400,000	AusNet Services Holdings Pty Ltd, 0.625%, 25/08/30	306,005	0.08	EUR 200,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	190,736	0.05
EUR 600,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	541,462	0.13	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	87,390	0.02
EUR 300,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	254,166	0.06	EUR 400,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	368,853	0.09
EUR 200,000	Brambles Finance Ltd, 2.375%, 12/06/24	196,126	0.05	EUR 100,000	OMV AG, 2.000%, 09/04/28	92,761	0.02
EUR 200,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	176,739	0.04	EUR 500,000	OMV AG, 1.875%, 04/12/28	456,925	0.11
EUR 200,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	183,236	0.05	EUR 600,000	OMV AG, 6.250%, perpetual	616,875	0.15
EUR 200,000	Macquarie Group Ltd, 0.950%, 21/05/31	148,249	0.04	EUR 600,000	OMV AG, 2.875%, perpetual	577,413	0.14
EUR 200,000	National Australia Bank Ltd, 0.250%, 20/05/24	192,291	0.05	EUR 500,000	Raiffeisen Bank International AG, 4.125%, 08/09/25	490,874	0.12
EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	95,678	0.02	EUR 300,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	244,059	0.06
EUR 200,000	National Australia Bank Ltd, 1.250%, 18/05/26	187,999	0.05	EUR 400,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	368,561	0.09
EUR 500,000	National Australia Bank Ltd, 1.375%, 30/08/28	443,360	0.11	EUR 200,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 15/06/42	178,506	0.04
EUR 100,000	Optus Finance Pty Ltd, 1.000%, 20/06/29	80,906	0.02	Total Austria		4,979,957	1.22
EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	252,552	0.06	Belgium			
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	98,190	0.02	EUR 300,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	271,126	0.07
EUR 200,000	Telstra Corp Ltd, 1.125%, 14/04/26	184,128	0.05	EUR 500,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	466,998	0.11
EUR 400,000	Telstra Corp Ltd, 1.375%, 26/03/29	346,078	0.08	EUR 500,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	461,734	0.11
EUR 300,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	288,621	0.07	EUR 300,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	254,403	0.06
EUR 300,000	Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	264,544	0.06	EUR 600,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	552,809	0.13
EUR 200,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	169,112	0.04	EUR 700,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	601,917	0.15
EUR 500,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	457,191	0.11	EUR 700,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	639,945	0.16
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	73,893	0.02	EUR 400,000	Argenta Spaarbank, 1.000%, 06/02/24	364,580	0.09
Total Australia		5,226,204	1.28	EUR 100,000	Argenta Spaarbank NV, 5.375%, 29/11/27	99,608	0.02
Austria				EUR 200,000	Argenta Spaarbank NV, 1.375%, 08/02/29	162,368	0.04
EUR 100,000	CA Immobilien Anlagen AG, 0.875%, 05/02/27	78,639	0.02	EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	95,610	0.02
EUR 200,000	Erste Group Bank AG, 1.500%, 07/04/26	185,888	0.05	EUR 200,000	Belfius Bank SA, zero coupon, 28/08/26	175,902	0.04
EUR 400,000	Erste Group Bank AG, 0.875%, 13/05/27	333,368	0.08	EUR 100,000	Belfius Bank SA, 0.375%, 08/06/27	86,149	0.02
EUR 500,000	Erste Group Bank AG, 1.000%, 10/06/30	440,115	0.11	EUR 300,000	Belfius Bank SA, 0.125%, 08/02/28	250,227	0.06
				EUR 200,000	Elia System Operator SA/NV, 1.375%, 14/01/26	185,833	0.05

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Belgium (continued)				Canada (continued)			
EUR 200,000	Elia Transmission Belgium SA, 1.375%, 27/05/24	193,514	0.05	EUR 200,000	Royal Bank of Canada, 0.250%, 02/05/24	192,387	0.05
EUR 400,000	Elia Transmission Belgium SA, 0.875%, 28/04/30	322,045	0.08	EUR 400,000	Royal Bank of Canada, 0.125%, 23/07/24	380,733	0.09
EUR 300,000	Euroclear Bank SA, 0.125%, 07/07/25	276,015	0.07	EUR 500,000	Toronto-Dominion Bank, 0.375%, 25/04/24	481,007	0.12
EUR 300,000	Euroclear Bank SA, 3.625%, 13/10/27	297,813	0.07	EUR 300,000	Toronto-Dominion Bank, 0.500%, 18/01/27	260,581	0.06
EUR 300,000	FLUVIUS System Operator CVBA, 0.250%, 14/06/28	246,029	0.06	EUR 300,000	Toronto-Dominion Bank, 2.551%, 03/08/27	280,440	0.07
EUR 200,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	149,514	0.04	EUR 300,000	Toronto-Dominion Bank, 3.129%, 03/08/32	273,846	0.07
EUR 200,000	FLUVIUS System Operator CVBA, 4.000%, 06/07/32	198,575	0.05	Total Canada		3,213,176	0.79
EUR 200,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	191,908	0.05	Cayman Islands			
EUR 100,000	Groupe Bruxelles Lambert SA, 1.875%, 19/06/25	96,196	0.02	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	167,670	0.04
EUR 300,000	KBC Group NV, 0.625%, 10/04/25	282,009	0.07	EUR 500,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	346,557	0.09
EUR 200,000	KBC Group NV, 2.875%, 29/06/25	196,479	0.05	EUR 100,000	CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	94,450	0.02
EUR 500,000	KBC Group NV, 1.500%, 29/03/26	470,865	0.11	Total Cayman Islands		608,677	0.15
EUR 200,000	KBC Group NV, 0.375%, 16/06/27	176,309	0.04	Czech Republic			
EUR 200,000	KBC Group NV, 4.375%, 23/11/27	200,624	0.05	EUR 200,000	Ceska sporitelna AS, 6.693%, 14/11/25	204,605	0.05
EUR 600,000	KBC Group NV, 0.750%, 21/01/28	509,510	0.13	Total Czech Republic		204,605	0.05
EUR 100,000	KBC Group NV, 0.125%, 14/01/29	80,367	0.02	Denmark			
EUR 200,000	KBC Group NV, 1.625%, 18/09/29	185,857	0.05	EUR 300,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	295,926	0.07
EUR 100,000	KBC Group NV, 3.000%, 25/08/30	91,652	0.02	EUR 385,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	332,018	0.08
EUR 300,000	Lonza Finance International NV, 1.625%, 21/04/27	272,310	0.07	EUR 200,000	ISS Global A/S, 1.500%, 31/08/27	173,938	0.04
EUR 100,000	Proximus SADP, 2.375%, 04/04/24	98,603	0.02	EUR 200,000	Jyske Bank A/S, 0.375%, 15/10/25	184,684	0.05
EUR 100,000	Proximus SADP, 1.875%, 01/10/25	95,375	0.02	EUR 200,000	Jyske Bank A/S, 4.625%, 11/04/26	198,480	0.05
EUR 400,000	Proximus SADP, 0.750%, 17/11/36	266,730	0.07	EUR 180,000	Jyske Bank A/S, 0.050%, 02/09/26	157,969	0.04
EUR 300,000	VGP NV, 2.250%, 17/01/30	197,098	0.05	EUR 100,000	Jyske Bank A/S, 5.500%, 16/11/27	100,664	0.02
Total Belgium		9,764,606	2.39	EUR 200,000	Nykredit Realkredit A/S, 0.125%, 10/07/24	188,519	0.05
British Virgin Islands				EUR 100,000	Nykredit Realkredit A/S, 0.625%, 17/01/25	93,297	0.02
EUR 400,000	BJ State Cap Investment, 1.206%, perpetual	378,792	0.09	EUR 200,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	183,656	0.05
EUR 300,000	State Grid Overseas Investment 2016 Ltd, 0.797%, 05/08/26	261,190	0.07	EUR 300,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	259,271	0.06
EUR 300,000	State Grid Overseas Investment 2016 Ltd, 1.303%, 05/08/32	213,709	0.05	EUR 200,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	177,296	0.04
Total British Virgin Islands		853,691	0.21	EUR 400,000	Nykredit Realkredit AS, 0.250%, 13/01/26	352,411	0.09
Canada				EUR 340,000	Orsted A/S, 2.250%, 14/06/28	315,655	0.08
EUR 200,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	184,234	0.05	EUR 200,000	Orsted A/S, 1.500%, 26/11/29	173,251	0.04
EUR 300,000	Bank of Nova Scotia, 0.500%, 30/04/24	288,439	0.07	EUR 180,000	Orsted A/S, 2.875%, 14/06/33	164,539	0.04
EUR 500,000	Bank of Nova Scotia, 0.250%, 01/11/28	398,899	0.10	EUR 200,000	Sydbank A/S, 0.500%, 10/11/26	175,620	0.04
EUR 400,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	384,045	0.09	Total Denmark		3,527,194	0.86
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	88,565	0.02				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Finland				France (continued)			
EUR 600,000	Balder Finland Oyj, 2.000%, 18/01/31	382,970	0.09	EUR 200,000	ALD SA, 4.000%, 05/07/27	199,688	0.05
EUR 300,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	193,781	0.05	EUR 300,000	Alstom SA, 0.250%, 14/10/26	267,022	0.07
EUR 200,000	Elenia Finance OYI, 0.375%, 06/02/27	168,786	0.04	EUR 200,000	Alstom SA, 0.500%, 27/07/30	151,300	0.04
EUR 200,000	Fortum Oyj, 1.625%, 27/02/26	184,774	0.05	EUR 600,000	APRR SA, 1.875%, 15/01/25	579,561	0.14
EUR 300,000	Fortum Oyj, 2.125%, 27/02/29	263,896	0.07	EUR 200,000	APRR SA, 1.125%, 09/01/26	186,378	0.05
EUR 300,000	Kojamo Oyj, 1.875%, 27/05/27	252,554	0.06	EUR 200,000	APRR SA, zero coupon, 19/06/28	164,641	0.04
EUR 220,000	Nordea Bank Abp, 1.125%, 16/02/27	199,123	0.05	EUR 200,000	APRR SA, 1.875%, 03/01/29	183,768	0.05
EUR 800,000	Nordea Bank Abp, 0.500%, 02/11/28	656,303	0.16	EUR 100,000	Arkema SA, 1.500%, 20/01/25	95,833	0.02
EUR 225,000	Nordea Bank Abp, 2.500%, 23/05/29	206,475	0.05	EUR 200,000	Arkema SA, 0.750%, 03/12/29	161,105	0.04
EUR 100,000	Nordea Bank Abp, 2.875%, 24/08/32	91,651	0.02	EUR 200,000	Arval Service Lease SA, 4.000%, 22/09/26	198,972	0.05
EUR 600,000	OP Corporate Bank plc, 0.375%, 26/02/24	579,923	0.14	EUR 300,000	Arval Service Lease SA, 4.750%, 22/05/27	303,378	0.07
EUR 100,000	OP Corporate Bank plc, 0.375%, 19/06/24	95,173	0.02	EUR 300,000	Arval Service Lease SA/France, 3.375%, 04/01/26	292,796	0.07
EUR 500,000	OP Corporate Bank plc, 0.125%, 01/07/24	476,226	0.12	EUR 500,000	Auchan Holding SA, 2.625%, 30/01/24	490,791	0.12
EUR 300,000	OP Corporate Bank plc, 1.000%, 22/05/25	282,375	0.07	EUR 200,000	Autoroutes du Sud de la France SA, 1.000%, 13/05/26	183,779	0.05
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	92,316	0.02	EUR 200,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	184,682	0.05
EUR 120,000	OP Corporate Bank plc, 0.250%, 24/03/26	105,940	0.03	EUR 300,000	AXA SA, 3.750%, 12/10/30	301,204	0.07
EUR 355,000	OP Corporate Bank plc, 0.100%, 16/11/27	297,697	0.07	EUR 100,000	AXA SA, 3.375%, 06/07/47	92,436	0.02
EUR 100,000	OP Corporate Bank plc, 0.625%, 12/11/29	77,262	0.02	EUR 1,000,000	AXA SA, 3.250%, 28/05/49	884,198	0.22
EUR 139,000	OP Corporate Bank PLC, 4.125%, 18/04/27	141,110	0.03	EUR 700,000	AXA SA, 3.941%, perpetual	682,895	0.17
EUR 300,000	Sampo Oyj, 3.375%, 23/05/49	262,138	0.06	EUR 400,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	386,707	0.09
EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	297,872	0.07	EUR 800,000	Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	794,192	0.19
EUR 500,000	SBB Treasury Oyj, 0.750%, 14/12/28	317,709	0.08	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	667,123	0.16
Total Finland		5,626,054	1.37	EUR 800,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	744,991	0.18
France				EUR 700,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	656,170	0.16
EUR 200,000	Abeille Vie Sa d'Assurances Vie et de Capitalisation SA, 6.250%, 09/09/33	191,079	0.05	EUR 600,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	529,598	0.13
EUR 300,000	Aeroports de Paris, 1.000%, 13/12/27	263,614	0.06	EUR 800,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	722,525	0.18
EUR 400,000	Aeroports de Paris, 2.750%, 05/06/28	380,722	0.09	EUR 700,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	628,891	0.15
EUR 300,000	Aeroports de Paris, 2.750%, 02/04/30	274,305	0.07	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	169,332	0.04
EUR 400,000	Aeroports de Paris, 1.500%, 02/07/32	314,272	0.08	EUR 500,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	438,767	0.11
EUR 200,000	Aeroports de Paris, 1.125%, 18/06/34	141,208	0.03	EUR 300,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	270,435	0.07
EUR 200,000	Aeroports de Paris, 2.125%, 11/10/38	145,748	0.04	EUR 100,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	100,133	0.02
EUR 200,000	ALD SA, 1.250%, 02/03/26	182,779	0.04	EUR 600,000	Banque Federative du Credit Mutuel SA, 1.250%, 03/06/30	485,596	0.12
				EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 21/02/31	150,412	0.04
				EUR 300,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/01/32	230,735	0.06

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
France (continued)				France (continued)			
EUR 200,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	187,843	0.05	EUR 200,000	BPCE SA, 2.375%, 26/04/32	173,684	0.04
EUR 200,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	190,916	0.05	EUR 300,000	BPCE SA, 4.000%, 29/11/32	292,718	0.07
EUR 500,000	BNP Paribas SA, 2.375%, 17/02/25	486,464	0.12	EUR 200,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	208,662	0.05
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	189,933	0.05	EUR 300,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	272,189	0.07
EUR 200,000	BNP Paribas SA, 0.500%, 15/07/25	189,698	0.05	EUR 100,000	Capgemini SE, 1.750%, 18/04/28	90,713	0.02
EUR 1,900,000	BNP Paribas SA, 0.500%, 04/06/26	1,605,122	0.40	EUR 500,000	Capgemini SE, 2.000%, 15/04/29	451,887	0.11
EUR 450,000	BNP Paribas SA, 1.125%, 11/06/26	411,537	0.10	EUR 100,000	Capgemini SE, 1.125%, 23/06/30	82,750	0.02
EUR 300,000	BNP Paribas SA, 0.125%, 04/09/26	261,679	0.06	EUR 700,000	Capgemini SE, 2.375%, 15/04/32	616,713	0.15
EUR 200,000	BNP Paribas SA, 2.250%, 11/01/27	187,093	0.05	EUR 200,000	Carrefour SA, 0.750%, 26/04/24	193,062	0.05
EUR 1,000,000	BNP Paribas SA, 2.125%, 23/01/27	933,058	0.23	EUR 700,000	Carrefour SA, 1.250%, 03/06/25	659,810	0.17
EUR 200,000	BNP Paribas SA, 0.250%, 13/04/27	174,560	0.04	EUR 200,000	Carrefour SA, 1.000%, 17/05/27	176,892	0.04
EUR 200,000	BNP Paribas SA, 0.375%, 14/10/27	172,936	0.04	EUR 200,000	Carrefour SA, 4.125%, 12/10/28	199,657	0.05
EUR 400,000	BNP Paribas SA, 1.500%, 23/05/28	344,142	0.08	EUR 400,000	Cie de Saint-Gobain, 0.625%, 15/03/24	386,812	0.09
EUR 600,000	BNP Paribas SA, 1.125%, 17/04/29	503,639	0.12	EUR 400,000	Cie de Saint-Gobain, 1.000%, 17/03/25	378,451	0.09
EUR 500,000	BNP Paribas SA, 1.375%, 28/05/29	414,895	0.10	EUR 100,000	Cie de Saint-Gobain, 1.625%, 10/08/25	95,095	0.02
EUR 400,000	BNP Paribas SA, 3.625%, 01/09/29	383,640	0.09	EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	92,081	0.02
EUR 300,000	BNP Paribas SA, 0.875%, 11/07/30	238,255	0.06	EUR 400,000	Cie de Saint-Gobain, 1.875%, 15/03/31	341,146	0.08
EUR 400,000	BNP Paribas SA, 2.375%, 20/11/30	369,752	0.09	EUR 300,000	Cie de Saint-Gobain, 2.625%, 10/08/32	262,775	0.06
EUR 300,000	BNP Paribas SA, 1.625%, 02/07/31	235,470	0.06	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	93,981	0.02
EUR 400,000	BNP Paribas SA, 2.100%, 07/04/32	329,417	0.08	EUR 300,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	268,998	0.07
EUR 400,000	Bouygues SA, 0.500%, 11/02/30	313,603	0.08	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	85,595	0.02
EUR 200,000	Bouygues SA, 4.625%, 07/06/32	204,008	0.05	EUR 500,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	406,052	0.10
EUR 500,000	Bouygues SA, 3.250%, 30/06/37	422,125	0.10	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	187,533	0.05
EUR 300,000	Bouygues SA, 5.375%, 30/06/42	308,488	0.08	EUR 300,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	247,373	0.06
EUR 800,000	BPCE SA, 1.000%, 15/07/24	772,616	0.19	EUR 300,000	CNP Assurances, 0.375%, 08/03/28	238,550	0.06
EUR 400,000	BPCE SA, 3.000%, 19/07/24	400,377	0.10	EUR 200,000	CNP Assurances, 4.250%, 05/06/45	197,856	0.05
EUR 200,000	BPCE SA, 0.625%, 26/09/24	189,970	0.05	EUR 600,000	CNP Assurances, 2.000%, 27/07/50	486,548	0.12
EUR 300,000	BPCE SA, 1.000%, 01/04/25	282,172	0.07	EUR 200,000	CNP Assurances, 4.000%, perpetual	196,687	0.05
EUR 600,000	BPCE SA, 0.625%, 28/04/25	504,627	0.13	EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	190,635	0.05
EUR 1,200,000	BPCE SA, 0.250%, 15/01/26	988,457	0.24	EUR 500,000	Coentreprise de Transport d'Electricite SA, 2.125%, 29/07/32	421,214	0.10
EUR 200,000	BPCE SA, 1.375%, 23/03/26	184,076	0.05	EUR 200,000	Covivio, 1.500%, 21/06/27	178,693	0.04
EUR 300,000	BPCE SA, 0.010%, 14/01/27	258,187	0.06	EUR 200,000	Covivio, 1.625%, 23/06/30	167,746	0.04
EUR 200,000	BPCE SA, 0.500%, 24/02/27	172,685	0.04	EUR 300,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	237,374	0.06
EUR 200,000	BPCE SA, 1.750%, 26/04/27	184,242	0.05				
EUR 200,000	BPCE SA, 0.500%, 15/09/27	173,068	0.04				
EUR 300,000	BPCE SA, 1.000%, 05/10/28	257,727	0.06				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
France (continued)				France (continued)			
EUR 300,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	219,797	0.05	EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	84,860	0.02
EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	288,431	0.07	EUR 300,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	236,058	0.06
EUR 200,000	Credit Agricole Assurances SA, 4.500%, perpetual	194,510	0.05	EUR 200,000	Credit Mutuel Arkea SA, 4.250%, 01/12/32	197,564	0.05
EUR 300,000	Credit Agricole Assurances SA, 4.250%, perpetual	291,503	0.07	EUR 400,000	Danone SA, 1.250%, 30/05/24	389,618	0.10
EUR 100,000	Credit Agricole SA, 1.375%, 13/03/25	95,446	0.02	EUR 100,000	Danone SA, 0.709%, 03/11/24	95,889	0.02
EUR 200,000	Credit Agricole SA, 3.125%, 05/02/26	198,940	0.05	EUR 400,000	Danone SA, 1.125%, 14/01/25	382,569	0.09
EUR 800,000	Credit Agricole SA, 1.250%, 14/04/26	741,125	0.18	EUR 200,000	Danone SA, zero coupon, 01/12/25	181,927	0.04
EUR 600,000	Credit Agricole SA, 1.000%, 22/04/26	558,802	0.14	EUR 200,000	Danone SA, 0.571%, 17/03/27	178,991	0.04
EUR 300,000	Credit Agricole SA, 4.000%, 12/10/26	298,640	0.07	EUR 200,000	Danone SA, 0.520%, 09/11/30	159,133	0.04
EUR 400,000	Credit Agricole SA, 1.875%, 20/12/26	368,195	0.09	EUR 100,000	Danone SA, 1.000%, perpetual	83,605	0.02
EUR 1,000,000	Credit Agricole SA, 2.625%, 17/03/27	934,397	0.23	EUR 300,000	Dassault Systemes SE, zero coupon, 16/09/24	283,460	0.07
EUR 100,000	Credit Agricole SA, 1.875%, 22/04/27	92,528	0.02	EUR 200,000	Edenred, 1.375%, 10/03/25	190,228	0.05
EUR 300,000	Credit Agricole SA, 1.375%, 03/05/27	271,630	0.07	EUR 100,000	Edenred, 1.875%, 06/03/26	95,250	0.02
EUR 200,000	Credit Agricole SA, 3.375%, 28/07/27	195,590	0.05	EUR 200,000	Edenred, 1.875%, 30/03/27	187,657	0.05
EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	165,554	0.04	EUR 300,000	Edenred, 1.375%, 18/06/29	257,471	0.06
EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	172,580	0.04	EUR 200,000	Eutelsat SA, 2.000%, 02/10/25	174,637	0.04
EUR 300,000	Credit Agricole SA, 0.375%, 20/04/28	245,916	0.06	EUR 100,000	Eutelsat SA, 1.500%, 13/10/28	71,309	0.02
EUR 400,000	Credit Agricole SA, 1.750%, 05/03/29	346,903	0.09	EUR 100,000	Firmenich Productions Participations SAS, 1.375%, 30/10/26	93,046	0.02
EUR 600,000	Credit Agricole SA, 2.000%, 25/03/29	515,084	0.13	EUR 600,000	Gecina SA, 1.500%, 20/01/25	570,062	0.14
EUR 300,000	Credit Agricole SA, 2.500%, 29/08/29	260,785	0.06	EUR 100,000	Gecina SA, 1.375%, 26/01/28	88,540	0.02
EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	161,447	0.04	EUR 100,000	Gecina SA, 1.625%, 29/05/34	74,723	0.02
EUR 200,000	Credit Agricole SA, 0.875%, 14/01/32	149,914	0.04	EUR 400,000	Holding d'Infrastructures de Transport SASU, 2.250%, 24/03/25	381,037	0.09
EUR 200,000	Credit Agricole SA, 1.125%, 12/07/32	152,294	0.04	EUR 100,000	Holding d'Infrastructures de Transport SASU, 2.500%, 04/05/27	91,683	0.02
EUR 300,000	Credit Agricole SA, 3.875%, 28/11/34	287,171	0.07	EUR 700,000	Holding d'Infrastructures de Transport SASU, 1.625%, 18/09/29	572,980	0.14
EUR 300,000	Credit Mutuel Arkea SA, 1.250%, 31/05/24	290,517	0.07	EUR 100,000	ICADE, 0.625%, 18/01/31	68,688	0.02
EUR 300,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	286,595	0.07	EUR 700,000	Icade Sante SAS, 1.750%, 10/06/26	626,095	0.15
EUR 300,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	277,706	0.07	EUR 100,000	Icade Sante SAS, 1.625%, 28/02/28	82,682	0.02
EUR 500,000	Credit Mutuel Arkea SA, 0.875%, 07/05/27	389,890	0.09	EUR 200,000	Indigo Group SAS, 1.625%, 19/04/28	172,044	0.04
EUR 100,000	Credit Mutuel Arkea SA, 1.125%, 23/05/29	83,149	0.02	EUR 300,000	JCDecaux SA, 2.625%, 24/04/28	266,600	0.07
				EUR 200,000	Kering SA, 2.750%, 08/04/24	200,075	0.05
				EUR 400,000	Kering SA, 1.250%, 10/05/26	375,041	0.09
				EUR 100,000	Kering SA, 0.750%, 13/05/28	87,595	0.02
				EUR 400,000	Klepierre SA, 1.875%, 19/02/26	371,584	0.09
				EUR 500,000	Klepierre SA, 1.375%, 16/02/27	444,449	0.11
				EUR 300,000	Klepierre SA, 2.000%, 12/05/29	250,483	0.06
				EUR 200,000	Klepierre SA, 0.625%, 01/07/30	145,540	0.04
				EUR 500,000	La Banque Postale SA, 0.500%, 17/06/26	455,757	0.11
				EUR 400,000	La Banque Postale SA, 2.000%, 13/07/28	355,641	0.09

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
France (continued)				France (continued)			
EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	74,342	0.02	EUR 500,000	RCI Banque SA, 4.750%, 06/07/27	496,933	0.12
EUR 300,000	La Banque Postale SA, 1.000%, perpetual	260,241	0.06	EUR 211,000	RCI Banque SA, 4.875%, 21/09/28	206,600	0.05
EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	76,140	0.02	EUR 800,000	RTE Reseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	746,963	0.18
EUR 300,000	La Mondiale SAM, 5.050%, perpetual	296,220	0.07	EUR 700,000	RTE Reseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	544,357	0.13
EUR 900,000	La Poste SA, 0.625%, 21/10/26	677,031	0.17	EUR 300,000	RTE Reseau de Transport d'Electricite SADIR, 2.125%, 27/09/38	228,479	0.06
EUR 600,000	La Poste SA, 0.375%, 17/09/27	512,029	0.13	EUR 100,000	SCOR SE, 3.000%, 08/06/46	91,490	0.02
EUR 300,000	La Poste SA, zero coupon, 18/07/29	230,990	0.06	EUR 200,000	SCOR SE, 3.625%, 27/05/48	182,662	0.04
EUR 400,000	Legrand SA, 0.750%, 06/07/24	386,413	0.09	EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	79,953	0.02
EUR 200,000	Legrand SA, 0.750%, 20/05/30	163,440	0.04	EUR 700,000	Societe Generale SA, 2.625%, 27/02/25	681,058	0.17
EUR 400,000	L'Oreal SA, 0.375%, 29/03/24	388,561	0.10	EUR 400,000	Societe Generale SA, 1.125%, 21/04/26	348,969	0.08
EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	185,725	0.05	EUR 400,000	Societe Generale SA, 0.875%, 01/07/26	356,559	0.09
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	376,226	0.09	EUR 400,000	Societe Generale SA, 0.750%, 25/01/27	345,870	0.08
EUR 400,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	389,509	0.10	EUR 200,000	Societe Generale SA, 4.000%, 16/11/27	200,159	0.05
EUR 700,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	666,236	0.16	EUR 400,000	Societe Generale SA, 1.375%, 13/01/28	344,658	0.08
EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	171,681	0.04	EUR 700,000	Societe Generale SA, 0.875%, 22/09/28	593,451	0.15
EUR 300,000	Orange SA, 1.000%, 12/05/25	283,360	0.07	EUR 700,000	Societe Generale SA, 2.125%, 27/09/28	615,949	0.15
EUR 500,000	Orange SA, 1.000%, 12/09/25	468,553	0.11	EUR 700,000	Societe Generale SA, 1.750%, 22/03/29	595,520	0.15
EUR 400,000	Orange SA, 2.000%, 15/01/29	365,423	0.09	EUR 300,000	Societe Generale SA, 2.625%, 30/05/29	278,268	0.07
EUR 300,000	Orange SA, 1.375%, 16/01/30	256,317	0.06	EUR 300,000	Societe Generale SA, 1.000%, 24/11/30	262,828	0.06
EUR 200,000	Orange SA, 3.625%, 16/11/31	196,774	0.05	EUR 300,000	Societe Generale SA, 4.250%, 16/11/32	299,305	0.07
EUR 100,000	Orange SA, 2.375%, 18/05/32	89,874	0.02	EUR 350,000	Sodexo SA, 0.750%, 27/04/25	331,064	0.08
EUR 200,000	Orange SA, 0.500%, 04/09/32	145,125	0.04	EUR 100,000	Suez, 1.000%, 03/04/25	94,611	0.02
EUR 700,000	Orange SA, 8.125%, 28/01/33	912,559	0.22	EUR 200,000	Suez, 1.625%, 17/09/30	169,978	0.04
EUR 200,000	Orange SA, 0.625%, 16/12/33	141,144	0.03	EUR 300,000	Suez, 1.250%, 14/05/35	215,756	0.05
EUR 500,000	Orange SA, 0.750%, 29/06/34	351,125	0.09	EUR 400,000	Suez SACA, 4.625%, 03/11/28	404,122	0.10
EUR 300,000	Orange SA, 5.000%, perpetual	299,891	0.07	EUR 300,000	Suez SACA, 2.375%, 24/05/30	262,410	0.06
EUR 300,000	Orange SA, 5.250%, perpetual	301,544	0.07	EUR 200,000	Suez SACA, 5.000%, 03/11/32	204,406	0.05
EUR 300,000	Orange SA, 1.750%, perpetual	264,551	0.06	EUR 400,000	TDF Infrastructure SAS, 2.500%, 07/04/26	364,394	0.09
EUR 100,000	Orange SA, 1.750%, perpetual	81,474	0.02	EUR 200,000	Teleperformance, 0.250%, 26/11/27	162,625	0.04
EUR 500,000	Orange SA, 2.375%, perpetual	471,729	0.12	EUR 200,000	Teleperformance, 3.750%, 24/06/29	188,606	0.05
EUR 200,000	Pernod Ricard SA, 2.125%, 27/09/24	195,732	0.05	EUR 375,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	368,808	0.09
EUR 300,000	Pernod Ricard SA, 1.500%, 18/05/26	281,261	0.07				
EUR 100,000	Pernod Ricard SA, 0.500%, 24/10/27	86,998	0.02				
EUR 500,000	Pernod Ricard SA, 1.750%, 08/04/30	437,566	0.11				
EUR 200,000	Pernod Ricard SA, 0.875%, 24/10/31	156,436	0.04				
EUR 200,000	Pernod Ricard SA, 3.750%, 02/11/32	198,602	0.05				
EUR 600,000	Peugeot SA, 2.000%, 20/03/25	577,005	0.14				
EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	108,553	0.03				
EUR 400,000	RCI Banque SA, 1.625%, 11/04/25	377,175	0.09				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
France (continued)				Germany (continued)			
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 21/02/25	93,467	0.02	EUR 200,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	174,734	0.04
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	286,219	0.07	EUR 400,000	Allianz SE, 2.241%, 07/07/45	373,166	0.09
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	183,833	0.05	EUR 400,000	Allianz SE, 1.301%, 25/09/49	310,947	0.08
EUR 200,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	181,758	0.04	EUR 500,000	Allianz SE, 2.121%, 08/07/50	402,210	0.10
EUR 500,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	399,085	0.10	EUR 700,000	Allianz SE, 4.252%, 05/07/52	642,429	0.16
EUR 700,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	515,279	0.12	EUR 600,000	Allianz SE, 3.375%, perpetual	578,658	0.14
EUR 400,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	312,246	0.08	EUR 100,000	BASF SE, 2.500%, 22/01/24	100,048	0.02
EUR 400,000	Unibail-Rodamco-Westfield SE, 1.750%, 27/02/34	292,151	0.07	EUR 400,000	BASF SE, 0.875%, 22/05/25	384,933	0.09
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 28/04/36	72,625	0.02	EUR 700,000	BASF SE, 0.750%, 17/03/26	649,113	0.16
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	72,573	0.02	EUR 100,000	BASF SE, 3.125%, 29/06/28	97,670	0.02
EUR 300,000	Unibail-Rodamco-Westfield SE, 2.250%, 14/05/38	214,813	0.05	EUR 500,000	BASF SE, 1.500%, 17/03/31	422,640	0.10
EUR 400,000	Veolia Environnement SA, zero coupon, 09/06/26	349,623	0.08	EUR 100,000	BASF SE, 3.750%, 29/06/32	98,491	0.02
EUR 200,000	Veolia Environnement SA, 1.496%, 30/11/26	184,572	0.05	EUR 200,000	Bayerische Landesbank, 1.375%, 22/11/32	151,481	0.04
EUR 200,000	Veolia Environnement SA, 4.625%, 30/03/27	207,197	0.05	EUR 200,000	Berlin Hyp AG, 1.250%, 22/01/25	190,035	0.05
EUR 200,000	Veolia Environnement SA, 1.590%, 10/01/28	180,274	0.04	EUR 400,000	Berlin Hyp AG, 1.000%, 05/02/26	367,730	0.09
EUR 300,000	Veolia Environnement SA, 1.250%, 15/04/28	264,040	0.06	EUR 200,000	Berlin Hyp AG, 0.375%, 21/04/31	147,653	0.04
EUR 200,000	Veolia Environnement SA, 1.250%, 19/05/28	174,746	0.04	EUR 200,000	Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	188,930	0.05
EUR 200,000	Veolia Environnement SA, 0.927%, 04/01/29	168,957	0.04	EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	183,424	0.04
EUR 300,000	Veolia Environnement SA, 1.940%, 07/01/30	265,162	0.07	EUR 200,000	Bertelsmann SE & Co KGaA, 3.500%, 29/05/29	194,550	0.05
EUR 300,000	Veolia Environnement SA, 6.125%, 25/11/33	346,247	0.08	EUR 200,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	170,479	0.04
EUR 300,000	Vinci SA, 1.000%, 26/09/25	282,422	0.07	EUR 400,000	Commerzbank AG, 1.125%, 24/05/24	387,344	0.09
EUR 300,000	Vinci SA, 1.625%, 18/01/29	270,963	0.07	EUR 315,000	Commerzbank AG, 0.625%, 28/08/24	300,333	0.07
EUR 300,000	Vinci SA, 3.375%, 17/10/32	290,281	0.07	EUR 300,000	Commerzbank AG, 0.250%, 16/09/24	281,126	0.07
EUR 100,000	Vivendi SA, 0.875%, 18/09/24	95,133	0.02	EUR 200,000	Commerzbank AG, 0.100%, 11/09/25	181,686	0.04
EUR 100,000	Wendel SA, 2.500%, 09/02/27	93,221	0.02	EUR 100,000	Commerzbank AG, 0.750%, 24/03/26	91,327	0.02
EUR 200,000	Worldline SA, 0.250%, 18/09/24	188,890	0.05	EUR 500,000	Commerzbank AG, 0.875%, 22/01/27	426,929	0.10
EUR 100,000	Worldline SA, 0.875%, 30/06/27	86,628	0.02	EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	93,095	0.02
Total France		82,282,551	20.12	EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	97,741	0.02
Germany				EUR 200,000	Continental AG, 0.375%, 27/06/25	184,745	0.04
EUR 300,000	Aareal Bank AG, 0.375%, 10/04/24	285,358	0.07	EUR 300,000	Continental AG, 3.625%, 30/11/27	291,473	0.07
EUR 200,000	Aareal Bank AG, 4.500%, 25/07/25	199,688	0.05	EUR 200,000	Covestro AG, 1.750%, 25/09/24	192,947	0.05
EUR 100,000	adidas AG, 3.000%, 21/11/25	98,756	0.02	EUR 100,000	Covestro AG, 4.750%, 15/11/28	99,965	0.02
EUR 300,000	adidas AG, 3.125%, 21/11/29	291,511	0.07	EUR 100,000	Covestro AG, 1.375%, 12/06/30	79,491	0.02
				EUR 200,000	Deutsche Bahn Finance GMBH, 3.750%, 09/07/25	202,915	0.05
				EUR 300,000	Deutsche Bahn Finance GMBH, 1.250%, 23/10/25	286,436	0.07
				EUR 300,000	Deutsche Bahn Finance GMBH, 0.750%, 02/03/26	279,457	0.07
				EUR 300,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	264,148	0.06

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Germany (continued)				Germany (continued)			
EUR 300,000	Deutsche Bahn Finance GMBH, 2.750%, 19/03/29	288,504	0.07	EUR 100,000	Eurogrid GmbH, 0.741%, 21/04/33	72,558	0.02
EUR 300,000	Deutsche Bahn Finance GMBH, 1.875%, 24/05/30	268,716	0.07	EUR 200,000	Evonik Industries AG, 2.250%, 25/09/27	185,887	0.05
EUR 600,000	Deutsche Bahn Finance GMBH, 1.375%, 28/03/31	447,668	0.11	EUR 200,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	170,211	0.04
EUR 200,000	Deutsche Bahn Finance GMBH, 0.875%, 11/07/31	144,763	0.04	EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	229,175	0.06
EUR 300,000	Deutsche Bahn Finance GMBH, 1.500%, 08/12/32	245,077	0.06	EUR 300,000	Hannover Rueck SE, 1.750%, 08/10/40	231,969	0.06
EUR 500,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	388,048	0.09	EUR 200,000	Hannover Rueck SE, 1.375%, 30/06/42	142,642	0.03
EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	67,117	0.02	EUR 100,000	Hannover Rueck SE, 5.875%, 26/08/43	101,906	0.02
EUR 210,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	115,821	0.03	EUR 200,000	Hannover Rueck SE, 3.375%, perpetual	191,000	0.05
EUR 300,000	Deutsche Bahn Finance GMBH, 0.950%, perpetual	271,680	0.07	EUR 300,000	HeidelbergCement AG, 1.500%, 07/02/25	287,437	0.07
EUR 100,000	Deutsche Bahn Finance GMBH, 1.600%, perpetual	78,375	0.02	EUR 400,000	Hella GmbH & Co KGaA, 0.500%, 26/01/27	333,189	0.08
EUR 400,000	Deutsche Boerse AG, zero coupon, 22/02/26	359,455	0.09	EUR 200,000	HOWOGE Wohnungs-baugesellschaft mbH, 1.125%, 01/11/33	144,390	0.03
EUR 600,000	Deutsche Boerse AG, 1.500%, 04/04/32	498,871	0.12	EUR 200,000	Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	193,054	0.05
EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	173,846	0.04	EUR 100,000	Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	92,549	0.02
EUR 200,000	Deutsche Kreditbank AG, 0.750%, 26/09/24	188,252	0.05	EUR 500,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	427,623	0.10
EUR 200,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	179,195	0.04	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 30/09/27	167,416	0.04
EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	92,383	0.02	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	155,095	0.04
EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	254,888	0.06	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	144,715	0.04
EUR 100,000	Deutsche Pfandbriefbank AG, 4.375%, 28/08/26	96,133	0.02	EUR 800,000	Landesbank Hessen-Thueringen Girozentrale, 0.375%, 12/05/25	694,690	0.17
EUR 300,000	Deutsche Post AG, 1.250%, 01/04/26	283,057	0.07	EUR 100,000	Landesbank Hessen-Thueringen Girozentrale, 2.625%, 24/08/27	93,178	0.02
EUR 300,000	Deutsche Post AG, 1.000%, 13/12/27	270,276	0.07	EUR 200,000	Landesbank Hessen-Thueringen Girozentrale, 4.500%, 15/09/32	189,719	0.05
EUR 400,000	Deutsche Post AG, 1.625%, 05/12/28	367,389	0.09	EUR 600,000	LEG Immobilien AG, 1.250%, 23/01/24	578,213	0.14
EUR 200,000	Deutsche Telekom AG, 0.500%, 05/07/27	177,130	0.04	EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	66,564	0.02
EUR 500,000	Deutsche Telekom AG, 1.750%, 25/03/31	431,799	0.11	EUR 300,000	Merck Financial Services GmbH, 0.125%, 16/07/25	277,342	0.07
EUR 200,000	Deutsche Telekom AG, 1.375%, 05/07/34	153,454	0.04	EUR 100,000	Merck Financial Services GmbH, 1.875%, 15/06/26	95,272	0.02
EUR 200,000	Deutsche Wohnen SE, 1.000%, 30/04/25	184,735	0.04	EUR 300,000	Merck Financial Services GmbH, 2.375%, 15/06/30	277,845	0.07
EUR 400,000	E.ON SE, 1.000%, 07/10/25	376,278	0.09	EUR 100,000	Merck Kgaa, 2.875%, 25/06/79	88,776	0.02
EUR 260,000	E.ON SE, 0.125%, 18/01/26	234,929	0.06	EUR 100,000	Merck KGaA, 3.375%, 12/12/74	98,168	0.02
EUR 200,000	E.ON SE, 1.625%, 29/03/31	168,107	0.04				
EUR 200,000	E.ON SE, 0.600%, 01/10/32	144,868	0.04				
EUR 305,000	E.ON SE, 0.875%, 18/10/34	215,919	0.06				
EUR 600,000	Eurogrid GmbH, 1.875%, 10/06/25	575,955	0.14				
EUR 100,000	Eurogrid GmbH, 3.279%, 05/09/31	95,777	0.02				

Schedule of Investments (continued)

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Germany (continued)				Ireland (continued)			
EUR 200,000	Merck KGaA, 1.625%, 25/06/79	188,004	0.05	EUR 600,000	AIB Group PLC, 3.625%, 04/07/26	581,706	0.14
EUR 500,000	Merck KGaA, 1.625%, 09/09/80	442,702	0.11	EUR 100,000	AIB Group PLC, 2.250%, 04/04/28	89,052	0.02
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	148,747	0.04	EUR 200,000	AIB Group PLC, 5.750%, 16/02/29	204,790	0.05
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	348,662	0.08	EUR 200,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	171,365	0.04
EUR 500,000	Robert Bosch GmbH, 1.750%, 08/07/24	488,414	0.12	EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	91,132	0.02
EUR 200,000	RWE AG, 2.500%, 24/08/25	194,361	0.05	EUR 200,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	161,524	0.04
EUR 300,000	RWE AG, 2.750%, 24/05/30	272,377	0.07	EUR 300,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	218,915	0.05
EUR 200,000	SAP SE, 0.750%, 10/12/24	191,588	0.05	EUR 200,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	193,240	0.05
EUR 200,000	SAP SE, 1.000%, 01/04/25	193,260	0.05	EUR 300,000	Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	260,808	0.06
EUR 300,000	SAP SE, 1.000%, 13/03/26	280,645	0.07	EUR 300,000	Dell Bank International DAC, 4.500%, 18/10/27	298,643	0.07
EUR 300,000	SAP SE, 0.125%, 18/05/26	270,323	0.07	EUR 200,000	DXC Capital Funding DAC, 0.950%, 15/09/31	150,360	0.04
EUR 550,000	SAP SE, 1.750%, 22/02/27	518,385	0.13	EUR 100,000	ESB Finance DAC, 2.125%, 08/06/27	92,627	0.02
EUR 200,000	Talanx AG, 4.000%, 25/10/29	199,158	0.05	EUR 100,000	ESB Finance DAC, 1.750%, 07/02/29	88,493	0.02
EUR 200,000	Talanx AG, 1.750%, 01/12/42	143,853	0.03	EUR 100,000	ESB Finance DAC, 1.125%, 11/06/30	82,605	0.02
EUR 100,000	Talanx AG, 2.250%, 05/12/47	85,507	0.02	EUR 400,000	ESB Finance DAC, 1.875%, 14/06/31	340,669	0.08
EUR 400,000	Vantage Towers AG, 0.750%, 31/03/30	364,496	0.09	EUR 200,000	ESB Finance DAC, 4.000%, 03/05/32	199,274	0.05
EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	98,899	0.02	EUR 500,000	Kerry Group Financial Services Unltd Co, 2.375%, 10/09/25	489,629	0.12
EUR 300,000	Vier Gas Transport GmbH, 1.500%, 25/09/28	257,095	0.06	EUR 300,000	Linde PLC, 1.000%, 31/03/27	236,513	0.06
EUR 100,000	Vier Gas Transport GmbH, 4.625%, 26/09/32	100,057	0.02	EUR 100,000	Linde PLC, 1.375%, 31/03/31	85,423	0.02
EUR 300,000	Vier Gas Transport GmbH, 0.500%, 10/09/34	191,248	0.05	EUR 200,000	Linde PLC, 0.375%, 30/09/33	143,726	0.04
EUR 1,000,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	931,260	0.23	EUR 500,000	Linde PLC, 1.625%, 31/03/35	402,738	0.10
EUR 500,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	487,804	0.12	EUR 300,000	Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	286,798	0.07
EUR 200,000	Volkswagen Financial Services AG, 3.375%, 06/04/28	186,965	0.05	EUR 600,000	Ryanair DAC, 2.875%, 15/09/25	581,154	0.14
EUR 300,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	297,892	0.07	EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	178,311	0.04
EUR 200,000	Vonovia SE, 4.750%, 23/05/27	197,533	0.05	EUR 800,000	Smurfit Kappa Acquisitions ULC, 2.875%, 15/01/26	773,871	0.19
EUR 400,000	Vonovia SE, 0.375%, 16/06/27	327,451	0.08	EUR 150,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	104,616	0.03
EUR 200,000	Vonovia SE, 0.250%, 01/09/28	152,580	0.04	EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	78,452	0.02
EUR 500,000	Vonovia SE, 0.625%, 14/12/29	366,184	0.09				
EUR 200,000	Vonovia SE, 5.000%, 23/11/30	196,214	0.05				
EUR 100,000	Vonovia SE, 0.750%, 01/09/32	65,941	0.02				
EUR 100,000	Vonovia SE, 1.000%, 16/06/33	65,839	0.02				
EUR 300,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	254,916	0.06				
Total Germany		32,523,200	7.95	Total Ireland		7,245,558	1.77
Ireland				Italy			
EUR 300,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	282,498	0.07	EUR 300,000	2i Rete Gas SpA, 3.000%, 16/07/24	296,447	0.07
EUR 200,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	186,925	0.05	EUR 180,000	A2A SpA, 2.500%, 15/06/26	171,117	0.04
EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	189,701	0.05	EUR 300,000	A2A SpA, 1.500%, 16/03/28	259,350	0.06
				EUR 200,000	A2A SpA, 0.625%, 15/07/31	141,000	0.03
				EUR 200,000	ACEA SpA, 2.625%, 15/07/24	196,014	0.05
				EUR 100,000	ACEA SpA, 1.000%, 24/10/26	88,377	0.02
				EUR 100,000	ACEA SpA, 1.500%, 08/06/27	88,572	0.02
				EUR 100,000	ACEA SpA, 1.750%, 23/05/28	87,551	0.02

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Italy (continued)				Italy (continued)			
EUR 180,000	ACEA SpA, 0.250%, 28/07/30	133,245	0.03	EUR 80,000	Mediobanca Di Cred Fin, 1.125%, 15/07/25	74,633	0.02
EUR 400,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	410,251	0.10	EUR 500,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	453,429	0.11
EUR 500,000	Assicurazioni Generali SpA, 4.125%, 04/05/26	504,400	0.12	EUR 180,000	Mediobanca Di Cred Fin, 1.000%, 08/09/27	156,720	0.04
EUR 200,000	Assicurazioni Generali SpA, 3.875%, 29/01/29	189,972	0.05	EUR 600,000	Snam SpA, 0.875%, 25/10/26	541,988	0.13
EUR 175,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	142,896	0.04	EUR 100,000	Snam SpA, zero coupon, 07/12/28	78,547	0.02
EUR 200,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	212,316	0.05	EUR 690,000	Snam SpA, 0.750%, 20/06/29	547,941	0.14
EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	403,030	0.10	EUR 300,000	Snam SpA, 1.250%, 20/06/34	214,616	0.05
EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	148,745	0.04	EUR 320,000	Snam SpA, 1.000%, 12/09/34	220,035	0.05
EUR 500,000	ASTM SpA, 2.375%, 25/11/33	357,768	0.09	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	204,216	0.05
EUR 300,000	Azimet Holdings SpA, 1.625%, 12/12/24	284,744	0.07	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	92,257	0.02
EUR 200,000	Enel SpA, 5.250%, 20/05/24	204,690	0.05	EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	270,351	0.07
EUR 800,000	Enel SpA, 5.625%, 21/06/27	862,603	0.21	EUR 300,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	254,627	0.06
EUR 400,000	Enel SpA, 3.500%, perpetual	377,880	0.09	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 0.375%, 25/09/30	150,919	0.04
EUR 400,000	Enel SpA, 3.375%, perpetual	360,466	0.09	EUR 200,000	Terna SPA, 0.375%, 23/06/29	159,928	0.04
EUR 210,000	Enel SpA, 1.375%, perpetual	165,432	0.04	EUR 590,000	UniCredit SpA, 0.500%, 09/04/25	545,452	0.13
EUR 300,000	Enel SpA, 1.875%, perpetual	213,619	0.05	EUR 500,000	UniCredit SpA, 1.625%, 03/07/25	480,016	0.12
EUR 300,000	Enel SpA, 2.250%, perpetual	256,478	0.06	EUR 300,000	UniCredit SpA, 1.200%, 20/01/26	277,664	0.07
EUR 800,000	Eni SpA, 0.625%, 23/01/30	623,559	0.15	EUR 290,000	UniCredit SpA, 1.250%, 16/06/26	267,556	0.07
EUR 400,000	Eni SpA, 1.250%, 18/05/26	368,237	0.09	EUR 312,000	UniCredit SpA, 5.850%, 15/11/27	316,623	0.08
EUR 700,000	Eni SpA, 1.500%, 17/01/27	640,736	0.16	EUR 250,000	UniCredit SpA, 1.800%, 20/01/30	200,811	0.05
EUR 300,000	Eni SpA, 0.375%, 14/06/28	246,967	0.06	EUR 700,000	UniCredit SpA, 0.850%, 19/01/31	506,254	0.12
EUR 500,000	Eni SpA, 1.125%, 19/09/28	426,526	0.10	EUR 300,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	292,569	0.07
EUR 600,000	Eni SpA, 3.625%, 29/01/29	591,156	0.15				
EUR 200,000	Eni SpA, 2.000%, 18/05/31	168,099	0.04	Total Italy		19,817,310	4.84
EUR 500,000	ERG SpA, 1.875%, 11/04/25	480,107	0.12	Japan			
EUR 125,000	ERG SpA, 0.875%, 15/09/31	92,737	0.02	EUR 100,000	Asahi Group Holdings Ltd, 0.010%, 19/04/24	95,353	0.02
EUR 200,000	FCA Bank SpA, 4.250%, 24/03/24	200,571	0.05	EUR 125,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	117,081	0.03
EUR 200,000	Hera SpA, 0.250%, 03/12/30	146,595	0.04	EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	92,886	0.02
EUR 250,000	Hera SpA, 1.000%, 25/04/34	173,648	0.04	EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	85,563	0.02
EUR 200,000	Intesa Sanpaolo SpA, 1.375%, 18/01/24	196,591	0.05	EUR 465,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	381,098	0.09
EUR 540,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	518,622	0.13	EUR 400,000	East Japan Railway Co, 3.245%, 08/09/30	384,371	0.09
EUR 100,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	95,705	0.02	EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	82,691	0.02
EUR 500,000	Intesa Sanpaolo SpA, 4.750%, 06/09/27	503,047	0.12	EUR 200,000	Mitsubishi UFJ Fin group, 2.264%, 14/06/25	194,570	0.05
EUR 600,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	503,353	0.12	EUR 500,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	478,064	0.12
EUR 175,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	179,587	0.04	EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	190,641	0.05
EUR 200,000	Italgas SpA, 1.625%, 19/01/27	182,224	0.05	EUR 300,000	Mitsubishi UFJ Financial Group Inc, 0.337%, 08/06/27	262,365	0.06
EUR 100,000	Italgas SpA, zero coupon, 16/02/28	80,347	0.02				
EUR 400,000	Italgas SpA, 1.625%, 18/01/29	341,010	0.08				
EUR 250,000	Italgas SpA, 0.875%, 24/04/30	193,771	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Japan (continued)				Luxembourg (continued)			
EUR 300,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	283,371	0.07	EUR 300,000	CPI Property Group SA, 2.750%, 12/05/26	234,692	0.06
EUR 150,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	136,692	0.03	EUR 300,000	CPI Property Group SA, 1.625%, 23/04/27	212,841	0.05
EUR 500,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	441,461	0.11	EUR 300,000	Czech Gas Networks Investments Sarl, 0.875%, 31/03/31	209,344	0.05
EUR 200,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	180,983	0.04	EUR 300,000	Grand City Properties SA, 1.500%, 22/02/27	231,137	0.06
EUR 300,000	Mizuho Financial Group Inc, 1.598%, 10/04/28	265,885	0.07	EUR 500,000	Grand City Properties SA, 1.500%, perpetual	201,250	0.05
EUR 300,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	240,648	0.06	EUR 300,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	281,373	0.07
EUR 200,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	166,982	0.04	EUR 200,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	181,888	0.04
EUR 400,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	368,801	0.09	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	88,259	0.02
EUR 300,000	Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	268,493	0.07	EUR 400,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	357,585	0.09
EUR 200,000	Sumitomo Mitsui Financial Group Inc, 0.303%, 28/10/27	166,942	0.04	EUR 100,000	Highland Holdings Sarl, 0.318%, 15/12/26	87,457	0.02
EUR 300,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	237,525	0.06	EUR 200,000	Highland Holdings Sarl, 0.934%, 15/12/31	157,217	0.04
Total Japan		5,122,466	1.25	EUR 290,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	281,116	0.07
Jersey				EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	87,700	0.02
EUR 300,000	Aptiv PLC, 1.500%, 10/03/25	284,305	0.07	EUR 300,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	272,733	0.07
EUR 200,000	Heathrow Funding Ltd, 1.875%, 12/07/32	154,644	0.04	EUR 500,000	Holcim Finance Luxembourg SA, 1.750%, 29/08/29	427,474	0.10
EUR 600,000	Heathrow Funding Ltd, 1.875%, 14/03/34	431,346	0.10	EUR 300,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	223,989	0.06
Total Jersey		870,295	0.21	EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	96,446	0.02
Liechtenstein				EUR 200,000	John Deere Cash Management SA, 1.375%, 02/04/24	195,874	0.05
EUR 300,000	Swiss Life Finance I Ltd, 3.250%, 31/08/29	279,468	0.07	EUR 200,000	John Deere Cash Management SA, 1.850%, 02/04/28	182,955	0.04
Total Liechtenstein		279,468	0.07	EUR 200,000	John Deere Cash Management SA, 2.200%, 02/04/32	177,821	0.04
Luxembourg				EUR 600,000	Logicor Financing Sarl, 0.875%, 14/01/31	387,181	0.09
EUR 400,000	Aroundtown SA, zero coupon, 16/07/26	283,282	0.07	EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	62,799	0.02
EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	131,266	0.03	EUR 500,000	Logicor Financing Sarl, 3.250%, perpetual	418,611	0.10
EUR 500,000	Aroundtown SA, 1.450%, 09/07/28	311,039	0.08	EUR 200,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	181,594	0.04
EUR 200,000	Aroundtown SA, 2.875%, perpetual	76,239	0.02	EUR 500,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	453,613	0.11
EUR 200,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	182,823	0.04	EUR 300,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	290,351	0.07
EUR 300,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	210,156	0.05	EUR 600,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	511,347	0.12
EUR 174,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	107,252	0.03				
EUR 400,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	359,144	0.09				
EUR 300,000	CNH Industrial Finance Europe SA, 1.875%, 19/01/26	281,740	0.07				
EUR 200,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	183,114	0.04				
EUR 300,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	255,787	0.06				

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 200,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	189,563	0.05	EUR 200,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	162,899	0.04
EUR 415,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	313,208	0.08	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	90,231	0.02
EUR 170,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	159,712	0.04	Total Luxembourg		15,716,773	3.84
EUR 200,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	154,556	0.04	Mexico			
EUR 200,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	136,207	0.03	EUR 300,000	America Movil SAB de CV, 0.750%, 26/06/27	263,118	0.06
EUR 350,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	226,642	0.06	EUR 200,000	Sigma Alimentos SA de CV, 2.625%, 07/02/24	194,918	0.05
EUR 400,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	235,906	0.06	Total Mexico		458,036	0.11
EUR 290,000	Nestle Finance International Ltd, zero coupon, 12/11/24	274,551	0.07	Netherlands			
EUR 800,000	Nestle Finance International Ltd, 0.010%, 03/12/25	724,005	0.18	EUR 200,000	ABB Finance BV, 0.625%, 31/03/24	193,571	0.05
EUR 240,000	Nestle Finance International Ltd, 0.125%, 12/11/27	207,773	0.05	EUR 500,000	ABN AMRO Bank NV, 2.375%, 01/06/27	468,485	0.11
EUR 100,000	Nestle Finance International Ltd, 3.000%, 15/03/28	98,675	0.02	EUR 300,000	ABN AMRO Bank NV, 0.500%, 23/09/29	237,350	0.06
EUR 600,000	Nestle Finance International Ltd, 1.500%, 01/04/30	528,371	0.13	EUR 300,000	ABN AMRO Bank NV, 4.250%, 21/02/30	296,998	0.07
EUR 300,000	Nestle Finance International Ltd, 3.250%, 15/01/31	293,658	0.07	EUR 300,000	ABN AMRO Bank NV, 3.000%, 01/06/32	271,541	0.07
EUR 200,000	Nestle Finance International Ltd, 1.250%, 29/03/31	169,000	0.04	EUR 200,000	ABN AMRO Bank NV, 5.125%, 22/02/33	197,993	0.05
EUR 200,000	Nestle Finance International Ltd, 3.375%, 15/11/34	193,381	0.05	EUR 300,000	ABN AMRO Bank NV, 1.000%, 02/06/33	220,016	0.05
EUR 100,000	Nestle Finance International Ltd, 0.375%, 03/12/40	58,091	0.01	EUR 400,000	ABN AMRO Bank NV, 4.500%, 21/11/34	395,167	0.10
EUR 370,000	Nestle Finance International Ltd, 0.875%, 14/06/41	237,539	0.06	EUR 1,200,000	ABN AMRO BANK NV, 1.250%, 28/05/25	1,025,256	0.25
EUR 300,000	Novartis Finance SA, 1.625%, 09/11/26	282,219	0.07	EUR 100,000	Achmea BV, 3.625%, 29/11/25	98,916	0.02
EUR 500,000	Novartis Finance SA, zero coupon, 23/09/28	412,041	0.10	EUR 500,000	Achmea BV, 1.500%, 26/05/27	454,021	0.11
EUR 200,000	Prologis International Funding II SA, 3.125%, 01/06/31	176,950	0.04	EUR 200,000	Achmea BV, 4.250%, perpetual	195,132	0.05
EUR 200,000	Prologis International Funding II SA, 1.625%, 17/06/32	150,712	0.04	EUR 450,000	Aegon NV, 4.000%, 25/04/44	440,199	0.11
EUR 100,000	Prologis International Funding II SA, 0.750%, 23/03/33	66,411	0.02	EUR 300,000	Akelius Residential Property Financing BV, 1.125%, 11/01/29	230,988	0.06
EUR 200,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	160,314	0.04	EUR 500,000	Akzo Nobel NV, 1.625%, 14/04/30	425,240	0.10
EUR 200,000	Segro Capital Sarl, 1.250%, 23/03/26	182,269	0.04	EUR 300,000	Alliander NV, 2.625%, 09/09/27	288,174	0.07
EUR 100,000	Segro Capital Sarl, 1.875%, 23/03/30	84,430	0.02	EUR 200,000	Allianz Finance II BV, 0.875%, 15/01/26	185,553	0.05
EUR 435,000	SES SA, 3.500%, 14/01/29	394,799	0.10	EUR 300,000	Allianz Finance II BV, 1.500%, 15/01/30	262,374	0.06
EUR 200,000	Simon International Finance SCA, 1.250%, 13/05/25	187,505	0.05	EUR 200,000	Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	193,765	0.05
EUR 400,000	Simon International Finance SCA, 1.125%, 19/03/33	288,666	0.07	EUR 200,000	ASML Holding NV, 1.625%, 28/05/27	185,985	0.05
				EUR 400,000	ASML Holding NV, 0.625%, 07/05/29	336,141	0.08
				EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	79,919	0.02
				EUR 200,000	ASR Nederland NV, 7.000%, 07/12/43	199,658	0.05
				EUR 200,000	ASR Nederland NV, 3.375%, 02/05/49	170,605	0.04
				EUR 200,000	ASR Nederland NV, 5.000%, perpetual	198,010	0.05

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 600,000	BMW Finance NV, 0.750%, 15/04/24	584,165	0.14	EUR 100,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	97,800	0.02
EUR 300,000	BMW Finance NV, 0.750%, 12/07/24	289,291	0.07	EUR 400,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	381,287	0.09
EUR 700,000	BMW Finance NV, 1.000%, 14/11/24	672,718	0.16	EUR 200,000	Deutsche Telekom International Finance BV, 4.875%, 22/04/25	207,373	0.05
EUR 555,000	BMW Finance NV, 1.000%, 21/01/25	518,930	0.12	EUR 600,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	569,618	0.14
EUR 300,000	BMW Finance NV, 0.500%, 22/02/25	282,849	0.07	EUR 400,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	370,259	0.09
EUR 200,000	BMW Finance NV, 0.875%, 03/04/25	189,922	0.05	EUR 200,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	253,344	0.06
EUR 300,000	BMW Finance NV, 1.500%, 06/02/29	265,205	0.07	EUR 260,000	Diageo Capital BV, 0.125%, 28/09/28	215,922	0.05
EUR 200,000	BMW Finance NV, 0.200%, 11/01/33	142,337	0.04	EUR 200,000	Diageo Capital BV, 1.500%, 08/06/29	177,804	0.04
EUR 400,000	Brenntag Finance BV, 1.125%, 27/09/25	374,601	0.09	EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	83,425	0.02
EUR 200,000	Brenntag Finance BV, 0.500%, 06/10/29	150,715	0.04	EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	155,559	0.04
EUR 500,000	Coca-Cola HBC Finance BV, 2.750%, 23/09/25	485,817	0.12	EUR 127,000	Digital Dutch Finco BV, 1.000%, 15/01/32	88,250	0.02
EUR 200,000	Compass Group Finance Netherlands BV, 1.500%, 05/09/28	179,239	0.04	EUR 135,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	95,764	0.02
EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	192,160	0.05	EUR 295,000	DSV Finance BV, 1.375%, 16/03/30	246,280	0.06
EUR 335,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	321,111	0.08	EUR 400,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	276,293	0.07
EUR 400,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	388,307	0.10	EUR 400,000	EDP Finance BV, 1.625%, 26/01/26	374,658	0.09
EUR 1,100,000	Cooperatieve Rabobank UA, 4.125%, 14/07/25	1,125,639	0.28	EUR 400,000	EDP Finance BV, 3.875%, 11/03/30	393,602	0.10
EUR 300,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	281,425	0.07	EUR 400,000	ELM BV for Swiss Reinsurance Co Ltd, 2.600%, perpetual	370,123	0.09
EUR 300,000	Cooperatieve Rabobank UA, 0.375%, 01/12/27	259,173	0.06	EUR 300,000	Enel Finance International NV, 1.966%, 27/01/25	292,151	0.07
EUR 200,000	Cooperatieve Rabobank UA, 4.625%, 27/01/28	202,136	0.05	EUR 300,000	Enel Finance International NV, 0.250%, 17/11/25	272,648	0.07
EUR 200,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	173,438	0.04	EUR 750,000	Enel Finance International NV, 1.375%, 01/06/26	695,274	0.17
EUR 200,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	158,203	0.04	EUR 270,000	Enel Finance International NV, 0.500%, 17/06/30	205,752	0.05
EUR 100,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	95,333	0.02	EUR 285,000	Enel Finance International NV, 0.875%, 17/01/31	194,190	0.05
EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	142,210	0.03	EUR 110,000	Enel Finance International NV, 1.125%, 17/10/34	76,935	0.02
EUR 200,000	CRH Funding BV, 1.625%, 05/05/30	169,601	0.04	EUR 300,000	Enel Finance International NV, 1.250%, 17/01/35	208,765	0.05
EUR 300,000	CTP NV, 1.250%, 21/06/29	197,344	0.05	EUR 200,000	Enexis Holding NV, 0.750%, 02/07/31	156,704	0.04
EUR 500,000	CTP NV, 1.500%, 27/09/31	298,486	0.07	EUR 105,000	Enexis Holdings NV, 0.625%, 17/06/32	79,140	0.02
EUR 200,000	Danfoss Finance I BV, 0.125%, 28/04/26	176,194	0.04	EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	97,483	0.02
EUR 200,000	Danfoss Finance II BV, 0.750%, 28/04/31	148,898	0.04	EUR 500,000	Essity Capital BV, 0.250%, 15/09/29	390,658	0.10
EUR 200,000	de Volksbank NV, 0.010%, 16/09/24	188,010	0.05	EUR 100,000	Euronext NV, 1.000%, 18/04/25	93,787	0.02

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Euronext NV, 0.125%, 17/05/26	87,830	0.02	EUR 800,000	innogy Finance BV, 1.500%, 31/07/29	691,770	0.17
EUR 100,000	Euronext NV, 1.125%, 12/06/29	82,846	0.02	EUR 200,000	JAB Holdings BV, 1.625%, 30/04/25	189,943	0.05
EUR 100,000	Euronext NV, 0.750%, 17/05/31	76,468	0.02	EUR 200,000	JAB Holdings BV, 1.750%, 25/06/26	185,729	0.05
EUR 100,000	Euronext NV, 1.500%, 17/05/41	61,043	0.02	EUR 200,000	JAB Holdings BV, 2.000%, 18/05/28	178,072	0.04
EUR 400,000	Evonik Finance BV, 0.750%, 07/09/28	339,828	0.08	EUR 400,000	JAB Holdings BV, 2.500%, 25/06/29	356,118	0.09
EUR 300,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	271,737	0.07	EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	100,840	0.02
EUR 300,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	249,208	0.06	EUR 300,000	JAB Holdings BV, 3.375%, 17/04/35	251,769	0.06
EUR 500,000	GSK Consumer Healthcare Capital NL BV, 1.250%, 29/03/26	460,772	0.11	EUR 200,000	JAB Holdings BV, 2.250%, 19/12/39	134,783	0.03
EUR 190,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	160,616	0.04	EUR 200,000	JDE Peet's NV, zero coupon, 16/01/26	177,320	0.04
EUR 560,000	Heimstaden Bostad Treasury BV, 1.375%, 03/03/27	429,641	0.11	EUR 300,000	JDE Peet's NV, 0.625%, 09/02/28	250,492	0.06
EUR 600,000	Heimstaden Bostad Treasury BV, 0.750%, 06/09/29	400,257	0.10	EUR 100,000	Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	92,484	0.02
EUR 500,000	Heimstaden Bostad Treasury BV, 1.625%, 13/10/31	316,174	0.08	EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	92,612	0.02
EUR 200,000	Heineken NV, 3.500%, 19/03/24	201,261	0.05	EUR 300,000	Koninklijke Ahold Delhaize NV, 1.750%, 02/04/27	278,155	0.07
EUR 300,000	Heineken NV, 1.625%, 30/03/25	287,747	0.07	EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	98,846	0.02
EUR 300,000	Heineken NV, 2.875%, 04/08/25	296,331	0.07	EUR 200,000	Koninklijke DSM NV, 1.000%, 09/04/25	188,634	0.05
EUR 200,000	Heineken NV, 1.500%, 03/10/29	174,378	0.04	EUR 200,000	Koninklijke DSM NV, 0.750%, 28/09/26	179,336	0.04
EUR 200,000	Heineken NV, 2.250%, 30/03/30	181,851	0.04	EUR 135,000	Koninklijke DSM NV, 0.250%, 23/06/28	112,070	0.03
EUR 200,000	Heineken NV, 1.750%, 17/03/31	172,575	0.04	EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	74,918	0.02
EUR 100,000	Iberdrola International BV, 1.875%, 08/10/24	97,461	0.02	EUR 200,000	Koninklijke KPN NV, 0.625%, 09/04/25	187,041	0.05
EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	277,207	0.07	EUR 200,000	Koninklijke KPN NV, 1.125%, 11/09/28	173,045	0.04
EUR 600,000	Iberdrola International BV, 1.874%, perpetual	533,094	0.13	EUR 300,000	Koninklijke KPN NV, 0.875%, 14/12/32	214,503	0.05
EUR 100,000	Iberdrola International BV, 2.250%, perpetual	79,762	0.02	EUR 100,000	LeasePlan Corp NV, 1.375%, 07/03/24	97,016	0.02
EUR 300,000	Iberdrola International BV, 3.250%, perpetual	287,882	0.07	EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	488,425	0.12
EUR 300,000	ING Groep NV, 1.125%, 14/02/25	285,876	0.07	EUR 505,000	LeasePlan Corp NV, 0.250%, 23/02/26	438,262	0.11
EUR 700,000	ING Groep NV, 0.100%, 03/09/25	654,137	0.16	EUR 200,000	Linde Finance BV, 0.550%, 19/05/32	153,451	0.04
EUR 600,000	ING Groep NV, 0.125%, 29/11/25	555,417	0.14	EUR 200,000	Lseg Netherlands BV, zero coupon, 06/04/25	184,260	0.05
EUR 400,000	ING Groep NV, 2.125%, 23/05/26	380,678	0.09	EUR 300,000	Mondelez International Holdings NE, 0.250%, 09/09/29	238,852	0.06
EUR 300,000	ING Groep NV, 1.250%, 16/02/27	272,256	0.07	EUR 330,000	Mondelez International Holdings NE, 0.625%, 09/09/32	245,041	0.06
EUR 200,000	ING Groep NV, 4.875%, 14/11/27	203,537	0.05	EUR 365,000	Mondelez International Holdings Netherlands BV, 0.375%, 22/09/29	291,540	0.07
EUR 200,000	ING Groep NV, 1.375%, 11/01/28	175,213	0.04				
EUR 600,000	ING Groep NV, 0.375%, 29/09/28	494,999	0.12				
EUR 200,000	ING Groep NV, 0.875%, 29/11/30	157,064	0.04				
EUR 300,000	ING Groep NV, 1.750%, 16/02/31	249,339	0.06				
EUR 500,000	ING Groep NV, 1.000%, 16/11/32	411,003	0.10				
EUR 200,000	ING Groep NV, 4.125%, 24/08/33	187,907	0.05				
EUR 200,000	ING Groep NV, 5.250%, 14/11/33	208,650	0.05				
EUR 900,000	ING Groep NV, 0.250%, perpetual	723,505	0.18				
EUR 400,000	innogy Finance BV, 1.000%, 13/04/25	379,210	0.09				
EUR 600,000	innogy Finance BV, 1.625%, 30/05/26	565,872	0.14				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	92,614	0.02	EUR 400,000	Sika Capital BV, 0.875%, 29/04/27	354,665	0.09
EUR 500,000	Naturgy Finance BV, 1.250%, 15/01/26	460,274	0.11	EUR 200,000	Stedin Holdings NV, zero coupon, 16/11/26	174,131	0.04
EUR 200,000	Naturgy Finance BV, 1.250%, 19/04/26	182,911	0.04	EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	80,758	0.02
EUR 400,000	Naturgy Finance BV, 1.375%, 19/01/27	360,790	0.09	EUR 300,000	Stedin Holdings NV, 2.375%, 03/06/30	271,814	0.07
EUR 200,000	Naturgy Finance BV, 1.500%, 29/01/28	177,401	0.04	EUR 300,000	Stellantis NV, 3.875%, 05/01/26	297,773	0.07
EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	183,506	0.05	EUR 500,000	Stellantis NV, 0.750%, 18/01/29	398,317	0.10
EUR 200,000	Nederlandse Gasunie NV, 3.375%, 11/07/34	190,093	0.05	EUR 300,000	Stellantis NV, 2.750%, 01/04/32	253,275	0.06
EUR 200,000	NIBC Bank NV, 0.875%, 08/07/25	180,935	0.04	EUR 600,000	Stellantis NV, 1.250%, 20/06/33	419,057	0.10
EUR 300,000	NIBC Bank NV, 0.250%, 09/09/26	252,494	0.06	EUR 100,000	Telefonica Europe BV, 5.875%, 14/02/33	111,164	0.03
EUR 100,000	NN Group NV, 5.250%, 01/03/43	92,314	0.02	EUR 500,000	TenneT Holding BV, 3.875%, 28/10/28	502,005	0.12
EUR 400,000	NN Group NV, 4.625%, 08/04/44	396,211	0.10	EUR 150,000	TenneT Holding BV, 0.875%, 03/06/30	121,030	0.03
EUR 600,000	NN Group NV, 4.375%, perpetual	590,830	0.14	EUR 200,000	TenneT Holding BV, 2.000%, 05/06/34	162,378	0.04
EUR 200,000	NN Group NV, 4.500%, perpetual	194,265	0.05	EUR 200,000	TenneT Holding BV, 1.500%, 03/06/39	139,974	0.03
EUR 400,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	382,253	0.09	EUR 100,000	TenneT Holdings BV, 0.125%, 09/12/27	84,314	0.02
EUR 215,000	Prosus NV, 1.207%, 19/01/26	193,356	0.05	EUR 200,000	TenneT Holdings BV, 2.125%, 17/11/29	179,050	0.04
EUR 500,000	Prosus NV, 2.031%, 03/08/32	352,360	0.09	EUR 250,000	TenneT Holdings BV, 1.625%, perpetual	232,536	0.06
EUR 300,000	Prosus NV, 2.778%, 19/01/34	215,047	0.05	EUR 200,000	TenneT Holdings BV, 2.375%, perpetual	172,497	0.04
EUR 200,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	180,235	0.04	EUR 200,000	TenneT Holdings BV, 2.750%, perpetual	162,412	0.04
EUR 200,000	RELX Finance BV, zero coupon, 18/03/24	192,080	0.05	EUR 200,000	Thermo Fisher Scientific Finance I BV, 1.625%, 18/10/41	133,026	0.03
EUR 137,000	RELX Finance BV, 1.000%, 22/03/24	132,742	0.03	EUR 600,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	574,156	0.14
EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	91,531	0.02	EUR 300,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	260,957	0.06
EUR 300,000	RELX Finance BV, 0.500%, 10/03/28	253,690	0.06	EUR 400,000	Unilever NV, 0.500%, 29/04/24	386,259	0.09
EUR 100,000	Rentokil Initial Finance BV, 3.875%, 27/06/27	98,947	0.02	EUR 400,000	Unilever NV, 0.875%, 31/07/25	376,359	0.09
EUR 100,000	Rentokil Initial Finance BV, 4.375%, 27/06/30	101,403	0.03	EUR 200,000	Vestas Wind Systems Finance BV, 2.000%, 15/06/34	162,990	0.04
EUR 400,000	Repsol International Finance BV, 0.250%, 02/08/27	346,217	0.08	EUR 300,000	Vesteda Finance BV, 1.500%, 24/05/27	267,404	0.07
EUR 200,000	Roche Finance Europe BV, 0.875%, 25/02/25	193,205	0.05	EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	144,247	0.04
EUR 200,000	Royal Schiphol Group NV, 0.375%, 08/09/27	169,327	0.04	EUR 300,000	Viterra Finance BV, 0.375%, 24/09/25	266,295	0.07
EUR 195,000	Royal Schiphol Group NV, 2.000%, 06/04/29	173,397	0.04	EUR 1,000,000	Volkswagen International Finance NV, 3.125%, 28/03/25	979,158	0.24
EUR 250,000	Royal Schiphol Group NV, 0.875%, 08/09/32	184,037	0.05	EUR 500,000	Volkswagen International Finance NV, 4.125%, 15/11/25	497,502	0.12
EUR 100,000	Royal Schiphol Group NV, 0.750%, 22/04/33	71,115	0.02	EUR 1,000,000	Volkswagen International Finance NV, 3.750%, 28/09/27	961,613	0.24
EUR 300,000	Schlumberger Finance BV, 1.375%, 28/10/26	276,062	0.07	EUR 400,000	Volkswagen International Finance NV, 4.250%, 15/02/28	391,047	0.10
EUR 700,000	Schlumberger Finance BV, 0.250%, 15/10/27	598,492	0.15	EUR 500,000	Volkswagen International Finance NV, 0.875%, 22/09/28	404,885	0.10

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Netherlands (continued)				New Zealand			
EUR 1,000,000	Volkswagen International Finance NV, 4.375%, 15/05/30	922,312	0.23	EUR 200,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	190,317	0.05
EUR 1,000,000	Volkswagen International Finance NV, 3.250%, 18/11/30	910,228	0.22	EUR 500,000	ASB Finance Ltd, 0.500%, 24/09/29	388,500	0.09
EUR 300,000	Volkswagen International Finance NV, 4.125%, 16/11/38	272,258	0.07	EUR 400,000	BNZ International Funding Ltd, 0.375%, 14/09/24	378,953	0.09
EUR 300,000	Volkswagen International Finance NV, 4.625%, perpetual	284,209	0.07	Total New Zealand		957,770	0.23
EUR 200,000	Volkswagen International Finance NV, 3.748%, perpetual	169,537	0.04	Norway			
EUR 400,000	Volkswagen International Finance NV, 3.875%, perpetual	353,194	0.09	EUR 200,000	Aker BP ASA, 1.125%, 12/05/29	161,245	0.04
EUR 300,000	Volkswagen International Finance NV, 4.625%, perpetual	265,109	0.07	EUR 800,000	DNB Bank ASA, 3.125%, 21/09/27	781,713	0.19
EUR 200,000	VolkswAGen International Finance NV, 3.500%, perpetual	184,557	0.05	EUR 400,000	DNB Bank ASA, 0.250%, 23/02/29	328,589	0.08
EUR 500,000	VolkswAGen International Finance NV, 3.875%, perpetual	413,168	0.10	EUR 100,000	DNB Bank ASA, 4.625%, 28/02/33	98,308	0.02
EUR 800,000	Vonovia Finance BV, 1.500%, 10/06/26	713,953	0.17	EUR 100,000	Equinor ASA, 2.875%, 10/09/25	99,616	0.03
EUR 300,000	Vonovia Finance BV, 1.750%, 25/01/27	264,385	0.06	EUR 1,000,000	Equinor ASA, 1.625%, 17/02/35	767,362	0.19
EUR 400,000	Vonovia Finance BV, 1.500%, 14/01/28	336,602	0.08	EUR 200,000	Santander Consumer Bank AS, 0.125%, 11/09/24	187,583	0.05
EUR 700,000	Vonovia Finance BV, 2.125%, 22/03/30	567,092	0.14	EUR 100,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	93,755	0.02
EUR 700,000	Vonovia Finance BV, 2.250%, 07/04/30	572,987	0.14	EUR 100,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	91,008	0.02
EUR 300,000	Vonovia Finance BV, 1.625%, 07/10/39	175,497	0.04	EUR 200,000	SpareBank 1 SMN, 0.125%, 11/09/26	174,838	0.04
EUR 300,000	Vonovia Finance BV, 1.000%, 28/01/41	145,051	0.04	EUR 140,000	SpareBank 1 SMN, 0.010%, 18/02/28	113,129	0.03
EUR 700,000	Wintershall Dea Finance BV, 0.840%, 25/09/25	628,959	0.15	EUR 400,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	384,733	0.10
EUR 78,000	Wolters Kluwer NV, 1.500%, 22/03/27	71,539	0.02	EUR 200,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	173,053	0.04
EUR 500,000	Wolters Kluwer NV, 0.750%, 03/07/30	398,635	0.10	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	86,687	0.02
EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	95,910	0.02	EUR 100,000	Statkraft AS, 1.125%, 20/03/25	94,711	0.02
EUR 100,000	WPC Eurobond BV, 2.125%, 15/04/27	89,203	0.02	EUR 400,000	Statkraft AS, 1.500%, 26/03/30	344,164	0.09
EUR 100,000	WPC Eurobond BV, 1.350%, 15/04/28	82,869	0.02	EUR 100,000	Telenor ASA, 2.625%, 06/12/24	97,979	0.02
EUR 300,000	WPC Eurobond BV, 0.950%, 01/06/30	216,308	0.05	EUR 300,000	Telenor ASA, 0.750%, 31/05/26	271,228	0.07
EUR 200,000	Wurth Finance International BV, 0.750%, 22/11/27	176,076	0.04	EUR 200,000	Telenor ASA, 0.250%, 25/09/27	169,429	0.04
EUR 300,000	Wurth Finance International BV, 2.125%, 23/08/30	270,449	0.07	EUR 100,000	Telenor ASA, 0.250%, 14/02/28	83,607	0.02
Total Netherlands		66,864,590	16.35	EUR 500,000	Telenor ASA, 1.125%, 31/05/29	424,639	0.10
				Total Norway		5,027,376	1.23
				Poland			
				EUR 200,000	Polski Koncern Naftowy ORLEN SA, 1.125%, 27/05/28	160,061	0.04
				Total Poland		160,061	0.04
				Portugal			
				EUR 200,000	Caixa Geral de Depositos SA, 5.750%, 31/10/28	202,326	0.05
				EUR 400,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	365,694	0.09
				Total Portugal		568,020	0.14
				Slovakia			
				EUR 100,000	Eustream A/S, 1.625%, 25/06/27	67,482	0.02
				Total Slovakia		67,482	0.02

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Spain				Spain (continued)			
EUR 100,000	Abertis Infraestructuras SA, 2.500%, 27/02/25	96,465	0.02	EUR 500,000	CaixaBank SA, 0.625%, 01/10/24	473,572	0.12
EUR 700,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	632,260	0.15	EUR 700,000	CaixaBank SA, 0.375%, 03/02/25	634,298	0.16
EUR 200,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	166,355	0.04	EUR 200,000	CaixaBank SA, 1.125%, 27/03/26	181,866	0.04
EUR 700,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	570,797	0.14	EUR 500,000	CaixaBank SA, 1.625%, 13/04/26	467,822	0.11
EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	98,282	0.02	EUR 600,000	CaixaBank SA, 0.750%, 10/07/26	550,549	0.13
EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	95,755	0.02	EUR 700,000	CaixaBank SA, 0.500%, 09/02/29	565,546	0.14
EUR 400,000	Amadeus IT Group SA, 1.875%, 24/09/28	357,049	0.09	EUR 200,000	CaixaBank SA, 5.375%, 14/11/30	203,828	0.05
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	584,611	0.14	EUR 400,000	CaixaBank SA, 1.250%, 18/06/31	340,775	0.08
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	190,121	0.05	EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	85,685	0.02
EUR 600,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	546,849	0.13	EUR 200,000	Enagas Financiaciones SAU, 1.250%, 06/02/25	190,461	0.05
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	348,554	0.09	EUR 200,000	FCC Aqualia SA, 2.629%, 08/06/27	182,096	0.04
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	291,679	0.07	EUR 200,000	FCC Servicios Medio Ambiente Holdings SA, 1.661%, 04/12/26	177,278	0.04
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	389,744	0.09	EUR 200,000	Ferrovial Emisiones SA, 1.382%, 14/05/26	182,231	0.04
EUR 500,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	485,325	0.12	EUR 200,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	156,867	0.04
EUR 200,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	202,534	0.05	EUR 300,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	285,072	0.07
EUR 100,000	Banco de Sabadell SA, 1.625%, 07/03/24	97,206	0.02	EUR 500,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	471,344	0.12
EUR 300,000	Banco de Sabadell SA, 0.625%, 07/11/25	278,767	0.07	EUR 300,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	278,688	0.07
EUR 100,000	Banco de Sabadell SA, 1.125%, 11/03/27	89,245	0.02	EUR 300,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	274,031	0.07
EUR 200,000	Banco de Sabadell SA, 5.125%, 10/11/28	200,316	0.05	EUR 200,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	196,344	0.05
EUR 400,000	Banco Santander SA, 1.125%, 17/01/25	380,030	0.09	EUR 400,000	Iberdrola Finanzas SA, 1.621%, 29/11/29	356,080	0.09
EUR 700,000	Banco Santander SA, 2.500%, 18/03/25	681,847	0.17	EUR 300,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	248,012	0.06
EUR 700,000	Banco Santander SA, 3.250%, 04/04/26	677,288	0.17	EUR 200,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	193,008	0.05
EUR 500,000	Banco Santander SA, 3.625%, 27/09/26	494,671	0.12	EUR 200,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	183,901	0.05
EUR 400,000	Banco Santander SA, 3.125%, 19/01/27	382,899	0.09	EUR 200,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	184,304	0.05
EUR 300,000	Banco Santander SA, 2.125%, 08/02/28	266,890	0.07	EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	82,440	0.02
EUR 700,000	Banco Santander SA, 1.625%, 22/10/30	550,925	0.13	EUR 400,000	Mapfre SA, 4.375%, 31/03/47	376,530	0.09
EUR 400,000	Banco Santander SA, 1.000%, 04/11/31	307,001	0.08	EUR 100,000	Mapfre SA, 4.125%, 07/09/48	90,157	0.02
EUR 300,000	Bankinter SA, 0.875%, 08/07/26	265,332	0.07	EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	93,950	0.02
EUR 200,000	Bankinter SA, 1.250%, 23/12/32	159,583	0.04	EUR 200,000	Merlin Properties Socimi SA, 1.875%, 02/11/26	179,014	0.04
EUR 300,000	CaixaBank SA, 2.375%, 01/02/24	296,854	0.07	EUR 300,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	267,719	0.07
				EUR 200,000	NorteGas Energia Distribucion SA, 0.905%, 22/01/31	144,744	0.04
				EUR 200,000	Prosegur Cash SA, 1.375%, 04/02/26	182,625	0.04
				EUR 200,000	Prosegur Cia de Seguridad SA, 2.500%, 06/04/29	166,426	0.04

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
Spain (continued)				Sweden (continued)			
EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	94,830	0.02	EUR 325,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	308,127	0.08
EUR 200,000	Red Electrica Financiaciones SAU, 1.250%, 13/03/27	183,223	0.04	EUR 200,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	200,103	0.05
EUR 200,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	148,625	0.04	EUR 395,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	335,913	0.08
EUR 500,000	Santander Consumer Finance SA, 1.000%, 27/02/24	486,082	0.12	EUR 200,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	192,058	0.05
EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	187,115	0.05	EUR 400,000	Svenska Handelsbanken AB, 0.500%, 18/02/30	311,286	0.08
EUR 700,000	Telefonica Emisiones SA, 1.069%, 05/02/24	684,224	0.17	EUR 500,000	Svenska Handelsbanken AB, 3.250%, 01/06/33	460,219	0.11
EUR 900,000	Telefonica Emisiones SA, 1.201%, 21/08/27	801,915	0.20	EUR 200,000	Tele2 AB, 2.125%, 15/05/28	179,985	0.04
EUR 400,000	Telefonica Emisiones SA, 1.715%, 12/01/28	361,806	0.09	EUR 200,000	Telia Co AB, 3.625%, 14/02/24	200,450	0.05
EUR 200,000	Telefonica Emisiones SA, 1.930%, 17/10/31	167,814	0.04	EUR 200,000	Telia Co AB, 3.875%, 01/10/25	201,395	0.05
EUR 225,000	Telefonica Emisiones SA, 1.957%, 01/07/39	160,345	0.04	EUR 200,000	Telia Co AB, 3.000%, 07/09/27	193,390	0.05
EUR 300,000	Telefonica Emisiones SA, 1.864%, 13/07/40	204,530	0.05	EUR 200,000	Telia Co AB, 2.125%, 20/02/34	165,893	0.04
EUR 400,000	Telefonica Emisiones SAU, 2.932%, 17/10/29	376,689	0.09	EUR 300,000	Telia Co AB, 1.375%, 11/05/81	265,500	0.07
Total Spain		22,689,695	5.55	EUR 300,000	Vattenfall AB, 3.250%, 18/04/24	298,212	0.07
				EUR 300,000	Vattenfall AB, 5.375%, 29/04/24	205,067	0.05
				EUR 200,000	Vattenfall AB, 3.750%, 18/10/26	200,278	0.05
				EUR 200,000	Vattenfall AB, 3.000%, 19/03/77	178,250	0.04
				Total Sweden		8,763,011	2.14
				Switzerland			
				EUR 400,000	UBS Group AG, 1.000%, 21/03/25	384,627	0.09
				EUR 300,000	UBS Group AG, 1.250%, 17/04/25	288,297	0.07
				EUR 1,200,000	UBS Group AG, 0.250%, 29/01/26	1,088,991	0.27
				EUR 700,000	UBS Group AG, 1.250%, 01/09/26	630,551	0.16
				EUR 400,000	UBS Group AG, 2.750%, 15/06/27	378,329	0.09
				EUR 400,000	UBS Group AG, 3.125%, 15/06/30	371,569	0.09
				EUR 300,000	UBS Group AG, 0.875%, 03/11/31	225,062	0.06
				EUR 253,000	UBS Group AG, 0.625%, 24/02/33	180,189	0.04
				Total Switzerland		3,547,615	0.87
				United Arab Emirates			
				EUR 400,000	Dp World PLC, 2.375%, 25/09/26	372,980	0.09
				EUR 200,000	Emirates Telecom Group, 0.375%, 17/05/28	168,455	0.04
				EUR 200,000	Emirates Telecommunications Group Co PJSC, 2.750%, 18/06/26	194,500	0.05
				EUR 200,000	First Abu Dhabi Bank PJSC, 0.125%, 16/02/26	178,539	0.04
				Total United Arab Emirates		914,474	0.22
				United Kingdom			
				EUR 200,000	Amcor UK Finance PLC, 1.125%, 23/06/27	175,472	0.04
				EUR 200,000	Anglo American Capital PLC, 1.625%, 18/09/25	188,488	0.05
				EUR 100,000	Anglo American Capital PLC, 1.625%, 11/03/26	92,807	0.02
				EUR 110,000	Anglo American Capital PLC, 4.750%, 21/09/32	108,098	0.03
				EUR 200,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	166,979	0.04

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
EUR 300,000	Aon PLC, 2.875%, 14/05/26	285,689	0.07	EUR 200,000	GSK Capital BV, 3.125%, 28/11/32	190,783	0.04
EUR 400,000	AstraZeneca PLC, 1.250%, 12/05/28	356,719	0.09	EUR 500,000	HSBC Holdings PLC, 0.875%, 06/09/24	479,089	0.12
EUR 209,000	Aviva PLC, 3.375%, 04/12/45	196,025	0.05	EUR 800,000	HSBC Holdings PLC, 3.000%, 30/06/25	778,284	0.19
EUR 900,000	Barclays PLC, 3.375%, 02/04/25	890,355	0.22	EUR 700,000	HSBC Holdings PLC, 3.019%, 15/06/27	666,569	0.16
EUR 500,000	Barclays PLC, 1.375%, 24/01/26	467,799	0.11	EUR 500,000	HSBC Holdings PLC, 3.125%, 07/06/28	462,891	0.11
EUR 150,000	Barclays PLC, 2.885%, 31/01/27	142,012	0.03	EUR 500,000	HSBC Holdings PLC, 6.364%, 16/11/32	506,300	0.12
EUR 700,000	Barclays PLC, 0.577%, 09/08/29	552,518	0.13	EUR 500,000	Informa PLC, 2.125%, 06/10/25	473,892	0.12
EUR 600,000	BP Capital Markets PLC, 1.953%, 03/03/25	578,907	0.14	EUR 500,000	Intercontinental Hotels, 1.625%, perpetual	477,863	0.12
EUR 400,000	BP Capital Markets PLC, 1.637%, 26/06/29	349,640	0.09	EUR 400,000	Intermediate Capital Group PLC, 1.625%, 17/02/27	327,300	0.08
EUR 800,000	BP Capital Markets PLC, 1.231%, 08/05/31	642,078	0.16	EUR 600,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	560,375	0.14
EUR 500,000	BP Capital Markets PLC, 1.104%, 15/11/34	359,541	0.09	EUR 300,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	294,920	0.07
EUR 900,000	BP Capital Markets PLC, 3.250%, perpetual	825,750	0.20	EUR 300,000	Lloyds Banking Group PLC, 3.125%, 24/08/30	274,477	0.07
EUR 200,000	Brambles Finance PLC, 1.500%, 04/10/27	179,296	0.04	EUR 500,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	459,491	0.11
EUR 700,000	British Telecommunications PLC, 0.500%, 12/09/25	639,841	0.16	EUR 100,000	Mondi Finance PLC, 1.500%, 15/04/24	97,302	0.02
EUR 400,000	British Telecommunications PLC, 1.750%, 10/03/26	374,663	0.09	EUR 100,000	Motability Operations Group PLC, 0.375%, 03/01/26	90,881	0.02
EUR 565,000	British Telecommunications PLC, 2.125%, 26/09/28	509,024	0.12	EUR 335,000	Motability Operations Group PLC, 0.125%, 20/07/28	279,092	0.07
EUR 100,000	British Telecommunications PLC, 2.750%, 30/08/27	94,546	0.02	EUR 115,000	National Grid Electricity Transmission PLC, 0.823%, 07/07/32	85,714	0.02
EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	92,928	0.02	EUR 450,000	National Grid PLC, 2.179%, 30/06/26	424,646	0.10
EUR 300,000	Cadent Finance PLC, 0.625%, 19/03/30	235,123	0.06	EUR 200,000	National Grid PLC, 0.553%, 18/09/29	157,432	0.04
EUR 200,000	Cadent Finance PLC, 0.750%, 11/03/32	148,404	0.04	EUR 80,000	National Grid PLC, 2.949%, 30/03/30	73,376	0.02
EUR 100,000	Coca-Cola Europacific Partners PLC, 1.500%, 08/11/27	90,421	0.02	EUR 415,000	National Grid PLC, 3.245%, 30/03/34	370,124	0.09
EUR 300,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	243,508	0.06	EUR 1,100,000	Nationwide Building Society, 0.250%, 22/07/25	975,998	0.24
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	81,169	0.02	EUR 210,000	Nationwide Building Society, 3.250%, 05/09/29	197,593	0.05
EUR 300,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	254,838	0.06	EUR 190,000	Natwest Group PLC, 0.780%, 26/02/30	148,883	0.04
EUR 100,000	Diageo Finance PLC, 0.500%, 19/06/24	96,141	0.02	EUR 100,000	Natwest Group PLC, 0.780%, 26/02/30	78,359	0.02
EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	281,310	0.07	EUR 300,000	NatWest Group PLC, 4.067%, 06/09/28	292,248	0.07
EUR 100,000	Diageo Finance PLC, 1.500%, 22/10/27	91,390	0.02	EUR 400,000	NatWest Markets PLC, 2.750%, 02/04/25	389,213	0.09
EUR 500,000	Diageo Finance PLC, 2.500%, 27/03/32	458,808	0.11	EUR 195,000	NatWest Markets PLC, 0.125%, 12/11/25	174,454	0.04
EUR 300,000	DS Smith PLC, 1.375%, 26/07/24	289,543	0.07	EUR 200,000	NatWest Markets PLC, 0.125%, 18/06/26	174,429	0.04
EUR 300,000	DS Smith PLC, 0.875%, 12/09/26	265,521	0.06				
EUR 400,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	409,030	0.10				
EUR 600,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	559,188	0.14				
EUR 173,000	GSK Capital BV, 3.000%, 28/11/27	169,456	0.04				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 500,000	NatWest Markets PLC, 1.375%, 02/03/27	447,020	0.11	EUR 400,000	Air Products and Chemicals Inc, 0.800%, 05/05/32	305,909	0.07
EUR 100,000	Rentokil Initial PLC, 0.875%, 30/05/26	89,885	0.02	EUR 500,000	American Tower Corp, 0.875%, 21/05/29	397,355	0.10
EUR 400,000	Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	390,086	0.10	EUR 170,000	American Tower Corp, 1.000%, 15/01/32	124,130	0.03
EUR 200,000	Royal Bank of Scotland Group PLC, 0.750%, 15/11/25	186,974	0.05	EUR 600,000	American Tower Corp, 1.250%, 21/05/33	438,752	0.11
EUR 500,000	Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	470,221	0.11	EUR 400,000	Apple Inc, 0.875%, 24/05/25	379,883	0.09
EUR 300,000	Royal Mail PLC, 1.250%, 08/10/26	265,597	0.06	EUR 500,000	Apple Inc, 1.625%, 10/11/26	473,940	0.12
EUR 500,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	476,898	0.12	EUR 700,000	Apple Inc, 2.000%, 17/09/27	665,262	0.16
EUR 300,000	Sky Ltd, 2.250%, 17/11/25	288,253	0.07	EUR 300,000	Apple Inc, 1.375%, 24/05/29	267,189	0.07
EUR 200,000	Sky Ltd, 2.250%, 17/11/25	192,169	0.05	EUR 200,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	187,376	0.05
EUR 200,000	Sky Ltd, 2.500%, 15/09/26	191,911	0.05	EUR 500,000	AT&T Inc, 2.400%, 15/03/24	493,562	0.12
EUR 300,000	SSE PLC, 1.375%, 04/09/27	270,001	0.07	EUR 300,000	AT&T Inc, 3.500%, 17/12/25	302,096	0.07
EUR 361,000	SSE PLC, 2.875%, 01/08/29	336,718	0.09	EUR 300,000	AT&T Inc, 1.600%, 19/05/28	265,660	0.06
EUR 300,000	SSE PLC, 1.750%, 16/04/30	255,329	0.06	EUR 200,000	AT&T Inc, 3.550%, 17/12/32	188,343	0.05
EUR 300,000	SSE PLC, 4.000%, perpetual	273,016	0.07	EUR 400,000	AT&T Inc, 3.375%, 15/03/34	362,836	0.09
EUR 400,000	Standard Chartered PLC, 3.125%, 19/11/24	392,827	0.10	EUR 700,000	AT&T Inc, 2.450%, 15/03/35	564,065	0.14
EUR 179,000	Standard Chartered PLC, 1.625%, 03/10/27	160,729	0.04	EUR 700,000	AT&T Inc, 3.150%, 04/09/36	601,503	0.15
EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	79,321	0.02	EUR 300,000	AT&T Inc, 1.800%, 14/09/39	206,587	0.05
EUR 125,000	Standard Chartered PLC, 2.500%, 09/09/30	115,286	0.03	EUR 300,000	Avery Dennison Corp, 1.250%, 03/03/25	289,769	0.07
EUR 300,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	232,530	0.06	EUR 800,000	Bank of America Corp, 1.379%, 07/02/25	778,639	0.19
EUR 300,000	Tesco Corporate Treasury Services PLC, 0.875%, 29/05/26	271,004	0.07	EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	95,500	0.02
EUR 800,000	Unilever PLC, 1.500%, 11/06/39	588,666	0.14	EUR 300,000	Bank of America Corp, 0.808%, 09/05/26	277,477	0.07
EUR 600,000	Vodafone Group PLC, 0.500%, 30/01/24	582,598	0.14	EUR 500,000	Bank of America Corp, 1.949%, 27/10/26	469,262	0.11
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	186,484	0.05	EUR 400,000	Bank of America Corp, 1.776%, 04/05/27	368,451	0.09
EUR 500,000	Vodafone Group PLC, 2.200%, 25/08/26	475,154	0.12	EUR 300,000	Bank of America Corp, 1.662%, 25/04/28	268,429	0.07
EUR 150,000	Vodafone Group PLC, 1.625%, 24/11/30	126,128	0.03	EUR 600,000	Bank of America Corp, 3.648%, 31/03/29	578,724	0.14
EUR 400,000	Vodafone Group PLC, 2.875%, 20/11/37	327,773	0.08	EUR 800,000	Bank of America Corp, 1.381%, 09/05/30	664,427	0.16
EUR 200,000	Vodafone Group PLC, 2.500%, 24/05/39	151,036	0.04	EUR 500,000	Bank of America Corp, 2.824%, 27/04/33	436,774	0.11
EUR 305,000	Yorkshire Building Society, 0.500%, 01/07/28	246,529	0.06	EUR 100,000	Baxter International Inc, 0.400%, 15/05/24	95,907	0.02
EUR 100,000	Yorkshire Building Society, 0.625%, perpetual	90,629	0.02	EUR 200,000	Baxter International Inc, 1.300%, 15/05/29	167,728	0.04
Total United Kingdom		30,065,775	7.35	EUR 300,000	Becton Dickinson and Co, 1.900%, 15/12/26	279,010	0.07
United States				EUR 500,000	Berry Global Inc, 1.000%, 15/01/25	468,709	0.11
EUR 100,000	3M Co, 1.750%, 15/05/30	89,327	0.02	EUR 200,000	Blackstone Private Credit Fund, 1.750%, 30/11/26	163,292	0.04
EUR 300,000	AbbVie Inc, 1.375%, 17/05/24	291,701	0.07	EUR 100,000	Booking Holdings Inc, 2.375%, 23/09/24	97,963	0.02
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	87,572	0.02	EUR 175,000	Booking Holdings Inc, 0.100%, 08/03/25	161,735	0.04
EUR 200,000	AbbVie Inc, 2.125%, 17/11/28	182,911	0.04				
EUR 200,000	AbbVie Inc, 1.250%, 18/11/31	165,392	0.04				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
United States (continued)				United States (continued)			
EUR 200,000	Booking Holdings Inc, 4.000%, 15/11/26	201,694	0.05	EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	64,787	0.02
EUR 400,000	Booking Holdings Inc, 1.800%, 03/03/27	368,136	0.09	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	91,976	0.02
EUR 205,000	Booking Holdings Inc, 0.500%, 08/03/28	171,845	0.04	EUR 290,000	FedEx Corp, 0.450%, 04/05/29	229,386	0.06
EUR 122,000	Booking Holdings Inc, 4.250%, 15/05/29	122,489	0.03	EUR 100,000	FedEx Corp, 1.300%, 05/08/31	78,737	0.02
EUR 211,000	Booking Holdings Inc, 4.500%, 15/11/31	213,569	0.05	EUR 280,000	FedEx Corp, 0.950%, 04/05/33	198,792	0.05
EUR 200,000	Booking Holdings Inc, 4.750%, 15/11/34	203,298	0.05	EUR 200,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	192,432	0.05
EUR 600,000	BorgWarner Inc, 1.000%, 19/05/31	444,313	0.11	EUR 600,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	511,339	0.12
EUR 400,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	378,988	0.09	EUR 400,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	313,632	0.08
EUR 500,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	440,339	0.11	EUR 300,000	Fiserv Inc, 1.625%, 01/07/30	247,045	0.06
EUR 475,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	379,151	0.09	EUR 190,000	General Mills Inc, 0.125%, 15/11/25	172,042	0.04
EUR 400,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	318,365	0.08	EUR 150,000	General Mills Inc, 0.450%, 15/01/26	136,415	0.03
EUR 200,000	Coca-Cola Co, 0.500%, 08/03/24	194,078	0.05	EUR 300,000	General Motors Financial Co Inc, 0.850%, 26/02/26	267,890	0.07
EUR 480,000	Coca-Cola Co, 0.125%, 09/03/29	393,105	0.10	EUR 800,000	General Motors Financial Co Inc, 0.600%, 20/05/27	675,557	0.16
EUR 255,000	Coca-Cola Co, 0.400%, 06/05/30	204,915	0.05	EUR 200,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	195,491	0.05
EUR 200,000	Coca-Cola Co, 0.400%, 06/05/30	160,718	0.04	EUR 600,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	596,125	0.15
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	84,170	0.02	EUR 400,000	Goldman Sachs Group Inc, 2.875%, 03/06/26	388,965	0.09
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	73,854	0.02	EUR 600,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	558,630	0.14
EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	145,023	0.04	EUR 200,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	179,150	0.04
EUR 400,000	Coca-Cola Co, 1.625%, 09/03/35	320,260	0.08	EUR 400,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	355,016	0.09
EUR 300,000	Colgate-Palmolive Co, 0.500%, 06/03/26	274,961	0.07	EUR 300,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	249,441	0.06
EUR 230,000	Colgate-Palmolive Co, 0.300%, 10/11/29	189,403	0.05	EUR 905,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	717,819	0.18
EUR 200,000	Colgate-Palmolive Co, 1.375%, 06/03/34	162,205	0.04	EUR 165,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	160,157	0.04
EUR 230,000	Comcast Corp, zero coupon, 14/09/26	200,611	0.05	EUR 300,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	270,810	0.07
EUR 170,000	Comcast Corp, 0.250%, 20/05/27	141,395	0.03	EUR 200,000	IBM CORP, 0.875%, 09/02/30	164,522	0.04
EUR 200,000	Digital Euro Finco LLC, 2.625%, 15/04/24	193,863	0.05	EUR 200,000	International Business Machines Corp, 1.125%, 06/09/24	192,646	0.05
EUR 200,000	Digital Euro Finco LLC, 2.500%, 16/01/26	184,900	0.05	EUR 200,000	International Business Machines Corp, 0.875%, 31/01/25	189,661	0.05
EUR 300,000	Digital Euro Finco LLC, 1.125%, 09/04/28	242,276	0.06	EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	282,738	0.07
EUR 200,000	Dover Corp, 0.750%, 04/11/27	171,105	0.04	EUR 300,000	International Business Machines Corp, 0.300%, 11/02/28	252,187	0.06
EUR 500,000	Dow Chemical Co, 0.500%, 15/03/27	433,673	0.11	EUR 500,000	International Business Machines Corp, 1.500%, 23/05/29	435,814	0.11
EUR 200,000	Dow Chemical Co, 1.125%, 15/03/32	151,735	0.04	EUR 500,000	International Business Machines Corp, 1.750%, 31/01/31	425,543	0.10
EUR 200,000	DXC Technology Co, 1.750%, 15/01/26	184,040	0.04	EUR 100,000	International Business Machines Corp, 0.650%, 11/02/32	75,043	0.02
EUR 400,000	Equinix Inc, 1.000%, 15/03/33	289,298	0.07				
EUR 300,000	Exxon Mobil Corp, 0.142%, 26/06/24	286,115	0.07				
EUR 400,000	Exxon Mobil Corp, 0.835%, 26/06/32	299,016	0.07				

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
United States (continued)				United States (continued)			
EUR 300,000	International Business Machines Corp, 1.250%, 09/02/34	228,184	0.06	EUR 400,000	MMS USA Investments Inc, 1.750%, 13/06/31	330,822	0.08
EUR 200,000	International Flavors & Fragrances Inc, 1.750%, 14/03/24	195,313	0.05	EUR 500,000	Molson Coors Brewing Co, 1.250%, 15/07/24	482,493	0.12
EUR 400,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	363,719	0.09	EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	166,447	0.04
EUR 200,000	Jefferies Group LLC, 1.000%, 19/07/24	190,734	0.05	EUR 255,000	Mondelez International Inc, 0.750%, 17/03/33	186,827	0.05
EUR 130,000	Johnson Controls International PLC, 3.000%, 15/09/28	122,997	0.03	EUR 300,000	Mondelez International Inc, 1.375%, 17/03/41	194,437	0.05
EUR 300,000	JPMorgan Chase & Co, 3.000%, 19/02/26	295,224	0.07	EUR 200,000	Moody's Corp, 1.750%, 09/03/27	184,383	0.04
EUR 800,000	JPMorgan Chase & Co, 1.090%, 11/03/27	726,801	0.18	EUR 175,000	Moody's Corp, 0.950%, 25/02/30	142,822	0.03
EUR 500,000	JPMorgan Chase & Co, 0.389%, 24/02/28	427,592	0.10	EUR 300,000	Morgan Stanley, 2.103%, 08/05/26	285,836	0.07
EUR 500,000	JPMorgan Chase & Co, 1.638%, 18/05/28	448,958	0.11	EUR 500,000	Morgan Stanley, 1.342%, 23/10/26	461,482	0.11
EUR 300,000	JPMorgan Chase & Co, 2.875%, 24/05/28	281,280	0.07	EUR 500,000	Morgan Stanley, 1.375%, 27/10/26	455,215	0.11
EUR 700,000	JPMorgan Chase & Co, 1.812%, 12/06/29	615,999	0.15	EUR 700,000	Morgan Stanley, 1.875%, 27/04/27	636,664	0.16
EUR 620,000	JPMorgan Chase & Co, 1.963%, 23/03/30	540,749	0.13	EUR 700,000	Morgan Stanley, 0.406%, 29/10/27	603,262	0.15
EUR 400,000	JPMorgan Chase & Co, 1.001%, 25/07/31	315,517	0.08	EUR 400,000	Morgan Stanley, 4.813%, 25/10/28	407,056	0.10
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	72,099	0.02	EUR 400,000	Morgan Stanley, 0.495%, 26/10/29	320,434	0.08
EUR 200,000	Kellogg Co, 1.000%, 17/05/24	194,135	0.05	EUR 300,000	Morgan Stanley, 0.497%, 07/02/31	226,980	0.06
EUR 100,000	Kellogg Co, 1.250%, 10/03/25	95,394	0.02	EUR 300,000	Morgan Stanley, 2.950%, 07/05/32	265,813	0.06
EUR 200,000	Kinder Morgan Inc, 2.250%, 16/03/27	184,361	0.04	EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	311,491	0.08
EUR 600,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	550,826	0.13	EUR 100,000	Nasdaq Inc, 1.750%, 28/03/29	86,594	0.02
EUR 200,000	ManpowerGroup Inc, 1.750%, 22/06/26	187,402	0.05	EUR 195,000	Nasdaq Inc, 0.875%, 13/02/30	155,274	0.04
EUR 200,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	170,586	0.04	EUR 295,000	Nasdaq Inc, 0.900%, 30/07/33	208,203	0.05
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	93,257	0.02	EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	95,800	0.02
EUR 200,000	McDonald's Corp, 1.750%, 03/05/28	181,931	0.04	EUR 200,000	National Grid North America Inc, 1.054%, 20/01/31	154,303	0.04
EUR 200,000	McDonald's Corp, 2.375%, 31/05/29	184,320	0.04	EUR 200,000	Netflix Inc, 3.625%, 15/05/27	191,874	0.05
EUR 400,000	McDonald's Corp, 1.500%, 28/11/29	341,596	0.08	EUR 200,000	Netflix Inc, 4.625%, 15/05/29	195,364	0.05
EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	83,869	0.02	EUR 300,000	Netflix Inc, 3.875%, 15/11/29	278,688	0.07
EUR 215,000	McDonald's Corp, 3.000%, 31/05/34	197,697	0.05	EUR 200,000	Netflix Inc, 3.625%, 15/06/30	182,191	0.04
EUR 300,000	Merck & Co Inc, 0.500%, 02/11/24	285,571	0.07	EUR 200,000	New York Life Global Funding, 0.250%, 23/01/27	169,364	0.04
EUR 300,000	Merck & Co Inc, 1.875%, 15/10/26	285,829	0.07	EUR 300,000	PepsiCo Inc, 0.875%, 18/07/28	260,876	0.06
EUR 650,000	Metropolitan Life Global Funding I, 0.375%, 09/04/24	624,883	0.15	EUR 200,000	PepsiCo Inc, 1.125%, 18/03/31	167,099	0.04
EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	92,444	0.02	EUR 450,000	PepsiCo Inc, 0.400%, 09/10/32	335,419	0.08
				EUR 220,000	PepsiCo Inc, 0.750%, 14/10/33	165,240	0.04
				EUR 300,000	PepsiCo Inc, 0.875%, 16/10/39	195,864	0.05
				EUR 350,000	PepsiCo Inc, 1.050%, 09/10/50	201,929	0.05
				EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	183,433	0.04
				EUR 300,000	PPG Industries Inc, 1.400%, 13/03/27	269,910	0.07
				EUR 200,000	Praxair Inc, 1.625%, 01/12/25	192,467	0.05
				EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	95,621	0.02
				EUR 600,000	Procter & Gamble Co, 4.875%, 11/05/27	641,418	0.16
				EUR 500,000	Procter & Gamble Co, 1.200%, 30/10/28	446,300	0.11
				EUR 300,000	Procter & Gamble Co, 1.250%, 25/10/29	262,767	0.06

Schedule of Investments (continued)

as at 31 December 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 - 97.05% (continued)				Corporate Bonds - 97.05% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	83,534	0.02	EUR 300,000	Visa Inc, 1.500%, 15/06/26	281,267	0.07
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	87,515	0.02	EUR 300,000	Visa Inc, 2.000%, 15/06/29	274,480	0.07
EUR 200,000	Prologis Euro Finance LLC, 0.625%, 10/09/31	146,253	0.04	EUR 600,000	Visa Inc, 2.375%, 15/06/34	527,048	0.13
EUR 385,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	273,496	0.07	EUR 200,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	184,791	0.05
EUR 375,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	222,777	0.06	EUR 200,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	173,462	0.04
EUR 300,000	Public Storage, 0.875%, 24/01/32	219,949	0.05	Total United States		59,018,424	14.43
EUR 200,000	RELX Capital Inc, 1.300%, 12/05/25	189,170	0.05	Total Corporate Bonds		396,964,114	97.05
EUR 300,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	297,091	0.07	Government Bonds - 0.22%			
EUR 400,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	342,376	0.08	Canada			
EUR 600,000	Thermo Fisher Scientific Inc, 1.375%, 12/09/28	531,371	0.13	EUR 400,000	Ontario Teachers' Finance Trust, 0.500%, 06/05/25	373,490	0.09
EUR 700,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	629,603	0.15	EUR 300,000	Ontario Teachers' Finance Trust, 0.900%, 20/05/41	191,148	0.05
EUR 300,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	265,648	0.06	Total Canada		564,638	0.14
EUR 174,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	169,333	0.04	Germany			
EUR 200,000	Thermo Fisher Scientific Inc, 2.875%, 24/07/37	173,332	0.04	EUR 400,000	GEWOBAG Wohnungsbau-AG Berlin, 0.125%, 24/06/27	330,248	0.08
EUR 800,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	503,212	0.12	Total Germany		330,248	0.08
EUR 700,000	United Parcel Service Inc, 1.000%, 15/11/28	597,845	0.15	Total Government Bonds		894,886	0.22
EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	94,153	0.02	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		397,859,000	97.27
EUR 600,000	Verizon Communications Inc, 3.250%, 17/02/26	591,299	0.15	Other transferable securities			
EUR 600,000	Verizon Communications Inc, 0.875%, 08/04/27	530,234	0.13	Corporate Bonds - 1.42%			
EUR 400,000	Verizon Communications Inc, 1.375%, 02/11/28	346,443	0.08	Austria			
EUR 200,000	Verizon Communications Inc, 0.375%, 22/03/29	160,822	0.04	EUR 300,000	Raiffeisen Bank International, 5.750%, 27/01/28	307,723	0.07
EUR 500,000	Verizon Communications Inc, 1.250%, 08/04/30	412,054	0.10	Total Austria		307,723	0.07
EUR 400,000	Verizon Communications Inc, 4.250%, 31/10/30	404,682	0.10	Denmark			
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	89,475	0.02	EUR 200,000	Deutsche Bahn Fin GmbH, 0.750%, perpetual	139,836	0.03
EUR 300,000	Verizon Communications Inc, 0.875%, 19/03/32	225,320	0.05	EUR 300,000	E.On Se, 2.875%, perpetual	286,494	0.07
EUR 300,000	Verizon Communications Inc, 1.300%, 18/05/33	226,878	0.06	EUR 200,000	Rwe AG, 2.125%, 24/05/26	189,217	0.05
EUR 200,000	Verizon Communications Inc, 4.750%, 31/10/34	206,312	0.05	Total Denmark		615,547	0.15
EUR 300,000	Verizon Communications Inc, 2.875%, 15/01/38	250,372	0.06	France			
EUR 200,000	Verizon Communications Inc, 1.500%, 19/09/39	133,257	0.03	EUR 200,000	Pernod Ricard SA, 3.250%, 02/11/28	196,572	0.05
				Total France		196,572	0.05
				Germany			
				EUR 100,000	Amprion GmbH, 3.450%, 22/09/27	97,978	0.02
				EUR 100,000	Amprion GmbH, 3.971%, 22/09/32	98,177	0.03
				EUR 100,000	Vonovia SE, 1.500%, 14/06/41	54,847	0.01
				Total Germany		251,002	0.06
				Japan			
				EUR 160,000	East Japan Railway Co, 2.614%, 08/09/25	155,501	0.04
				Total Japan		155,501	0.04

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in Euro)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Corporate Bonds - 1.42% <i>(continued)</i>			
Netherlands			
EUR 200,000	de Volksbank NV, 0.250%, 22/06/26	173,562	0.04
EUR 300,000	Repsol International Finance, 2.625%, 15/04/30	280,644	0.07
EUR 300,000	Stellantis NV, 4.500%, 07/07/28	299,400	0.07
EUR 500,000	Tennet Holdings BV, 4.250%, 28/04/32	510,793	0.13
EUR 400,000	Tennet Holdings BV, 4.500%, 28/10/34	416,061	0.10
EUR 400,000	Tennet Holdings BV, 4.750%, 28/10/42	423,150	0.11
EUR 200,000	Wabtec Transportation, 1.250%, 03/12/27	169,238	0.04
Total Netherlands		2,272,848	0.56
Spain			
EUR 400,000	CaixaBank SA, 6.250%, 23/02/33	399,857	0.10
EUR 200,000	Merlin Properties Socimi, 1.375%, 01/06/30	153,567	0.03
EUR 200,000	Unicaja Banco SA, 4.500%, 30/06/25	198,529	0.05
Total Spain		751,953	0.18
Sweden			
EUR 200,000	SbAB Bank AB, 1.875%, perpetual	190,619	0.05
Total Sweden		190,619	0.05
United Kingdom			
EUR 200,000	AstraZeneca PLC, 0.375%, 03/06/29	164,858	0.04
EUR 200,000	Rentokil Initial Finance, 3.875%, 27/06/27	198,048	0.05
Total United Kingdom		362,906	0.09
United States			
EUR 300,000	3M Co, 1.500%, perpetual	253,110	0.06
EUR 100,000	AbbVie Inc, 2.125%, 01/06/29	90,992	0.02
EUR 300,000	AT&T Inc, 2.350%, 05/09/29	270,547	0.07
EUR 100,000	Worley US Finance Sub, 0.875%, 09/06/26	86,920	0.02
Total United States		701,569	0.17
Total Corporate Bonds		5,806,240	1.42
Total Other transferable securities		5,806,240	1.42
TOTAL INVESTMENTS		403,665,240	98.69
Other Net Assets/(Liabilities)		5,342,097	1.31
TOTAL NET ASSETS		409,007,337	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45%				Government Bonds - 96.45% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 453,000	Australia Government Bond, 2.750%, 21/04/24	304,889	0.02	EUR 324,000	Republic of Austria Government Bond, zero coupon, 15/07/24	331,515	0.02
AUD 3,650,000	Australia Government Bond, 0.250%, 21/11/24	2,286,255	0.15	EUR 526,000	Republic of Austria Government Bond, 1.650%, 21/10/24	550,258	0.04
AUD 1,699,000	Australia Government Bond, 3.250%, 21/04/25	1,146,911	0.08	EUR 2,200,000	Republic of Austria Government Bond, zero coupon, 20/04/25	1,886,174	0.12
AUD 1,519,000	Australia Government Bond, 4.250%, 21/04/26	1,052,505	0.07	EUR 851,000	Republic of Austria Government Bond, 1.200%, 20/10/25	872,627	0.06
AUD 2,100,000	Australia Government Bond, 0.500%, 21/09/26	1,272,262	0.08	EUR 516,000	Republic of Austria Government Bond, 4.850%, 15/03/26	585,769	0.04
AUD 1,524,000	Australia Government Bond, 4.750%, 21/04/27	1,078,861	0.07	EUR 824,000	Republic of Austria Government Bond, 0.750%, 20/10/26	817,696	0.05
AUD 1,567,000	Australia Government Bond, 2.750%, 21/11/27	1,018,486	0.07	EUR 516,000	Republic of Austria Government Bond, 0.500%, 20/04/27	498,621	0.03
AUD 1,616,000	Australia Government Bond, 2.250%, 21/05/28	1,017,348	0.07	EUR 263,289	Republic of Austria Government Bond, 6.250%, 15/07/27	322,265	0.02
AUD 1,609,000	Australia Government Bond, 2.750%, 21/11/28	1,032,243	0.07	EUR 581,000	Republic of Austria Government Bond, 0.750%, 20/02/28	557,290	0.04
AUD 1,499,000	Australia Government Bond, 3.250%, 21/04/29	983,997	0.07	EUR 722,000	Republic of Austria Government Bond, 0.500%, 20/02/29	663,632	0.04
AUD 1,851,000	Australia Government Bond, 2.750%, 21/11/29	1,169,986	0.08	EUR 420,000	Republic of Austria Government Bond, 2.400%, 23/05/34	416,294	0.03
AUD 1,622,000	Australia Government Bond, 2.500%, 21/05/30	1,000,457	0.07	EUR 475,000	Republic of Austria Government Bond, 0.250%, 20/10/36	343,794	0.02
AUD 4,100,000	Australia Government Bond, 1.000%, 21/12/30	2,186,808	0.14	EUR 699,000	Republic of Austria Government Bond, 4.150%, 15/03/37	823,047	0.06
AUD 2,200,000	Australia Government Bond, 1.500%, 21/06/31	1,226,217	0.08	EUR 290,000	Republic of Austria Government Bond, 3.150%, 20/06/44	304,999	0.02
AUD 1,850,000	Australia Government Bond, 1.250%, 21/05/32	983,752	0.07	EUR 445,000	Republic of Austria Government Bond, 1.500%, 20/02/47	346,582	0.02
AUD 2,650,000	Australia Government Bond, 1.750%, 21/11/32	1,311,062	0.08	EUR 400,000	Republic of Austria Government Bond, 0.750%, 20/03/51	242,180	0.02
AUD 1,077,000	Australia Government Bond, 4.500%, 21/04/33	757,742	0.05	EUR 166,000	Republic of Austria Government Bond, 3.800%, 26/01/62	200,600	0.01
AUD 1,300,000	Australia Government Bond, 3.000%, 21/11/33	798,037	0.05	EUR 175,000	Republic of Austria Government Bond, 0.700%, 20/04/71	80,979	0.01
AUD 434,000	Australia Government Bond, 2.750%, 21/06/35	253,086	0.02	EUR 128,000	Republic of Austria Government Bond, 1.500%, 02/11/86	79,891	0.01
AUD 518,000	Australia Government Bond, 3.750%, 21/04/37	331,132	0.02	EUR 265,000	Republic of Austria Government Bond, 2.100%, 31/12/99	201,714	0.01
AUD 651,000	Australia Government Bond, 3.250%, 21/06/39	384,940	0.03	EUR 250,000	Republic of Austria Government Bond, 0.850%, 30/06/20	104,497	0.01
AUD 651,000	Australia Government Bond, 2.750%, 21/05/41	351,384	0.02	Total Austria		11,240,125	0.74
AUD 597,000	Australia Government Bond, 3.000%, 21/03/47	321,042	0.02	Belgium			
Total Australia		22,269,402	1.48	EUR 516,283	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	549,669	0.04
Austria				EUR 577,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	592,033	0.04
EUR 200,000	Austria Government Bond, 1.850%, 23/05/49	164,107	0.01	EUR 1,198,490	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,221,606	0.08
EUR 550,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	494,273	0.03	EUR 513,785	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	578,375	0.04
EUR 400,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	351,321	0.02	EUR 784,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	789,491	0.05
				EUR 713,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	696,063	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Belgium <i>(continued)</i>				Canada <i>(continued)</i>			
EUR 600,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	558,545	0.04	CAD 982,000	Canadian Government Bond, 2.500%, 01/06/24	708,320	0.05
EUR 1,003,362	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,209,800	0.08	CAD 1,700,000	Canadian Government Bond, 2.750%, 01/08/24	1,223,570	0.08
EUR 684,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	656,736	0.04	CAD 842,000	Canadian Government Bond, 1.500%, 01/09/24	596,164	0.04
EUR 1,097,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,033,289	0.07	CAD 500,000	Canadian Government Bond, 0.750%, 01/10/24	348,744	0.02
EUR 550,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	474,415	0.03	CAD 800,000	Canadian Government Bond, 1.250%, 01/03/25	558,184	0.04
EUR 932,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	842,700	0.05	CAD 361,000	Canadian Government Bond, 2.250%, 01/06/25	257,140	0.02
EUR 650,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/31	528,546	0.03	CAD 66,000	Canadian Government Bond, 9.000%, 01/06/25	54,488	0.00
EUR 286,994	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	325,879	0.02	CAD 500,000	Canadian Government Bond, 3.000%, 01/10/25	361,272	0.02
EUR 750,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	616,377	0.04	CAD 763,000	Canadian Government Bond, 1.500%, 01/06/26	526,360	0.03
EUR 613,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	545,387	0.04	CAD 1,000,000	Canadian Government Bond, 1.000%, 01/09/26	673,567	0.04
EUR 406,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	420,508	0.03	CAD 700,000	Canadian Government Bond, 1.250%, 01/03/27	472,629	0.03
EUR 948,000	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,176,587	0.08	CAD 793,000	Canadian Government Bond, 1.000%, 01/06/27	530,124	0.04
EUR 348,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	289,657	0.02	CAD 128,000	Canadian Government Bond, 8.000%, 01/06/27	112,387	0.01
EUR 504,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	441,245	0.03	CAD 750,000	Canadian Government Bond, 3.500%, 01/03/28	556,902	0.04
EUR 350,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	340,509	0.02	CAD 566,000	Canadian Government Bond, 2.000%, 01/06/28	391,837	0.03
EUR 475,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	306,148	0.02	CAD 769,000	Canadian Government Bond, 2.250%, 01/06/29	535,062	0.04
EUR 755,471	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	889,331	0.06	CAD 256,000	Canadian Government Bond, 5.750%, 01/06/29	215,806	0.01
EUR 510,167	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	571,427	0.04	CAD 2,600,000	Canadian Government Bond, 1.250%, 01/06/30	1,664,196	0.11
EUR 492,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	369,330	0.02	CAD 950,000	Canadian Government Bond, 2.000%, 01/06/32	628,390	0.04
EUR 584,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	434,160	0.03	CAD 1,450,000	Canadian Government Bond, 2.500%, 01/12/32	998,974	0.07
EUR 600,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	400,737	0.03	CAD 650,000	Canadian Government Bond, 5.750%, 01/06/33	580,978	0.04
EUR 300,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	253,627	0.02	CAD 498,000	Canadian Government Bond, 5.000%, 01/06/37	436,922	0.03
EUR 324,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	264,853	0.02	CAD 628,000	Canadian Government Bond, 4.000%, 01/06/41	505,181	0.03
EUR 230,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	103,845	0.01	CAD 925,000	Canadian Government Bond, 3.500%, 01/12/45	703,593	0.05
Total Belgium		17,480,875	1.16	CAD 662,000	Canadian Government Bond, 2.750%, 01/12/48	443,806	0.03
Canada				CAD 2,519,000	Canadian Government Bond, 2.000%, 01/12/51	1,420,638	0.09
CAD 784,000	Canadian Government Bond, 2.250%, 01/03/24	565,317	0.04	CAD 1,550,000	Canadian Government Bond, 1.750%, 01/12/53	809,953	0.05
CAD 1,500,000	Canadian Government Bond, 0.250%, 01/04/24	1,054,168	0.07	CAD 393,000	Canadian Government Bond, 2.750%, 01/12/64	256,776	0.02
CAD 4,500,000	Canadian Government Bond, 1.500%, 01/05/24	2,940,448	0.19	CAD 200,000	Canadian Government Bond, 2.250%, 01/12/29	138,765	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Canada <i>(continued)</i>				China <i>(continued)</i>			
CAD 3,750,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	2,395,498	0.16	CNY 6,000,000	China Government Bond, 2.480%, 15/04/27	856,737	0.06
CAD 1,400,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	928,208	0.06	CNY 20,000,000	China Government Bond, 2.850%, 04/06/27	2,902,139	0.19
Total Canada		24,594,367	1.63	CNY 10,000,000	China Government Bond, 2.500%, 25/07/27	1,429,391	0.10
Chile				CNY 10,000,000	China Government Bond, 2.440%, 15/10/27	1,426,946	0.10
CLP 350,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	392,922	0.03	CNY 10,000,000	China Government Bond, 3.820%, 02/11/27	1,530,201	0.10
CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	226,917	0.02	CNY 10,000,000	China Government Bond, 3.280%, 03/12/27	1,481,479	0.10
CLP 290,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	333,336	0.02	CNY 15,000,000	China Government Bond, 3.010%, 13/05/28	2,190,824	0.15
CLP 160,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	207,941	0.01	CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,526,936	0.10
Total Chile		1,161,116	0.08	CNY 15,800,000	China Government Bond, 3.540%, 16/08/28	2,390,740	0.16
China				CNY 10,000,000	China Government Bond, 2.910%, 14/10/28	1,453,788	0.10
CNY 10,000,000	China Government Bond, 2.840%, 08/04/24	1,449,200	0.10	CNY 10,000,000	China Government Bond, 3.250%, 22/11/28	1,481,594	0.10
CNY 10,000,000	China Government Bond, 3.190%, 11/04/24	1,456,191	0.10	CNY 15,000,000	China Government Bond, 2.800%, 24/03/29	2,156,839	0.14
CNY 36,000,000	China Government Bond, 2.470%, 02/09/24	5,190,034	0.34	CNY 27,000,000	China Government Bond, 2.750%, 15/06/29	3,860,715	0.25
CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,363,523	0.29	CNY 10,000,000	China Government Bond, 2.620%, 25/09/29	1,422,026	0.09
CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,976,020	0.20	CNY 10,000,000	China Government Bond, 3.130%, 21/11/29	1,467,612	0.10
CNY 20,000,000	China Government Bond, 1.990%, 09/04/25	2,850,037	0.19	CNY 10,000,000	China Government Bond, 2.680%, 21/05/30	1,424,170	0.09
CNY 20,000,000	China Government Bond, 2.240%, 25/05/25	2,864,479	0.19	CNY 17,000,000	China Government Bond, 3.270%, 19/11/30	2,489,932	0.17
CNY 5,800,000	China Government Bond, 3.610%, 07/06/25	860,526	0.06	CNY 25,000,000	China Government Bond, 3.020%, 27/05/31	3,639,829	0.24
CNY 15,000,000	China Government Bond, 2.180%, 25/08/25	2,145,835	0.14	CNY 10,000,000	China Government Bond, 2.890%, 18/11/31	1,441,029	0.10
CNY 5,800,000	China Government Bond, 3.600%, 06/09/25	862,929	0.06	CNY 10,000,000	China Government Bond, 2.760%, 15/05/32	1,424,500	0.09
CNY 20,000,000	China Government Bond, 3.020%, 22/10/25	2,921,933	0.19	CNY 10,000,000	China Government Bond, 2.600%, 01/09/32	1,406,088	0.09
CNY 21,600,000	China Government Bond, 3.220%, 06/12/25	3,179,923	0.21	CNY 10,000,000	China Government Bond, 4.630%, 11/08/34	1,687,688	0.11
CNY 20,000,000	China Government Bond, 3.030%, 11/03/26	2,925,932	0.19	CNY 19,800,000	China Government Bond, 3.740%, 22/09/35	3,087,219	0.20
CNY 22,000,000	China Government Bond, 3.250%, 06/06/26	3,238,209	0.21	CNY 5,800,000	China Government Bond, 3.910%, 23/10/38	922,584	0.06
CNY 30,000,000	China Government Bond, 2.690%, 12/08/26	4,297,996	0.28	CNY 9,070,000	China Government Bond, 4.050%, 24/07/47	1,473,273	0.10
CNY 37,000,000	China Government Bond, 3.120%, 05/12/26	5,346,754	0.35	CNY 6,000,000	China Government Bond, 4.280%, 23/10/47	1,015,150	0.07
CNY 15,000,000	China Government Bond, 2.370%, 20/01/27	2,137,463	0.14	CNY 5,800,000	China Government Bond, 4.220%, 19/03/48	968,922	0.06
				CNY 12,800,000	China Government Bond, 3.970%, 23/07/48	2,059,375	0.14
				CNY 15,150,000	China Government Bond, 4.080%, 22/10/48	2,493,429	0.17

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
China (continued)				Czech Republic (continued)			
CNY 21,300,000	China Government Bond, 3.860%, 22/07/49	3,384,187	0.22	CZK 2,780,000	Czech Republic Government Bond, 4.200%, 04/12/36	112,805	0.01
CNY 20,000,000	China Government Bond, 3.390%, 16/03/50	2,918,912	0.19	CZK 1,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	30,427	0.00
CNY 16,000,000	China Government Bond, 3.810%, 14/09/50	2,527,635	0.17	CZK 2,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	52,598	0.00
CNY 17,000,000	China Government Bond, 3.720%, 12/04/51	2,654,482	0.18	CZK 880,000	Czech Republic Government Bond, 4.850%, 26/11/57	37,558	0.00
CNY 10,000,000	China Government Bond, 3.530%, 18/10/51	1,511,860	0.10	Total Czech Republic		3,103,556	0.21
CNY 21,000,000	China Government Bond, 3.320%, 15/04/52	3,082,499	0.20	Denmark			
Total China		118,257,714	7.83	DKK 384,689	Denmark Government Bond, 7.000%, 10/11/24	59,344	0.00
Colombia				DKK 2,030,000	Denmark Government Bond, 1.750%, 15/11/25	283,591	0.02
COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	705,804	0.05	DKK 3,510,000	Denmark Government Bond, 0.500%, 15/11/27	453,368	0.03
COP 4,000,000,000	Colombian TES, 6.000%, 28/04/28	615,671	0.04	DKK 3,240,000	Denmark Government Bond, 0.500%, 15/11/29	400,736	0.03
COP 1,000,000,000	Colombian TES, 7.000%, 26/03/31	145,110	0.01	DKK 4,500,000	Denmark Government Bond, zero coupon, 15/11/31	507,785	0.03
COP 2,000,000,000	Colombian TES, 7.250%, 18/10/34	272,244	0.02	DKK 5,105,669	Denmark Government Bond, 4.500%, 15/11/39	907,954	0.06
COP 1,500,000,000	Colombian TES, 9.250%, 28/05/42	224,375	0.01	DKK 3,000,000	Denmark Government Bond, 0.250%, 15/11/52	228,699	0.02
COP 500,000,000	Colombian TES, 7.250%, 26/10/50	58,729	0.00	Total Denmark		2,841,477	0.19
Total Colombia		2,021,933	0.13	Finland			
Cyprus				EUR 100,000	Finland Government Bond, zero coupon, 15/09/24	101,955	0.01
EUR 203,000	Cyprus Government International Bond, 2.375%, 25/09/28	199,025	0.01	EUR 196,000	Finland Government Bond, 4.000%, 04/07/25	215,879	0.01
EUR 200,000	Cyprus Government International Bond, 2.750%, 26/02/34	183,430	0.01	EUR 232,000	Finland Government Bond, 0.875%, 15/09/25	235,804	0.02
EUR 100,000	Cyprus Government International Bond, 2.750%, 03/05/49	86,796	0.01	EUR 326,000	Finland Government Bond, 0.500%, 15/04/26	324,334	0.02
Total Cyprus		469,251	0.03	EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	499,467	0.03
Czech Republic				EUR 214,000	Finland Government Bond, 0.500%, 15/09/27	204,757	0.01
CZK 6,380,000	Czech Republic Government Bond, 2.400%, 17/09/25	261,117	0.02	EUR 262,000	Finland Government Bond, 2.750%, 04/07/28	277,623	0.02
CZK 7,520,000	Czech Republic Government Bond, 1.000%, 26/06/26	287,296	0.02	EUR 332,000	Finland Government Bond, 0.500%, 15/09/28	309,809	0.02
CZK 9,360,000	Czech Republic Government Bond, 0.250%, 10/02/27	338,535	0.02	EUR 277,000	Finland Government Bond, 0.500%, 15/09/29	251,408	0.02
CZK 7,220,000	Czech Republic Government Bond, 2.500%, 25/08/28	276,588	0.02	EUR 300,000	Finland Government Bond, zero coupon, 15/09/30	253,790	0.02
CZK 4,800,000	Czech Republic Government Bond, 2.750%, 23/07/29	183,902	0.01	EUR 232,000	Finland Government Bond, 0.750%, 15/04/31	206,010	0.01
CZK 10,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	313,269	0.02	EUR 775,000	Finland Government Bond, 0.125%, 15/09/31	556,720	0.04
CZK 6,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	219,796	0.02	EUR 250,000	Finland Government Bond, 1.500%, 15/09/32	231,377	0.02
CZK 10,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	328,690	0.02	EUR 200,000	Finland Government Bond, 1.125%, 15/04/34	172,901	0.01
CZK 12,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	399,746	0.03	EUR 200,000	Finland Government Bond, 0.250%, 15/09/40	128,986	0.01
CZK 7,880,000	Czech Republic Government Bond, 2.000%, 13/10/33	261,229	0.02				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Finland (continued)				France (continued)			
EUR 218,000	Finland Government Bond, 2.625%, 04/07/42	214,713	0.01	EUR 1,431,825	French Republic Government Bond OAT, 4.750%, 25/04/35	1,750,776	0.12
EUR 200,000	Finland Government Bond, 0.500%, 15/04/43	129,893	0.01	EUR 2,338,000	French Republic Government Bond OAT, 1.250%, 25/05/36	1,940,340	0.13
EUR 281,000	Finland Government Bond, 1.375%, 15/04/47	218,478	0.01	EUR 500,000	French Republic Government Bond OAT, 1.250%, 25/05/38	400,347	0.03
Total Finland		4,533,904	0.30	EUR 1,000,000	French Republic Government Bond OAT, 4.000%, 25/10/38	1,151,829	0.08
France				EUR 1,904,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,649,064	0.11
EUR 14,800,000	French Republic Government Bond OAT, zero coupon, 25/02/24	13,537,345	0.89	EUR 2,975,000	French Republic Government Bond OAT, 0.500%, 25/05/40	1,775,753	0.12
EUR 1,677,000	French Republic Government Bond OAT, zero coupon, 25/03/24	1,729,444	0.11	EUR 1,632,294	French Republic Government Bond OAT, 4.500%, 25/04/41	2,014,245	0.13
EUR 1,839,493	French Republic Government Bond OAT, 2.250%, 25/05/24	1,948,808	0.13	EUR 500,000	French Republic Government Bond OAT, 2.500%, 25/05/43	463,843	0.03
EUR 1,977,164	French Republic Government Bond OAT, 1.750%, 25/11/24	2,068,326	0.14	EUR 1,127,167	French Republic Government Bond OAT, 3.250%, 25/05/45	1,186,752	0.08
EUR 2,467,000	French Republic Government Bond OAT, zero coupon, 25/03/25	2,473,719	0.16	EUR 1,415,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,167,398	0.08
EUR 2,060,000	French Republic Government Bond OAT, 0.500%, 25/05/25	2,082,429	0.14	EUR 1,589,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,146,333	0.07
EUR 1,509,331	French Republic Government Bond OAT, 6.000%, 25/10/25	1,747,560	0.11	EUR 836,124	French Republic Government Bond OAT, 4.000%, 25/04/55	1,004,575	0.07
EUR 1,732,000	French Republic Government Bond OAT, 1.000%, 25/11/25	1,759,250	0.12	EUR 819,510	French Republic Government Bond OAT, 4.000%, 25/04/60	1,004,914	0.07
EUR 2,038,238	French Republic Government Bond OAT, 3.500%, 25/04/26	2,221,164	0.15	EUR 797,000	French Republic Government Bond OAT, 1.750%, 25/05/66	575,208	0.04
EUR 2,946,000	French Republic Government Bond OAT, 0.500%, 25/05/26	2,911,798	0.19	Total France		81,280,710	5.38
EUR 1,651,000	French Republic Government Bond OAT, 0.250%, 25/11/26	1,597,561	0.10	Germany			
EUR 2,095,000	French Republic Government Bond OAT, 1.000%, 25/05/27	2,068,710	0.14	EUR 893,000	Bundesobligation, zero coupon, 05/04/24	923,890	0.06
EUR 2,203,291	French Republic Government Bond OAT, 2.750%, 25/10/27	2,345,442	0.15	EUR 950,000	Bundesobligation, zero coupon, 18/10/24	968,445	0.06
EUR 4,975,000	French Republic Government Bond OAT, 0.750%, 25/02/28	3,597,230	0.24	EUR 6,370,000	Bundesobligation, zero coupon, 11/04/25	6,258,631	0.42
EUR 2,632,000	French Republic Government Bond OAT, 0.750%, 25/05/28	2,515,797	0.17	EUR 1,450,000	Bundesobligation, 1.300%, 15/10/27	1,462,300	0.10
EUR 2,574,000	French Republic Government Bond OAT, 0.750%, 25/11/28	2,436,733	0.16	EUR 153,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	169,695	0.01
EUR 1,747,687	French Republic Government Bond OAT, 5.500%, 25/04/29	2,145,243	0.14	EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	1,058,978	0.07
EUR 2,775,000	French Republic Government Bond OAT, 0.500%, 25/05/29	2,552,233	0.17	EUR 832,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	875,929	0.06
EUR 2,250,000	French Republic Government Bond OAT, zero coupon, 25/11/29	1,973,350	0.13	EUR 1,232,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,282,901	0.08
EUR 2,922,485	French Republic Government Bond OAT, 2.500%, 25/05/30	3,039,299	0.20	EUR 1,610,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	1,645,709	0.11
EUR 2,590,000	French Republic Government Bond OAT, 1.500%, 25/05/31	2,476,481	0.16	EUR 1,720,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	1,763,803	0.12
EUR 1,428,164	French Republic Government Bond OAT, 5.750%, 25/10/32	1,865,157	0.12	EUR 1,630,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	1,634,631	0.11
EUR 1,200,000	French Republic Government Bond OAT, 2.000%, 25/11/32	1,161,787	0.08	EUR 1,269,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	1,238,422	0.08
EUR 2,069,000	French Republic Government Bond OAT, 1.250%, 25/05/34	1,794,467	0.12	EUR 1,724,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	1,679,183	0.11

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Germany (continued)				Germany (continued)			
EUR 612,539	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	761,957	0.05	EUR 300,000	Bundesschatzanweisungen, 0.400%, 13/09/24	308,258	0.02
EUR 1,551,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	1,512,534	0.10	EUR 1,000,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,056,951	0.07
EUR 13,000,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	10,784,974	0.72	Total Germany		63,384,774	4.20
EUR 1,190,285	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	1,453,462	0.10	Hong Kong			
EUR 1,327,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,280,961	0.08	HKD 100,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	12,387	0.00
EUR 622,514	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	738,582	0.05	HKD 300,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	34,491	0.00
EUR 1,422,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	1,339,854	0.09	Total Hong Kong		46,878	0.00
EUR 1,080,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,008,274	0.07	Hungary			
EUR 1,127,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,020,844	0.07	HUF 118,500,000	Hungary Government Bond, 2.750%, 22/12/26	236,655	0.02
EUR 500,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	519,260	0.03	HUF 78,500,000	Hungary Government Bond, 3.000%, 27/10/27	151,869	0.01
EUR 466,999	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	616,222	0.04	HUF 17,500,000	Hungary Government Bond, 6.750%, 22/10/28	40,448	0.00
EUR 930,610	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,201,644	0.08	HUF 135,000,000	Hungary Government Bond, 3.000%, 21/08/30	242,799	0.02
EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	1,379,347	0.09	HUF 23,000,000	Hungary Government Bond, 3.250%, 22/10/31	40,189	0.00
EUR 1,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	1,485,867	0.10	HUF 240,000,000	Hungary Government Bond, 2.250%, 20/04/33	370,077	0.02
EUR 1,334,337	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,728,622	0.11	HUF 50,000,000	Hungary Government Bond, 3.000%, 27/10/38	70,435	0.01
EUR 1,172,000	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	1,449,609	0.10	Total Hungary		1,152,472	0.08
EUR 800,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	677,345	0.04	Indonesia			
EUR 822,647	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,065,767	0.07	IDR 7,000,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	464,116	0.03
EUR 1,058,603	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,457,818	0.10	IDR 7,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	464,170	0.03
EUR 1,011,121	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	1,187,192	0.08	IDR 14,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	907,061	0.06
EUR 1,277,330	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	1,347,989	0.09	IDR 12,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	755,366	0.05
EUR 1,497,627	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	1,587,297	0.10	IDR 10,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	617,427	0.04
EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,388,593	0.09	IDR 8,200,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	540,175	0.04
EUR 1,570,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	857,998	0.06	IDR 10,400,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	653,548	0.04
EUR 400,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	361,704	0.02	IDR 8,000,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	572,336	0.04
EUR 1,750,000	Bundesschatzanweisungen, zero coupon, 15/03/24	1,812,497	0.12	IDR 4,550,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	315,085	0.02
EUR 1,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	1,030,835	0.07	IDR 5,800,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	385,410	0.03
				IDR 10,000,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	645,332	0.04
				IDR 8,700,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	544,097	0.04
				IDR 16,600,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	1,170,611	0.08
				IDR 11,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	728,964	0.05

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Indonesia <i>(continued)</i>				Israel <i>(continued)</i>			
IDR 8,700,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	610,199	0.04	ILS 1,050,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	247,792	0.02
IDR 4,400,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	290,608	0.02	ILS 1,350,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	289,899	0.02
IDR 5,000,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	356,525	0.02	ILS 839,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	294,997	0.02
IDR 22,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	1,416,394	0.09	ILS 1,600,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	453,632	0.03
IDR 3,000,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	194,372	0.01				
				Total Israel		2,451,526	0.16
Total Indonesia		11,631,796	0.77	Italy			
Ireland				EUR 6,150,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24	6,142,158	0.40
EUR 572,000	Ireland Government Bond, 3.400%, 18/03/24	615,228	0.04	EUR 1,181,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,280,450	0.08
EUR 217,443	Ireland Government Bond, 5.400%, 13/03/25	244,992	0.02	EUR 842,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	883,105	0.06
EUR 581,000	Ireland Government Bond, 1.000%, 15/05/26	590,073	0.04	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 30/05/24	522,445	0.03
EUR 850,000	Ireland Government Bond, 0.200%, 15/05/27	775,446	0.05	EUR 647,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	675,961	0.04
EUR 451,000	Ireland Government Bond, 0.900%, 15/05/28	435,945	0.03	EUR 747,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	804,028	0.05
EUR 506,000	Ireland Government Bond, 1.100%, 15/05/29	483,790	0.03	EUR 745,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	770,111	0.05
EUR 434,628	Ireland Government Bond, 2.400%, 15/05/30	448,187	0.03	EUR 1,247,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,313,745	0.09
EUR 324,000	Ireland Government Bond, 1.350%, 18/03/31	306,974	0.02	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	903,152	0.06
EUR 650,000	Ireland Government Bond, zero coupon, 18/10/31	533,819	0.03	EUR 1,369,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,510,960	0.10
EUR 300,000	Ireland Government Bond, 0.350%, 18/10/32	247,575	0.02	EUR 1,392,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,421,849	0.09
EUR 244,000	Ireland Government Bond, 1.300%, 15/05/33	218,322	0.01	EUR 987,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,007,448	0.07
EUR 250,000	Ireland Government Bond, 0.400%, 15/05/35	190,293	0.01	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	718,081	0.05
EUR 311,000	Ireland Government Bond, 1.700%, 15/05/37	273,474	0.02	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	754,236	0.05
EUR 200,000	Ireland Government Bond, 0.550%, 22/04/41	133,103	0.01	EUR 832,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	864,927	0.06
EUR 485,074	Ireland Government Bond, 2.000%, 18/02/45	411,573	0.03	EUR 1,066,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,089,973	0.07
EUR 353,000	Ireland Government Bond, 1.500%, 15/05/50	259,046	0.02	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	530,562	0.04
Total Ireland		6,167,840	0.41	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	1,847,184	0.12
Israel				EUR 681,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	745,745	0.05
ILS 600,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	158,051	0.01	EUR 1,205,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	1,202,456	0.08
ILS 545,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	146,879	0.01	EUR 710,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	718,610	0.05
ILS 1,168,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	360,555	0.02	EUR 363,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	437,678	0.03
ILS 500,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	132,368	0.01	EUR 851,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	828,850	0.06
ILS 1,400,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	367,353	0.02				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Italy (continued)				Italy (continued)			
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	763,895	0.05	EUR 639,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	588,651	0.04
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	717,544	0.05	EUR 400,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 30/04/35	395,074	0.03
EUR 780,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	781,891	0.05	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	511,462	0.03
EUR 753,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	745,431	0.05	EUR 723,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	582,875	0.04
EUR 5,290,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	4,372,157	0.29	EUR 1,277,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,266,345	0.08
EUR 1,464,991	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,749,334	0.12	EUR 150,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	133,073	0.01
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	805,321	0.05	EUR 695,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	596,921	0.04
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	730,839	0.05	EUR 1,127,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,223,514	0.08
EUR 900,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	792,788	0.05	EUR 756,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	645,553	0.04
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	517,061	0.03	EUR 954,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,038,957	0.07
EUR 1,147,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	1,269,073	0.08	EUR 800,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	548,413	0.04
EUR 866,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	864,726	0.06	EUR 978,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,032,382	0.07
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	641,710	0.04	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	537,164	0.04
EUR 600,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	589,173	0.04	EUR 1,093,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	923,451	0.06
EUR 1,182,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,177,613	0.08	EUR 827,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	631,750	0.04
EUR 1,324,406	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,509,517	0.10	EUR 872,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	758,491	0.05
EUR 300,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	311,031	0.02	EUR 701,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	646,567	0.04
EUR 1,480,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	1,511,341	0.10	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	526,488	0.04
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,180,437	0.08	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	437,991	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	1,135,968	0.08	EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	468,517	0.03
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,014,741	0.07	EUR 441,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	312,780	0.02
EUR 1,364,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	1,625,452	0.11	Total Italy		72,340,176	4.79
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,012,001	0.07	Japan			
EUR 1,318,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,114,491	0.07	JPY 164,400,000	Japan Government Five Year Bond, 0.100%, 20/03/24	1,247,319	0.08
EUR 750,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	666,300	0.04	JPY 350,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	2,656,440	0.18
EUR 1,199,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,387,940	0.09	JPY 250,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	1,897,040	0.13
EUR 550,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	569,008	0.04	JPY 2,575,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	19,505,831	1.29
EUR 771,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	668,129	0.04	JPY 2,675,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	20,165,550	1.33
EUR 1,233,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,335,131	0.09	JPY 11,600,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	104,887	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Japan (continued)				Japan (continued)			
JPY 35,400,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	308,237	0.02	JPY 360,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	2,716,750	0.18
JPY 37,700,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	331,590	0.02	JPY 410,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	3,083,957	0.20
JPY 58,900,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	511,403	0.03	JPY 612,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	4,597,645	0.30
JPY 65,300,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	544,478	0.04	JPY 480,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	3,603,911	0.24
JPY 66,200,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	538,285	0.04	JPY 416,700,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	3,118,973	0.21
JPY 128,900,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,001,785	0.07	JPY 381,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	2,851,340	0.19
JPY 89,100,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	640,011	0.04	JPY 365,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	2,722,375	0.18
JPY 211,900,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,105,969	0.07	JPY 383,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	2,851,946	0.19
JPY 191,600,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	1,179,209	0.08	JPY 400,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	2,970,814	0.20
JPY 123,400,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	730,412	0.05	JPY 4,011,200,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	29,505,856	1.95
JPY 103,500,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	544,645	0.04	JPY 1,545,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	11,480,372	0.76
JPY 206,100,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	1,074,494	0.07	JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	882,595	0.06
JPY 140,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	780,581	0.05	JPY 7,300,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	62,129	0.00
JPY 135,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	820,569	0.05	JPY 17,400,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	142,985	0.01
JPY 424,700,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	3,241,973	0.21	JPY 50,400,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	424,511	0.03
JPY 404,200,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	3,090,876	0.20	JPY 8,700,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	75,948	0.00
JPY 398,600,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	3,045,244	0.20	JPY 31,600,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	273,380	0.02
JPY 262,800,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	2,001,857	0.13	JPY 77,200,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	693,024	0.05
JPY 155,400,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	1,188,505	0.08	JPY 70,800,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	641,662	0.04
JPY 379,900,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	2,901,688	0.19	JPY 22,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	200,430	0.01
JPY 408,400,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	3,122,034	0.21	JPY 46,400,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	417,162	0.03
JPY 424,100,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	3,244,142	0.21	JPY 26,700,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	237,624	0.02
JPY 333,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	2,541,773	0.17	JPY 16,150,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	143,741	0.01
JPY 315,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	2,395,224	0.16	JPY 93,500,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	849,766	0.06
JPY 386,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	2,928,877	0.19	JPY 12,200,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	108,731	0.01
JPY 388,600,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	2,942,722	0.19	JPY 87,100,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	793,198	0.05
JPY 443,400,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	3,353,501	0.22	JPY 45,600,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	415,441	0.03
JPY 428,600,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	3,236,759	0.21	JPY 36,300,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	330,856	0.02
JPY 434,100,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	3,274,182	0.22	JPY 23,800,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	212,455	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Japan (continued)				Japan (continued)			
JPY 63,300,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	571,319	0.04	JPY 118,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	774,698	0.05
JPY 56,600,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	517,368	0.03	JPY 127,200,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	832,659	0.05
JPY 120,500,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,099,701	0.07	JPY 100,300,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	654,548	0.04
JPY 5,800,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	52,252	0.00	JPY 180,900,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,175,956	0.08
JPY 21,800,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	193,942	0.01	JPY 102,100,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	645,835	0.04
JPY 17,400,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	152,671	0.01	JPY 130,900,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	866,245	0.06
JPY 78,400,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	696,714	0.05	JPY 71,300,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	447,389	0.03
JPY 187,500,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	1,597,683	0.11	JPY 106,100,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	629,170	0.04
JPY 97,200,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	851,267	0.06	JPY 133,200,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	764,170	0.05
JPY 131,200,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	1,117,584	0.07	JPY 135,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	771,836	0.05
JPY 166,700,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	1,421,343	0.09	JPY 235,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	1,353,413	0.09
JPY 111,600,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	936,520	0.06	JPY 325,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	1,943,339	0.13
JPY 151,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	1,247,139	0.08	JPY 850,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	5,176,269	0.35
JPY 129,500,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	1,086,330	0.07	JPY 195,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	1,280,354	0.08
JPY 134,200,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,107,103	0.07	JPY 180,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	1,280,975	0.08
JPY 94,500,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	765,726	0.05	JPY 185,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	1,342,104	0.09
JPY 142,800,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,156,794	0.08	JPY 11,600,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	89,931	0.01
JPY 104,300,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	843,419	0.06	JPY 20,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	157,754	0.01
JPY 96,900,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	782,529	0.05	JPY 5,800,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	45,129	0.00
JPY 163,400,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,271,646	0.08	JPY 11,600,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	90,719	0.01
JPY 141,600,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	1,100,068	0.07	JPY 17,400,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	136,458	0.01
JPY 156,700,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,237,769	0.08	JPY 49,300,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	386,901	0.03
JPY 124,200,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	944,455	0.06	JPY 47,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	376,967	0.02
JPY 135,800,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,029,124	0.07	JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	91,464	0.01
JPY 105,100,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	701,174	0.05	JPY 26,100,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	206,337	0.01
JPY 73,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	430,481	0.03	JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	229,741	0.01
JPY 103,800,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	640,784	0.04	JPY 20,300,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	160,845	0.01
JPY 109,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	686,854	0.05	JPY 34,800,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	277,000	0.02
JPY 74,600,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	491,378	0.03	JPY 14,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	115,669	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	464,672	0.03	JPY 52,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	428,396	0.03
JPY 25,900,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	207,553	0.01	JPY 11,600,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	96,459	0.01
JPY 58,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	466,817	0.03	JPY 81,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	679,548	0.04
JPY 19,300,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	155,800	0.01	JPY 163,300,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	1,392,119	0.09
JPY 58,100,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	470,423	0.03	JPY 15,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	132,321	0.01
JPY 58,100,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	471,815	0.03	JPY 64,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	552,832	0.04
JPY 110,800,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	903,892	0.06	JPY 129,900,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	1,098,024	0.07
JPY 34,800,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	284,036	0.02	JPY 43,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	358,910	0.02
JPY 206,100,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,681,946	0.11	JPY 199,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	1,673,895	0.11
JPY 136,400,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,120,342	0.07	JPY 8,100,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	67,801	0.00
JPY 12,100,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	100,199	0.01	JPY 191,100,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	1,612,340	0.11
JPY 46,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	382,488	0.03	JPY 36,600,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	304,955	0.02
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	240,082	0.02	JPY 58,100,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	487,869	0.03
JPY 48,800,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	403,408	0.03	JPY 164,800,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,394,290	0.09
JPY 29,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	243,844	0.02	JPY 18,600,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	153,978	0.01
JPY 10,150,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	85,639	0.01	JPY 227,200,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,897,119	0.13
JPY 12,200,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	101,747	0.01	JPY 128,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,077,685	0.07
JPY 188,100,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	1,576,721	0.10	JPY 137,200,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	1,156,943	0.08
JPY 2,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	23,976	0.00	JPY 138,600,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	1,168,297	0.08
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	242,501	0.02	JPY 46,400,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	394,554	0.03
JPY 10,750,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	89,167	0.01	JPY 148,800,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,231,472	0.08
JPY 11,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	97,286	0.01	JPY 190,900,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,594,318	0.11
JPY 8,700,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	73,143	0.00	JPY 221,100,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	1,861,483	0.12
JPY 9,900,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	83,699	0.01	JPY 273,800,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	2,303,929	0.15
JPY 298,400,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	2,516,267	0.17	JPY 288,500,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	2,403,223	0.16
JPY 29,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	244,989	0.02	JPY 144,500,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	1,191,045	0.08
JPY 165,400,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,405,847	0.09	JPY 236,700,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	1,948,207	0.13
JPY 225,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	1,910,594	0.13	JPY 254,400,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	2,069,713	0.14
JPY 29,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	246,983	0.02	JPY 151,900,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	1,207,844	0.08

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Japan (continued)				Korea			
JPY 191,400,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	1,519,479	0.10	KRW 100,000,000	Korea Treasury Bond, 1.375%, 10/09/24	76,036	0.01
JPY 199,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	1,595,228	0.11	KRW 1,395,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,088,800	0.07
JPY 154,800,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	1,224,967	0.08	KRW 1,200,000,000	Korea Treasury Bond, 1.500%, 10/03/25	906,213	0.06
JPY 157,700,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	1,215,238	0.08	KRW 520,000,000	Korea Treasury Bond, 2.250%, 10/06/25	397,496	0.03
JPY 164,800,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	1,175,189	0.08	KRW 1,700,000,000	Korea Treasury Bond, 1.125%, 10/09/25	1,254,086	0.08
JPY 169,300,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	1,168,978	0.08	KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	302,985	0.02
JPY 160,600,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	1,151,398	0.08	KRW 3,500,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,568,217	0.17
JPY 146,100,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	1,057,972	0.07	KRW 405,000,000	Korea Treasury Bond, 1.875%, 10/06/26	300,417	0.02
JPY 134,500,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	984,899	0.06	KRW 755,000,000	Korea Treasury Bond, 1.500%, 10/12/26	547,101	0.04
JPY 167,200,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	1,204,101	0.08	KRW 325,000,000	Korea Treasury Bond, 2.125%, 10/06/27	239,525	0.02
JPY 115,400,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	827,439	0.05	KRW 1,085,000,000	Korea Treasury Bond, 2.375%, 10/12/27	802,729	0.05
JPY 139,900,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	998,815	0.07	KRW 1,225,000,000	Korea Treasury Bond, 2.625%, 10/06/28	913,117	0.06
JPY 232,200,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	1,626,148	0.11	KRW 1,365,000,000	Korea Treasury Bond, 2.375%, 10/12/28	999,571	0.07
JPY 207,900,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	1,449,336	0.10	KRW 1,380,000,000	Korea Treasury Bond, 1.875%, 10/06/29	973,608	0.06
JPY 134,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	958,753	0.06	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,013,215	0.07
JPY 158,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	1,091,361	0.07	KRW 70,000,000	Korea Treasury Bond, 5.500%, 10/12/29	61,079	0.00
JPY 154,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,044,403	0.07	KRW 600,000,000	Korea Treasury Bond, 1.375%, 10/06/30	399,923	0.03
JPY 220,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,458,358	0.10	KRW 700,000,000	Korea Treasury Bond, 1.500%, 10/12/30	467,065	0.03
JPY 170,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	1,120,934	0.07	KRW 323,000,000	Korea Treasury Bond, 4.750%, 10/12/30	272,465	0.02
JPY 205,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,346,417	0.09	KRW 2,700,000,000	Korea Treasury Bond, 2.000%, 10/06/31	1,860,128	0.12
JPY 930,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	6,125,192	0.41	KRW 445,000,000	Korea Treasury Bond, 4.000%, 10/12/31	357,334	0.02
JPY 940,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	6,248,494	0.41	KRW 800,000,000	Korea Treasury Bond, 3.375%, 10/06/32	613,327	0.04
JPY 290,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	2,024,099	0.13	KRW 625,000,000	Korea Treasury Bond, 3.750%, 10/12/33	492,067	0.03
JPY 265,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	1,881,461	0.12	KRW 425,000,000	Korea Treasury Bond, 2.625%, 10/09/35	296,789	0.02
JPY 250,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	1,834,495	0.12	KRW 375,000,000	Korea Treasury Bond, 1.500%, 10/09/36	225,614	0.02
JPY 2,860,000,000	Japan Government Two Year Bond, 0.005%, 01/01/24	21,672,027	1.46	KRW 905,000,000	Korea Treasury Bond, 2.250%, 10/09/37	596,099	0.04
Total Japan		333,883,307	22.12	KRW 95,000,000	Korea Treasury Bond, 2.375%, 10/09/38	63,140	0.00
				KRW 600,000,000	Korea Treasury Bond, 1.125%, 10/09/39	323,014	0.02
				KRW 1,900,000,000	Korea Treasury Bond, 1.500%, 10/09/40	956,234	0.07

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Korea (continued)				Malaysia			
KRW 750,000,000	Korea Treasury Bond, 1.875%, 10/09/41	447,806	0.03	MYR 1,000,000	Malaysia Government Bond, 3.478%, 14/06/24	226,715	0.01
KRW 480,000,000	Korea Treasury Bond, 3.000%, 10/12/42	341,368	0.02	MYR 495,000	Malaysia Government Bond, 4.181%, 15/07/24	113,461	0.01
KRW 430,000,000	Korea Treasury Bond, 2.750%, 10/12/44	291,162	0.02	MYR 870,000	Malaysia Government Bond, 4.059%, 30/09/24	198,765	0.01
KRW 420,000,000	Korea Treasury Bond, 2.000%, 10/03/46	245,382	0.02	MYR 205,000	Malaysia Government Bond, 4.392%, 15/04/26	47,438	0.00
KRW 1,625,000,000	Korea Treasury Bond, 2.125%, 10/03/47	965,908	0.06	MYR 1,500,000	Malaysia Government Bond, 3.906%, 15/07/26	341,745	0.02
KRW 1,655,000,000	Korea Treasury Bond, 2.625%, 10/03/48	1,082,302	0.07	MYR 3,030,000	Malaysia Government Bond, 3.900%, 30/11/26	689,671	0.05
KRW 1,865,000,000	Korea Treasury Bond, 2.000%, 10/03/49	1,059,591	0.07	MYR 2,000,000	Malaysia Government Bond, 3.502%, 31/05/27	447,378	0.03
KRW 2,350,000,000	Korea Treasury Bond, 1.875%, 10/03/51	1,271,607	0.08	MYR 3,350,000	Malaysia Government Bond, 3.899%, 16/11/27	761,823	0.05
KRW 1,350,000,000	Korea Treasury Bond, 2.500%, 10/03/52	847,452	0.06	MYR 370,000	Malaysia Government Bond, 3.733%, 15/06/28	83,082	0.01
Total Korea		25,919,972	1.72	MYR 55,000	Malaysia Government Bond, 5.248%, 15/09/28	13,279	0.00
Latvia				MYR 1,205,000	Malaysia Government Bond, 3.885%, 15/08/29	271,236	0.02
EUR 100,000	Latvia Government International Bond, 0.375%, 07/10/26	95,670	0.01	MYR 1,160,000	Malaysia Government Bond, 4.498%, 15/04/30	271,016	0.02
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	94,826	0.01	MYR 85,000	Malaysia Government Bond, 4.127%, 15/04/32	19,324	0.00
EUR 100,000	Latvia Government International Bond, 1.375%, 16/05/36	81,083	0.00	MYR 1,000,000	Malaysia Government Bond, 3.582%, 15/07/32	218,424	0.01
Total Latvia		271,579	0.02	MYR 2,320,000	Malaysia Government Bond, 4.642%, 07/11/33	548,837	0.04
Lithuania				MYR 230,000	Malaysia Government Bond, 4.254%, 31/05/35	52,226	0.00
EUR 76,000	Lithuania Government International Bond, 2.125%, 29/10/26	78,482	0.01	MYR 695,000	Malaysia Government Bond, 4.762%, 07/04/37	165,902	0.01
EUR 58,000	Lithuania Government International Bond, 0.950%, 26/05/27	55,647	0.00	MYR 290,000	Malaysia Government Bond, 4.893%, 08/06/38	70,272	0.00
EUR 58,000	Lithuania Government International Bond, 2.125%, 22/10/35	52,037	0.00	MYR 2,000,000	Malaysia Government Bond, 3.757%, 22/05/40	422,134	0.03
EUR 29,000	Lithuania Government International Bond, 2.100%, 26/05/47	23,624	0.00	MYR 1,000,000	Malaysia Government Bond, 4.696%, 15/10/42	236,461	0.02
EUR 50,000	Lithuania Government International Bond, 0.500%, 28/07/50	24,882	0.00	MYR 520,000	Malaysia Government Bond, 4.736%, 15/03/46	121,312	0.01
EUR 100,000	Republic of Lithuania, 1.625%, 19/06/49	70,785	0.01	MYR 960,000	Malaysia Government Bond, 4.921%, 06/07/48	227,726	0.01
Total Lithuania		305,457	0.02	MYR 2,200,000	Malaysia Government Bond, 4.065%, 15/06/50	456,721	0.03
Luxembourg				MYR 1,160,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	266,429	0.02
EUR 116,000	Luxembourg Government Bond, 0.625%, 01/02/27	112,424	0.01	MYR 1,595,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	364,489	0.02
EUR 58,000	Luxembourg Government Bond, 2.250%, 19/03/28	59,550	0.00	MYR 820,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	187,703	0.01
EUR 200,000	State of the Grand-Duchy of Luxembourg, zero coupon, 14/09/32	159,374	0.01	MYR 1,160,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	267,540	0.02
Total Luxembourg		331,348	0.02	MYR 1,160,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	268,248	0.02
				MYR 950,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	216,496	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)				
Malaysia (continued)				Netherlands (continued)				
MYR 1,500,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	342,089	0.02	EUR 955,839	Netherlands Government Bond, 4.000%, 15/01/37	1,140,166	0.08	
MYR 815,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	193,411	0.01	EUR 648,000	Netherlands Government Bond, 0.500%, 15/01/40	472,631	0.03	
MYR 1,045,000	Malaysia Government Investment Issue, 4.582%, 30/08/33	245,121	0.02	EUR 799,393	Netherlands Government Bond, 3.750%, 15/01/42	959,497	0.06	
MYR 465,000	Malaysia Government Investment Issue, 4.786%, 31/10/35	110,425	0.01	EUR 934,702	Netherlands Government Bond, 2.750%, 15/01/47	996,154	0.07	
MYR 1,870,000	Malaysia Government Investment Issue, 4.755%, 04/08/37	442,245	0.03	EUR 450,000	Netherlands Government Bond, 2.000%, 15/01/54	409,659	0.03	
MYR 1,750,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	397,784	0.03	Total Netherlands			14,871,123	0.99
MYR 435,000	Malaysia Government Investment Issue, 4.895%, 08/05/47	102,698	0.01	New Zealand				
Total Malaysia				NZD 355,000	New Zealand Government Bond, 2.750%, 15/04/25	214,259	0.01	
		9,409,626	0.62	NZD 500,000	New Zealand Government Bond, 0.500%, 15/05/26	275,454	0.02	
Mexico				NZD 490,000	New Zealand Government Bond, 4.500%, 15/04/27	308,952	0.02	
MXN 13,150,000	Mexican Bonos, 8.000%, 05/09/24	652,950	0.04	NZD 500,000	New Zealand Government Bond, 0.250%, 15/05/28	253,018	0.02	
MXN 8,150,000	Mexican Bonos, 10.000%, 05/12/24	419,167	0.03	NZD 771,000	New Zealand Government Bond, 3.000%, 20/04/29	448,092	0.03	
MXN 28,975,000	Mexican Bonos, 5.750%, 05/03/26	1,343,639	0.09	NZD 350,000	New Zealand Government Bond, 1.500%, 15/05/31	176,108	0.01	
MXN 9,000,000	Mexican Bonos, 5.500%, 04/03/27	402,868	0.03	NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	385,409	0.02	
MXN 13,425,000	Mexican Bonos, 7.500%, 03/06/27	648,528	0.04	NZD 432,000	New Zealand Government Bond, 3.500%, 14/04/33	251,118	0.02	
MXN 18,099,000	Mexican Bonos, 8.500%, 31/05/29	901,400	0.06	NZD 250,000	New Zealand Government Bond, 4.250%, 15/05/34	154,384	0.01	
MXN 16,200,000	Mexican Bonos, 7.750%, 29/05/31	767,219	0.05	NZD 425,000	New Zealand Government Bond, 2.750%, 15/04/37	216,006	0.01	
MXN 8,825,000	Mexican Bonos, 7.750%, 23/11/34	408,177	0.03	NZD 250,000	New Zealand Government Bond, 1.750%, 15/05/41	101,345	0.01	
MXN 3,350,000	Mexican Bonos, 10.000%, 20/11/36	183,841	0.01	NZD 350,000	New Zealand Government Bond, 2.750%, 15/05/51	158,550	0.01	
MXN 13,575,000	Mexican Bonos, 8.500%, 18/11/38	658,944	0.04	Total New Zealand			2,942,695	0.19
MXN 8,450,000	Mexican Bonos, 7.750%, 13/11/42	378,357	0.03	Norway				
MXN 13,300,000	Mexican Bonos, 8.000%, 07/11/47	608,071	0.04	NOK 4,390,000	Norway Government Bond, 1.750%, 17/02/27	423,024	0.03	
MXN 5,000,000	Mexican Bonos, 8.000%, 31/07/53	226,997	0.01	NOK 2,320,000	Norway Government Bond, 2.000%, 26/04/28	222,853	0.02	
Total Mexico				NOK 2,380,000	Norway Government Bond, 1.750%, 06/09/29	221,390	0.01	
		7,600,158	0.50	NOK 3,000,000	Norway Government Bond, 1.375%, 19/08/30	267,500	0.02	
Netherlands				NOK 4,000,000	Norway Government Bond, 1.250%, 17/09/31	346,535	0.02	
EUR 758,000	Netherlands Government Bond, zero coupon, 15/01/24	787,594	0.05	NOK 2,000,000	Norway Government Bond, 2.125%, 18/05/32	185,703	0.01	
EUR 475,000	Netherlands Government Bond, 2.000%, 15/07/24	501,646	0.03	Total Norway			1,667,005	0.11
EUR 892,000	Netherlands Government Bond, 0.250%, 15/07/25	896,143	0.06					
EUR 4,600,000	Netherlands Government Bond, zero coupon, 15/01/26	3,794,461	0.25					
EUR 831,000	Netherlands Government Bond, 0.500%, 15/07/26	822,638	0.06					
EUR 729,000	Netherlands Government Bond, 0.750%, 15/07/27	714,421	0.05					
EUR 549,956	Netherlands Government Bond, 5.500%, 15/01/28	662,309	0.04					
EUR 1,036,000	Netherlands Government Bond, 0.750%, 15/07/28	995,955	0.07					
EUR 514,000	Netherlands Government Bond, 0.250%, 15/07/29	467,274	0.03					
EUR 600,000	Netherlands Government Bond, 0.500%, 15/07/32	514,688	0.03					
EUR 714,000	Netherlands Government Bond, 2.500%, 15/01/33	735,887	0.05					

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Peru				Portugal (continued)			
PEN 3,000,000	Peru Government Bond, 5.940%, 12/02/29	721,613	0.05	EUR 350,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	269,343	0.02
PEN 1,500,000	Peru Government Bond, 6.150%, 12/08/32	346,497	0.02	EUR 401,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	440,074	0.03
PEN 1,000,000	Peru Government Bond, 5.350%, 12/08/40	195,686	0.01	EUR 200,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	135,383	0.01
Total Peru		1,263,796	0.08	EUR 203,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	224,923	0.01
Poland				EUR 150,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	79,270	0.01
PLN 1,780,000	Republic of Poland Government Bond, 2.500%, 25/04/24	385,937	0.03	Total Portugal		7,165,530	0.47
PLN 1,500,000	Republic of Poland Government Bond, 2.250%, 25/10/24	316,849	0.02	Romania			
PLN 2,425,000	Republic of Poland Government Bond, 3.250%, 25/07/25	507,778	0.03	RON 2,000,000	Romania Government Bond, 4.500%, 17/06/24	417,644	0.03
PLN 2,410,000	Republic of Poland Government Bond, 2.500%, 25/07/26	474,758	0.03	RON 1,500,000	Romania Government Bond, 3.650%, 28/07/25	259,270	0.02
PLN 1,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	201,708	0.01	RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	199,935	0.01
PLN 1,620,000	Republic of Poland Government Bond, 2.500%, 25/07/27	308,000	0.02	RON 500,000	Romania Government Bond, 5.800%, 26/07/27	100,036	0.01
PLN 2,175,000	Republic of Poland Government Bond, 2.750%, 25/04/28	407,767	0.03	RON 1,000,000	Romania Government Bond, 5.000%, 12/02/29	186,670	0.01
PLN 205,000	Republic of Poland Government Bond, 5.750%, 25/04/29	44,445	0.00	RON 1,000,000	Romania Government Bond, 4.150%, 24/10/30	169,532	0.01
PLN 2,580,000	Republic of Poland Government Bond, 2.750%, 25/10/29	462,421	0.03	RON 1,500,000	Romania Government Bond, 6.700%, 25/02/32	289,235	0.02
PLN 1,500,000	Republic of Poland Government Bond, 1.250%, 25/10/30	229,806	0.02	Total Romania		1,622,322	0.11
PLN 3,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	449,270	0.03	Singapore			
Total Poland		3,788,739	0.25	SGD 100,000	Singapore Government Bond, 2.375%, 01/06/25	73,545	0.01
Portugal				SGD 250,000	Singapore Government Bond, 0.500%, 01/11/25	174,269	0.01
EUR 658,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	724,266	0.05	SGD 390,000	Singapore Government Bond, 2.125%, 01/06/26	284,093	0.02
EUR 639,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	681,679	0.04	SGD 500,000	Singapore Government Bond, 1.250%, 01/11/26	352,222	0.02
EUR 435,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	464,147	0.03	SGD 579,000	Singapore Government Bond, 3.500%, 01/03/27	442,690	0.03
EUR 527,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	588,858	0.04	SGD 569,000	Singapore Government Bond, 2.625%, 01/05/28	416,657	0.03
EUR 300,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	288,535	0.02	SGD 503,000	Singapore Government Bond, 2.875%, 01/07/29	371,253	0.03
EUR 697,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	708,859	0.05	SGD 263,000	Singapore Government Bond, 2.875%, 01/09/30	192,954	0.01
EUR 782,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	777,353	0.05	SGD 200,000	Singapore Government Bond, 1.625%, 01/07/31	132,815	0.01
EUR 455,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	505,309	0.03	SGD 250,000	Singapore Government Bond, 2.625%, 01/08/32	179,427	0.01
EUR 400,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	344,141	0.02	SGD 277,000	Singapore Government Bond, 3.375%, 01/09/33	211,627	0.01
EUR 550,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	448,241	0.03	SGD 324,000	Singapore Government Bond, 2.250%, 01/08/36	219,661	0.01
EUR 150,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	135,580	0.01	SGD 274,000	Singapore Government Bond, 2.375%, 01/07/39	189,195	0.01
EUR 374,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	349,569	0.02	SGD 441,000	Singapore Government Bond, 2.750%, 01/04/42	336,573	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
Singapore (continued)				Spain			
SGD 271,000	Singapore Government Bond, 2.750%, 01/03/46	209,003	0.01	EUR 1,350,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	1,120,399	0.07
SGD 600,000	Singapore Government Bond, 1.875%, 01/03/50	390,335	0.03	EUR 960,000	Spain Government Bond, 4.800%, 31/01/24	1,048,104	0.07
SGD 100,000	Singapore Government Bond, 3.000%, 01/08/72	80,655	0.01	EUR 670,000	Spain Government Bond, 3.800%, 30/04/24	724,160	0.05
Total Singapore		4,256,974	0.28	EUR 7,250,000	Spain Government Bond, zero coupon, 31/05/24	7,056,278	0.47
Slovakia				EUR 940,000	Spain Government Bond, 0.250%, 30/07/24	963,808	0.06
EUR 117,690	Slovakia Government Bond, 3.375%, 15/11/24	126,263	0.01	EUR 974,000	Spain Government Bond, 2.750%, 31/10/24	1,036,143	0.07
EUR 259,827	Slovakia Government Bond, 4.350%, 14/10/25	285,198	0.02	EUR 747,000	Spain Government Bond, 1.600%, 30/04/25	774,163	0.05
EUR 58,000	Slovakia Government Bond, 0.625%, 22/05/26	56,834	0.00	EUR 1,161,000	Spain Government Bond, 4.650%, 30/07/25	1,291,242	0.09
EUR 186,879	Slovakia Government Bond, 1.375%, 21/01/27	185,824	0.01	EUR 919,000	Spain Government Bond, 2.150%, 31/10/25	961,304	0.06
EUR 374,000	Slovakia Government Bond, 1.000%, 12/06/28	352,131	0.02	EUR 965,000	Spain Government Bond, 1.950%, 30/04/26	995,456	0.07
EUR 114,556	Slovakia Government Bond, 3.625%, 16/01/29	123,968	0.01	EUR 929,000	Spain Government Bond, 5.900%, 30/07/26	1,088,015	0.07
EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	314,913	0.02	EUR 1,558,000	Spain Government Bond, 1.300%, 31/10/26	1,560,863	0.10
EUR 116,000	Slovakia Government Bond, 1.625%, 21/01/31	107,877	0.01	EUR 1,001,000	Spain Government Bond, 1.500%, 30/04/27	1,001,429	0.07
EUR 200,000	Slovakia Government Bond, 0.375%, 21/04/36	135,869	0.01	EUR 1,550,000	Spain Government Bond, 0.800%, 30/07/27	1,476,148	0.10
EUR 174,000	Slovakia Government Bond, 1.875%, 09/03/37	145,601	0.01	EUR 1,098,000	Spain Government Bond, 1.450%, 31/10/27	1,084,093	0.07
EUR 116,000	Slovakia Government Bond, 2.000%, 17/10/47	87,963	0.01	EUR 1,090,000	Spain Government Bond, 1.400%, 30/04/28	1,062,339	0.07
Total Slovakia		1,922,441	0.13	EUR 1,125,000	Spain Government Bond, 1.400%, 30/07/28	1,091,468	0.07
Slovenia				EUR 800,000	Spain Government Bond, 5.150%, 31/10/28	938,753	0.06
EUR 42,000	Slovenia Government Bond, 4.625%, 09/09/24	46,615	0.00	EUR 1,139,476	Spain Government Bond, 6.000%, 31/01/29	1,402,267	0.09
EUR 116,000	Slovenia Government Bond, 2.125%, 28/07/25	123,172	0.01	EUR 1,198,000	Spain Government Bond, 1.450%, 30/04/29	1,149,353	0.08
EUR 42,000	Slovenia Government Bond, 5.125%, 30/03/26	48,136	0.00	EUR 1,448,000	Spain Government Bond, 0.600%, 31/10/29	1,296,788	0.09
EUR 161,000	Slovenia Government Bond, 1.250%, 22/03/27	159,511	0.01	EUR 2,140,000	Spain Government Bond, 0.500%, 30/04/30	1,824,291	0.12
EUR 232,000	Slovenia Government Bond, 1.188%, 14/03/29	216,837	0.01	EUR 1,025,000	Spain Government Bond, 1.950%, 30/07/30	993,311	0.07
EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	86,510	0.01	EUR 1,500,000	Spain Government Bond, 1.250%, 31/10/30	1,369,420	0.09
EUR 99,000	Slovenia Government Bond, 2.250%, 03/03/32	93,404	0.01	EUR 1,250,000	Spain Government Bond, 0.100%, 30/04/31	1,016,155	0.07
EUR 145,000	Slovenia Government Bond, 1.500%, 25/03/35	117,965	0.01	EUR 1,005,000	Spain Government Bond, 5.750%, 30/07/32	1,269,716	0.08
EUR 189,000	Slovenia Government Bond, 1.750%, 03/11/40	140,749	0.01	EUR 1,050,000	Spain Government Bond, 2.550%, 31/10/32	1,022,312	0.07
EUR 17,000	Slovenia Government Bond, 3.125%, 07/08/45	15,666	0.00	EUR 845,000	Spain Government Bond, 2.350%, 30/07/33	801,299	0.05
EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	46,155	0.00	EUR 1,164,000	Spain Government Bond, 1.850%, 30/07/35	1,006,643	0.07
Total Slovenia		1,094,720	0.07				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Spain <i>(continued)</i>				Switzerland <i>(continued)</i>			
EUR 1,020,000	Spain Government Bond, 4.200%, 31/01/37	1,135,524	0.07	CHF 122,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	155,055	0.01
EUR 650,000	Spain Government Bond, 0.850%, 30/07/37	459,716	0.03	CHF 100,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	89,681	0.01
EUR 759,000	Spain Government Bond, 4.900%, 30/07/40	925,044	0.06	CHF 187,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	222,112	0.01
EUR 950,000	Spain Government Bond, 1.200%, 31/10/40	662,241	0.04	CHF 170,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	174,061	0.01
EUR 1,009,000	Spain Government Bond, 4.700%, 30/07/41	1,195,169	0.08	CHF 100,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	105,780	0.01
EUR 1,320,000	Spain Government Bond, 1.000%, 30/07/42	773,492	0.05	CHF 350,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	288,826	0.02
EUR 700,000	Spain Government Bond, 3.450%, 30/07/43	688,758	0.05	CHF 164,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	173,404	0.01
EUR 664,000	Spain Government Bond, 5.150%, 31/10/44	839,344	0.06	CHF 287,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	245,662	0.02
EUR 722,000	Spain Government Bond, 2.900%, 31/10/46	659,463	0.04	CHF 42,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	68,486	0.00
EUR 853,000	Spain Government Bond, 2.700%, 31/10/48	737,886	0.05	CHF 102,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	82,172	0.00
EUR 650,000	Spain Government Bond, 1.900%, 31/10/52	441,999	0.03	CHF 116,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	90,523	0.01
EUR 649,000	Spain Government Bond, 3.450%, 30/07/66	612,603	0.04	CHF 91,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	113,946	0.01
EUR 300,000	Spain Government Bond, 1.450%, 31/10/71	146,903	0.01				
Total Spain		47,703,862	3.16	Total Switzerland		3,401,655	0.23
Sweden				Thailand			
SEK 2,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	162,202	0.01	THB 18,000,000	Thailand Government Bond, 1.450%, 17/12/24	517,918	0.03
SEK 4,470,000	Sweden Government Bond, 0.750%, 12/05/28	391,624	0.03	THB 9,200,000	Thailand Government Bond, 3.850%, 12/12/25	281,833	0.02
SEK 4,110,000	Sweden Government Bond, 0.750%, 12/11/29	352,301	0.02	THB 19,100,000	Thailand Government Bond, 2.125%, 17/12/26	558,397	0.04
SEK 3,250,000	Sweden Government Bond, 0.125%, 12/05/31	259,464	0.02	THB 25,500,000	Thailand Government Bond, 1.000%, 17/06/27	708,721	0.05
SEK 3,900,000	Sweden Government Bond, 2.250%, 01/06/32	371,558	0.03	THB 20,900,000	Thailand Government Bond, 2.875%, 17/12/28	630,331	0.04
SEK 2,635,000	Sweden Government Bond, 3.500%, 30/03/39	295,433	0.02	THB 11,600,000	Thailand Government Bond, 4.875%, 22/06/29	386,797	0.03
SEK 1,000,000	Sweden Government Bond, 0.500%, 24/11/45	66,562	0.00	THB 18,000,000	Thailand Government Bond, 1.600%, 17/12/29	497,629	0.03
Total Sweden		1,899,144	0.13	THB 750,000	Thailand Government Bond, 3.650%, 20/06/31	23,581	0.00
Switzerland				THB 38,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,056,166	0.07
CHF 250,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	268,926	0.02	THB 10,600,000	Thailand Government Bond, 3.775%, 25/06/32	336,210	0.02
CHF 250,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	291,386	0.02	THB 10,000,000	Thailand Government Bond, 1.600%, 17/06/35	249,205	0.02
CHF 484,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	474,495	0.03	THB 10,000,000	Thailand Government Bond, 1.585%, 17/12/35	245,604	0.02
CHF 102,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	102,214	0.01	THB 11,050,000	Thailand Government Bond, 3.400%, 17/06/36	331,031	0.02
CHF 146,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	166,303	0.01	THB 6,400,000	Thailand Government Bond, 4.260%, 12/12/37	200,567	0.01
CHF 295,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	288,623	0.02	THB 16,250,000	Thailand Government Bond, 4.675%, 29/06/44	558,768	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
Thailand <i>(continued)</i>				United Kingdom <i>(continued)</i>			
THB 16,200,000	Thailand Government Bond, 2.875%, 17/06/46	412,542	0.03	GBP 1,750,000	United Kingdom Gilt, 1.750%, 07/09/37	1,587,753	0.11
THB 4,050,000	Thailand Government Bond, 4.850%, 17/06/61	132,568	0.01	GBP 1,004,786	United Kingdom Gilt, 4.750%, 07/12/38	1,315,914	0.09
THB 16,100,000	Thailand Government Bond, 4.000%, 17/06/66	444,636	0.03	GBP 2,050,000	United Kingdom Gilt, 1.125%, 31/01/39	1,349,903	0.09
THB 3,000,000	Thailand Government Bond, 3.600%, 17/06/67	75,271	0.00	GBP 1,022,802	United Kingdom Gilt, 4.250%, 07/09/39	1,264,987	0.08
Total Thailand		7,647,775	0.51	GBP 1,066,282	United Kingdom Gilt, 4.250%, 07/12/40	1,314,748	0.09
United Kingdom				GBP 3,450,000	United Kingdom Gilt, 1.250%, 22/10/41	2,498,067	0.16
GBP 3,550,000	United Kingdom Gilt, 0.125%, 31/01/24	3,785,187	0.25	GBP 1,290,515	United Kingdom Gilt, 4.500%, 07/12/42	1,649,958	0.11
GBP 1,200,000	United Kingdom Gilt, 1.000%, 22/04/24	1,397,621	0.09	GBP 1,347,699	United Kingdom Gilt, 3.250%, 22/01/44	1,441,395	0.10
GBP 2,210,923	United Kingdom Gilt, 2.750%, 07/09/24	2,621,994	0.17	GBP 1,443,529	United Kingdom Gilt, 3.500%, 22/01/45	1,600,321	0.11
GBP 4,150,000	United Kingdom Gilt, 0.250%, 31/01/25	4,036,953	0.27	GBP 1,194,043	United Kingdom Gilt, 4.250%, 07/12/46	1,481,458	0.10
GBP 1,894,040	United Kingdom Gilt, 5.000%, 07/03/25	2,344,300	0.16	GBP 1,305,000	United Kingdom Gilt, 1.500%, 22/07/47	959,264	0.06
GBP 2,450,000	United Kingdom Gilt, 0.625%, 07/06/25	2,751,801	0.18	GBP 1,374,000	United Kingdom Gilt, 1.750%, 22/01/49	1,058,840	0.07
GBP 1,832,912	United Kingdom Gilt, 2.000%, 07/09/25	2,118,206	0.14	GBP 1,178,541	United Kingdom Gilt, 4.250%, 07/12/49	1,471,666	0.10
GBP 2,240,000	United Kingdom Gilt, 1.500%, 22/07/26	2,509,250	0.17	GBP 974,937	United Kingdom Gilt, 3.750%, 22/07/52	1,132,152	0.08
GBP 3,850,000	United Kingdom Gilt, 0.375%, 22/10/26	3,839,280	0.25	GBP 550,000	United Kingdom Gilt, 1.500%, 31/07/53	379,703	0.03
GBP 400,000	United Kingdom Gilt, 4.125%, 29/01/27	487,290	0.03	GBP 1,332,000	United Kingdom Gilt, 1.625%, 22/10/54	947,755	0.06
GBP 1,974,000	United Kingdom Gilt, 1.250%, 22/07/27	2,141,062	0.14	GBP 1,154,359	United Kingdom Gilt, 4.250%, 07/12/55	1,485,085	0.10
GBP 1,647,635	United Kingdom Gilt, 4.250%, 07/12/27	2,036,543	0.14	GBP 1,518,000	United Kingdom Gilt, 1.750%, 22/07/57	1,117,861	0.07
GBP 1,969,000	United Kingdom Gilt, 1.625%, 22/10/28	2,130,405	0.14	GBP 1,098,767	United Kingdom Gilt, 4.000%, 22/01/60	1,384,819	0.09
GBP 872,689	United Kingdom Gilt, 6.000%, 07/12/28	1,177,535	0.08	GBP 992,000	United Kingdom Gilt, 2.500%, 22/07/65	895,567	0.06
GBP 2,450,000	United Kingdom Gilt, 0.500%, 31/01/29	1,761,996	0.11	GBP 931,099	United Kingdom Gilt, 3.500%, 22/07/68	1,074,054	0.07
GBP 2,074,000	United Kingdom Gilt, 0.875%, 22/10/29	2,089,558	0.14	GBP 1,195,000	United Kingdom Gilt, 1.625%, 22/10/71	799,634	0.05
GBP 1,655,114	United Kingdom Gilt, 4.750%, 07/12/30	2,148,062	0.14	Total United Kingdom		79,270,233	5.25
GBP 2,100,000	United Kingdom Gilt, 1.000%, 31/01/32	2,002,331	0.13	United States			
GBP 1,340,897	United Kingdom Gilt, 4.250%, 07/06/32	1,687,823	0.11	USD 4,000,000	United States Treasury Note/Bond, 0.125%, 15/01/24	3,805,254	0.25
GBP 2,200,000	United Kingdom Gilt, 0.875%, 31/07/33	1,677,544	0.11	USD 1,259,000	United States Treasury Note/Bond, 2.250%, 31/01/24	1,225,804	0.08
GBP 1,447,911	United Kingdom Gilt, 4.500%, 07/09/34	1,847,535	0.12	USD 3,849,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,757,737	0.25
GBP 3,450,000	United Kingdom Gilt, 0.625%, 31/07/35	2,388,683	0.16	USD 2,507,000	United States Treasury Note/Bond, 2.750%, 15/02/24	2,452,355	0.16
GBP 1,670,420	United Kingdom Gilt, 4.250%, 07/03/36	2,078,370	0.14	USD 567,000	United States Treasury Note/Bond, 2.125%, 29/02/24	550,499	0.04

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
United States (continued)				United States (continued)			
USD 2,385,000	United States Treasury Note/Bond, 2.375%, 29/02/24	2,322,953	0.15	USD 2,500,000	United States Treasury Note/Bond, 1.000%, 15/12/24	2,340,332	0.15
USD 20,200,000	United States Treasury Note/Bond, 0.250%, 15/03/24	18,539,342	1.24	USD 1,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	1,424,238	0.09
USD 2,354,000	United States Treasury Note/Bond, 2.125%, 31/03/24	2,280,162	0.15	USD 1,654,000	United States Treasury Note/Bond, 2.250%, 31/12/24	1,585,320	0.10
USD 22,800,000	United States Treasury Note/Bond, 0.375%, 15/04/24	20,631,430	1.37	USD 14,650,000	United States Treasury Note/Bond, 1.125%, 15/01/25	12,074,203	0.80
USD 864,000	United States Treasury Note/Bond, 2.000%, 30/04/24	833,659	0.06	USD 15,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	11,298,313	0.75
USD 1,467,000	United States Treasury Note/Bond, 2.250%, 30/04/24	1,420,583	0.09	USD 1,171,000	United States Treasury Note/Bond, 2.500%, 31/01/25	1,126,447	0.07
USD 2,803,300	United States Treasury Note/Bond, 2.500%, 15/05/24	2,720,515	0.18	USD 12,000,000	United States Treasury Note/Bond, 1.500%, 15/02/25	10,707,188	0.71
USD 1,836,000	United States Treasury Note/Bond, 2.000%, 31/05/24	1,768,943	0.12	USD 2,485,300	United States Treasury Note/Bond, 2.000%, 15/02/25	2,366,083	0.16
USD 2,000,000	United States Treasury Note/Bond, 2.500%, 31/05/24	1,939,922	0.13	USD 106,900	United States Treasury Note/Bond, 7.625%, 15/02/25	113,581	0.01
USD 1,322,000	United States Treasury Note/Bond, 1.750%, 30/06/24	1,267,054	0.08	USD 967,000	United States Treasury Note/Bond, 2.750%, 28/02/25	934,666	0.06
USD 993,000	United States Treasury Note/Bond, 2.000%, 30/06/24	954,754	0.06	USD 3,600,000	United States Treasury Note/Bond, 1.750%, 15/03/25	3,378,325	0.22
USD 4,000,000	United States Treasury Note/Bond, 3.000%, 30/06/24	3,890,781	0.26	USD 14,650,000	United States Treasury Note/Bond, 0.500%, 31/03/25	12,758,513	0.84
USD 1,250,000	United States Treasury Note/Bond, 1.750%, 31/07/24	1,195,703	0.08	USD 742,000	United States Treasury Note/Bond, 2.625%, 31/03/25	715,045	0.05
USD 1,474,000	United States Treasury Note/Bond, 2.125%, 31/07/24	1,417,919	0.09	USD 6,000,000	United States Treasury Note/Bond, 2.625%, 15/04/25	5,659,532	0.37
USD 2,532,800	United States Treasury Note/Bond, 2.375%, 15/08/24	2,444,251	0.16	USD 1,532,000	United States Treasury Note/Bond, 2.875%, 30/04/25	1,483,766	0.10
USD 2,500,000	United States Treasury Note/Bond, 1.250%, 31/08/24	2,367,383	0.16	USD 2,402,000	United States Treasury Note/Bond, 2.125%, 15/05/25	2,283,777	0.15
USD 1,013,000	United States Treasury Note/Bond, 1.875%, 31/08/24	968,879	0.06	USD 4,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	3,790,625	0.25
USD 6,250,000	United States Treasury Note/Bond, 3.250%, 31/08/24	6,058,251	0.41	USD 1,090,000	United States Treasury Note/Bond, 2.875%, 31/05/25	1,054,320	0.07
USD 1,300,000	United States Treasury Note/Bond, 1.500%, 30/09/24	1,234,695	0.08	USD 625,000	United States Treasury Note/Bond, 2.750%, 30/06/25	602,197	0.04
USD 858,000	United States Treasury Note/Bond, 2.125%, 30/09/24	823,345	0.05	USD 1,590,000	United States Treasury Note/Bond, 2.875%, 31/07/25	1,536,959	0.10
USD 4,500,000	United States Treasury Note/Bond, 4.250%, 30/09/24	4,488,457	0.29	USD 2,456,000	United States Treasury Note/Bond, 2.000%, 15/08/25	2,320,536	0.15
USD 15,200,000	United States Treasury Note/Bond, 0.625%, 15/10/24	12,724,539	0.84	USD 113,100	United States Treasury Note/Bond, 6.875%, 15/08/25	119,895	0.01
USD 1,400,000	United States Treasury Note/Bond, 1.500%, 31/10/24	1,326,664	0.09	USD 858,000	United States Treasury Note/Bond, 2.750%, 31/08/25	825,222	0.05
USD 951,000	United States Treasury Note/Bond, 2.250%, 31/10/24	913,480	0.06	USD 2,700,000	United States Treasury Note/Bond, 3.500%, 15/09/25	2,648,742	0.18
USD 11,750,000	United States Treasury Note/Bond, 0.750%, 15/11/24	10,448,848	0.69	USD 1,032,000	United States Treasury Note/Bond, 3.000%, 30/09/25	998,138	0.07
USD 2,126,600	United States Treasury Note/Bond, 2.250%, 15/11/24	2,043,197	0.14	USD 1,034,000	United States Treasury Note/Bond, 3.000%, 31/10/25	999,426	0.07
USD 122,500	United States Treasury Note/Bond, 7.500%, 15/11/24	128,970	0.01	USD 2,209,000	United States Treasury Note/Bond, 2.250%, 15/11/25	2,092,165	0.14
USD 2,000,000	United States Treasury Note/Bond, 1.500%, 30/11/24	1,893,203	0.13	USD 1,492,000	United States Treasury Note/Bond, 2.875%, 30/11/25	1,436,866	0.10
USD 1,101,000	United States Treasury Note/Bond, 2.125%, 30/11/24	1,053,992	0.07	USD 800,000	United States Treasury Note/Bond, 2.625%, 31/12/25	765,750	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.45% (continued)				Government Bonds - 96.45% (continued)			
United States (continued)				United States (continued)			
USD 845,000	United States Treasury Note/Bond, 2.625%, 31/01/26	808,295	0.05	USD 3,122,000	United States Treasury Note/Bond, 2.875%, 15/05/28	2,951,266	0.20
USD 2,477,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,292,580	0.15	USD 2,760,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,604,103	0.17
USD 227,900	United States Treasury Note/Bond, 6.000%, 15/02/26	239,277	0.02	USD 188,900	United States Treasury Note/Bond, 5.500%, 15/08/28	202,300	0.01
USD 945,000	United States Treasury Note/Bond, 2.500%, 28/02/26	898,045	0.06	USD 2,934,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,803,116	0.19
USD 1,242,000	United States Treasury Note/Bond, 2.250%, 31/03/26	1,171,361	0.08	USD 241,900	United States Treasury Note/Bond, 5.250%, 15/11/28	256,622	0.02
USD 477,000	United States Treasury Note/Bond, 2.375%, 30/04/26	451,026	0.03	USD 3,157,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,924,911	0.19
USD 2,099,000	United States Treasury Note/Bond, 1.625%, 15/05/26	1,934,688	0.13	USD 177,900	United States Treasury Note/Bond, 5.250%, 15/02/29	189,102	0.01
USD 1,472,000	United States Treasury Note/Bond, 2.125%, 31/05/26	1,378,275	0.09	USD 2,085,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,899,468	0.13
USD 1,042,000	United States Treasury Note/Bond, 1.875%, 30/06/26	967,513	0.06	USD 1,866,000	United States Treasury Note/Bond, 1.625%, 15/08/29	1,621,962	0.11
USD 622,000	United States Treasury Note/Bond, 1.875%, 31/07/26	575,933	0.04	USD 142,100	United States Treasury Note/Bond, 6.125%, 15/08/29	159,041	0.01
USD 2,378,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,169,739	0.14	USD 2,100,000	United States Treasury Note/Bond, 3.125%, 31/08/29	1,999,266	0.13
USD 110,000	United States Treasury Note/Bond, 6.750%, 15/08/26	119,281	0.01	USD 3,000,000	United States Treasury Note/Bond, 4.000%, 31/10/29	2,992,500	0.20
USD 1,042,000	United States Treasury Note/Bond, 1.375%, 31/08/26	945,534	0.06	USD 1,550,000	United States Treasury Note/Bond, 1.750%, 15/11/29	1,355,039	0.09
USD 1,000,000	United States Treasury Note/Bond, 1.625%, 30/09/26	915,859	0.06	USD 294,500	United States Treasury Note/Bond, 6.250%, 15/05/30	336,374	0.02
USD 1,250,000	United States Treasury Note/Bond, 1.625%, 31/10/26	1,142,090	0.08	USD 4,550,000	United States Treasury Note/Bond, 0.875%, 15/11/30	3,647,820	0.24
USD 2,160,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,998,506	0.13	USD 576,700	United States Treasury Note/Bond, 5.375%, 15/02/31	633,289	0.04
USD 144,900	United States Treasury Note/Bond, 6.500%, 15/11/26	156,764	0.01	USD 8,100,000	United States Treasury Note/Bond, 1.625%, 15/05/31	6,085,266	0.40
USD 1,500,000	United States Treasury Note/Bond, 1.625%, 30/11/26	1,369,336	0.09	USD 11,350,000	United States Treasury Note/Bond, 1.875%, 15/02/32	8,534,836	0.57
USD 1,831,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,705,119	0.11	USD 8,000,000	United States Treasury Note/Bond, 2.875%, 15/05/32	7,057,187	0.47
USD 101,600	United States Treasury Note/Bond, 6.625%, 15/02/27	111,006	0.01	USD 33,000	United States Treasury Note/Bond, 4.500%, 15/02/36	35,341	0.00
USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	2,333,398	0.15	USD 348,000	United States Treasury Note/Bond, 4.750%, 15/02/37	381,332	0.03
USD 1,673,000	United States Treasury Note/Bond, 2.250%, 15/08/27	1,549,486	0.10	USD 66,000	United States Treasury Note/Bond, 5.000%, 15/05/37	74,054	0.00
USD 403,100	United States Treasury Note/Bond, 6.375%, 15/08/27	441,237	0.03	USD 581,000	United States Treasury Note/Bond, 4.375%, 15/02/38	612,229	0.04
USD 5,000,000	United States Treasury Note/Bond, 4.125%, 30/09/27	5,027,168	0.33	USD 393,000	United States Treasury Note/Bond, 4.500%, 15/05/38	419,712	0.03
USD 2,240,000	United States Treasury Note/Bond, 2.250%, 15/11/27	2,066,925	0.14	USD 696,000	United States Treasury Note/Bond, 3.500%, 15/02/39	657,720	0.04
USD 270,900	United States Treasury Note/Bond, 6.125%, 15/11/27	295,556	0.02	USD 439,000	United States Treasury Note/Bond, 4.250%, 15/05/39	454,777	0.03
USD 4,250,000	United States Treasury Note/Bond, 3.875%, 30/11/27	4,231,993	0.28	USD 284,000	United States Treasury Note/Bond, 4.500%, 15/08/39	302,416	0.02
USD 2,383,000	United States Treasury Note/Bond, 2.750%, 15/02/28	2,243,930	0.15	USD 704,400	United States Treasury Note/Bond, 4.375%, 15/11/39	738,850	0.05
USD 13,250,000	United States Treasury Note/Bond, 1.250%, 31/03/28	10,330,437	0.68	USD 345,900	United States Treasury Note/Bond, 4.625%, 15/02/40	373,842	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.45% <i>(continued)</i>				Government Bonds - 96.45% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 529,300	United States Treasury Note/Bond, 4.375%, 15/05/40	553,367	0.04	USD 1,562,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,286,453	0.09
USD 512,700	United States Treasury Note/Bond, 3.875%, 15/08/40	503,087	0.03	USD 990,000	United States Treasury Note/Bond, 3.000%, 15/05/47	815,048	0.05
USD 634,000	United States Treasury Note/Bond, 4.250%, 15/11/40	651,336	0.04	USD 1,798,000	United States Treasury Note/Bond, 2.750%, 15/08/47	1,413,678	0.09
USD 711,000	United States Treasury Note/Bond, 4.750%, 15/02/41	778,212	0.05	USD 1,780,000	United States Treasury Note/Bond, 2.750%, 15/11/47	1,399,525	0.09
USD 798,100	United States Treasury Note/Bond, 4.375%, 15/05/41	832,019	0.06	USD 2,028,000	United States Treasury Note/Bond, 3.000%, 15/02/48	1,673,734	0.11
USD 689,300	United States Treasury Note/Bond, 3.750%, 15/08/41	658,066	0.04	USD 1,641,000	United States Treasury Note/Bond, 3.125%, 15/05/48	1,388,953	0.09
USD 9,450,000	United States Treasury Note/Bond, 2.000%, 15/11/41	6,453,812	0.43	USD 2,054,000	United States Treasury Note/Bond, 3.000%, 15/08/48	1,697,759	0.11
USD 166,000	United States Treasury Note/Bond, 3.125%, 15/11/41	144,161	0.01	USD 2,357,000	United States Treasury Note/Bond, 3.375%, 15/11/48	2,094,784	0.14
USD 570,100	United States Treasury Note/Bond, 3.125%, 15/02/42	494,562	0.03	USD 2,240,000	United States Treasury Note/Bond, 3.000%, 15/02/49	1,858,850	0.12
USD 492,600	United States Treasury Note/Bond, 3.000%, 15/05/42	417,094	0.03	USD 1,987,000	United States Treasury Note/Bond, 2.875%, 15/05/49	1,609,780	0.11
USD 438,900	United States Treasury Note/Bond, 2.750%, 15/08/42	355,646	0.02	USD 1,900,000	United States Treasury Note/Bond, 2.250%, 15/08/49	1,346,922	0.09
USD 2,700,000	United States Treasury Note/Bond, 3.375%, 15/08/42	2,431,266	0.16	USD 1,920,000	United States Treasury Note/Bond, 2.375%, 15/11/49	1,401,300	0.09
USD 525,700	United States Treasury Note/Bond, 2.750%, 15/11/42	424,749	0.03	USD 3,650,000	United States Treasury Note/Bond, 2.375%, 15/05/51	2,643,969	0.18
USD 1,204,900	United States Treasury Note/Bond, 3.125%, 15/02/43	1,035,084	0.07	USD 2,950,000	United States Treasury Note/Bond, 2.250%, 15/02/52	2,074,219	0.14
USD 1,647,100	United States Treasury Note/Bond, 2.875%, 15/05/43	1,354,482	0.09	USD 3,500,000	United States Treasury Note/Bond, 0.625%, perpetual	2,969,531	0.20
USD 711,000	United States Treasury Note/Bond, 3.625%, 15/08/43	658,786	0.04	USD 7,000,000	United States Treasury Note/Bond - When Issued, 0.875%, 31/01/24	6,412,226	0.42
USD 839,600	United States Treasury Note/Bond, 3.750%, 15/11/43	790,798	0.05	USD 2,500,000	United States Treasury Note/Bond - When Issued, 1.500%, 29/02/24	2,410,156	0.16
USD 1,290,800	United States Treasury Note/Bond, 3.625%, 15/02/44	1,193,385	0.08	USD 5,450,000	United States Treasury Note/Bond - When Issued, 2.250%, 31/03/24	4,656,328	0.31
USD 775,100	United States Treasury Note/Bond, 3.375%, 15/05/44	687,296	0.05	USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.500%, 30/04/24	4,777,929	0.32
USD 1,255,500	United States Treasury Note/Bond, 3.125%, 15/08/44	1,066,194	0.07	USD 2,500,000	United States Treasury Note/Bond - When Issued, 4.375%, 31/10/24	2,493,848	0.17
USD 1,054,400	United States Treasury Note/Bond, 3.000%, 15/11/44	876,305	0.06	USD 2,000,000	United States Treasury Note/Bond - When Issued, 4.500%, 30/11/24	2,001,328	0.13
USD 1,276,400	United States Treasury Note/Bond, 2.500%, 15/02/45	968,070	0.06	USD 2,900,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	2,582,359	0.17
USD 653,000	United States Treasury Note/Bond, 3.000%, 15/05/45	541,276	0.04	USD 5,200,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	4,659,648	0.31
USD 884,000	United States Treasury Note/Bond, 2.875%, 15/08/45	716,178	0.05	USD 2,500,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	2,211,133	0.15
USD 318,000	United States Treasury Note/Bond, 3.000%, 15/11/45	263,195	0.02	USD 14,500,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	12,711,405	0.84
USD 1,156,000	United States Treasury Note/Bond, 2.500%, 15/02/46	870,613	0.06	USD 9,100,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	7,270,531	0.48
USD 1,141,000	United States Treasury Note/Bond, 2.500%, 15/05/46	857,711	0.06	USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.750%, 30/04/27	4,740,430	0.32
USD 1,482,000	United States Treasury Note/Bond, 2.250%, 15/08/46	1,057,314	0.07	USD 2,750,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	2,376,387	0.16
USD 875,000	United States Treasury Note/Bond, 2.875%, 15/11/46	706,426	0.05	USD 3,000,000	United States Treasury Note/Bond - When Issued, 1.000%, 30/06/29	2,554,453	0.17

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal 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 (continued)				
Government Bonds - 96.45% (continued)				Government Bonds - 1.51% (continued)				
United States (continued)				Thailand				
USD 7,900,000	United States Treasury Note/Bond - When Issued, 1.125%, 30/06/29	6,563,953	0.44	THB 18,000,000	Thailand Government Bond, 2.650%, 17/06/28	537,006	0.04	
USD 5,900,000	United States Treasury Note/Bond - When Issued, 1.750%, 30/06/29	4,499,730	0.30	Total Thailand			537,006	0.04
USD 5,200,000	United States Treasury Note/Bond - When Issued, 2.375%, 30/06/29	4,286,406	0.28	United States				
USD 2,000,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/06/29	1,876,875	0.12	USD 5,650,000	United States Treasury Note/Bond, 3.000%, 31/07/24	4,994,539	0.33	
USD 2,000,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	1,992,187	0.13	USD 2,000,000	United States Treasury Note/Bond, 2.875%, 15/06/25	1,933,906	0.13	
USD 3,250,000	United States Treasury Note/Bond - When Issued, 3.250%, 15/05/42	2,872,187	0.19	USD 4,750,000	United States Treasury Note/Bond, 3.125%, 15/08/25	4,595,352	0.30	
Total United States		451,472,285	29.90	USD 2,500,000	United States Treasury Note/Bond, 4.500%, 15/11/25	2,518,164	0.17	
Total Government Bonds		1,456,141,638	96.45	USD 5,300,000	United States Treasury Note/Bond, 2.750%, 15/08/32	4,843,703	0.32	
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				USD 2,000,000	United States Treasury Note/Bond, 4.125%, 15/11/32	2,048,125	0.13	
				USD 1,000,000	United States Treasury Note/Bond, 4.000%, 15/11/52	1,010,938	0.07	
Other transferable securities				Total United States				
Government Bonds - 1.51%				Total Government Bonds				
Canada				Total Other transferable securities				
CAD 500,000	Canadian Government Bond, 3.000%, 01/11/24	362,231	0.02	TOTAL INVESTMENTS				
Total Canada		362,231	0.02	1,478,985,602				
				97.96				

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.29)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold GBP, due 05/01/23	BNP Paribas SA	7,891,000	4,435,513	15,878	0.00
Bought AUD / Sold USD, due 05/01/23	Westpac Banking Corporation	11,000	7,352	108	0.00
Bought CAD / Sold GBP, due 05/01/23	BNP Paribas SA	8,032,000	4,922,775	6,187	0.00
Bought CAD / Sold USD, due 05/01/23	Westpac Banking Corporation	117,000	86,274	77	0.00
Bought CHF / Sold AUD, due 05/01/23	BNP Paribas SA	23,617	37,000	436	0.00
Bought CHF / Sold AUD, due 05/01/23	Westpac Banking Corporation	11,480	18,000	202	0.00
Bought CHF / Sold AUD, due 03/02/23	BNP Paribas SA	43,947	70,000	125	0.00
Bought CHF / Sold CAD, due 05/01/23	BNP Paribas SA	27,436	39,000	874	0.00
Bought CHF / Sold CAD, due 05/01/23	Westpac Banking Corporation	13,238	19,000	287	0.00
Bought CHF / Sold CAD, due 03/02/23	BNP Paribas SA	50,623	74,000	268	0.00
Bought CHF / Sold CNY, due 03/02/23	Barclays Bank PLC	115,655	869,000	116	0.00
Bought CHF / Sold COP, due 05/01/23	BNP Paribas SA	2,380	12,383,000	19	0.00
Bought CHF / Sold COP, due 03/02/23	BNP Paribas SA	2,379	12,383,000	39	0.00
Bought CHF / Sold DKK, due 05/01/23	Barclays Bank PLC	1,328	10,000	0	0.00
Bought CHF / Sold DKK, due 03/02/23	Barclays Bank PLC	2,657	20,000	4	0.00
Bought CHF / Sold EUR, due 05/01/23	UBS AG	71,142	72,000	54	0.00
Bought CHF / Sold EUR, due 03/02/23	Goldman Sachs International	329,024	333,500	129	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 03/02/23	HSBC Bank PLC	136,843	138,500	272	0.00
Bought CHF / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	329,018	333,500	122	0.00
Bought CHF / Sold EUR, due 03/02/23	Westpac Banking Corporation	189,062	191,500	217	0.00
Bought CHF / Sold GBP, due 05/01/23	Barclays Bank PLC	807,110	720,396	5,869	0.00
Bought CHF / Sold GBP, due 05/01/23	BNP Paribas SA	3,444	3,000	114	0.00
Bought CHF / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	80,783	71,000	1,916	0.00
Bought CHF / Sold GBP, due 05/01/23	Westpac Banking Corporation	42,476	37,000	1,406	0.00
Bought CHF / Sold GBP, due 03/02/23	Barclays Bank PLC	82,182	73,000	1,229	0.00
Bought CHF / Sold GBP, due 03/02/23	Merrill Lynch International	158,371	142,000	776	0.00
Bought CHF / Sold GBP, due 03/02/23	Westpac Banking Corporation	12,272	11,000	64	0.00
Bought CHF / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	12,384	205,401,000	193	0.00
Bought CHF / Sold IDR, due 05/01/23	UBS AG	6,390	105,191,000	151	0.00
Bought CHF / Sold IDR, due 03/02/23	UBS AG	33,643	567,151,000	60	0.00
Bought CHF / Sold ILS, due 05/01/23	Barclays Bank PLC	1,347	5,000	39	0.00
Bought CHF / Sold ILS, due 05/01/23	HSBC Bank PLC	4,141	15,000	225	0.00
Bought CHF / Sold ILS, due 05/01/23	Westpac Banking Corporation	1,656	6,000	90	0.00
Bought CHF / Sold ILS, due 03/02/23	Barclays Bank PLC	2,685	10,000	74	0.00
Bought CHF / Sold ILS, due 03/02/23	BNP Paribas SA	6,815	26,000	12	0.00
Bought CHF / Sold ILS, due 03/02/23	Westpac Banking Corporation	50,888	7,227,000	197	0.00
Bought CHF / Sold MXN, due 05/01/23	HSBC Bank PLC	8,118	165,000	310	0.00
Bought CHF / Sold MXN, due 05/01/23	Westpac Banking Corporation	4,081	84,000	101	0.00
Bought CHF / Sold MXN, due 03/02/23	BNP Paribas SA	15,331	325,000	36	0.00
Bought CHF / Sold MYR, due 03/02/23	Barclays Bank PLC	26,837	128,000	5	0.00
Bought CHF / Sold NOK, due 05/01/23	HSBC Bank PLC	1,998	21,000	28	0.00
Bought CHF / Sold NOK, due 05/01/23	Westpac Banking Corporation	960	10,000	23	0.00
Bought CHF / Sold NOK, due 03/02/23	Barclays Bank PLC	1,594	17,000	1	0.00
Bought CHF / Sold NOK, due 03/02/23	BNP Paribas SA	2,919	31,000	14	0.00
Bought CHF / Sold NZD, due 05/01/23	Barclays Bank PLC	1,180	2,000	11	0.00
Bought CHF / Sold NZD, due 05/01/23	HSBC Bank PLC	3,541	6,000	33	0.00
Bought CHF / Sold NZD, due 05/01/23	Westpac Banking Corporation	1,193	2,000	25	0.00
Bought CHF / Sold NZD, due 03/02/23	Barclays Bank PLC	2,364	4,000	32	0.00
Bought CHF / Sold NZD, due 03/02/23	BNP Paribas SA	5,855	10,000	22	0.00
Bought CHF / Sold PEN, due 05/01/23	Merrill Lynch International	1,458	6,000	3	0.00
Bought CHF / Sold SEK, due 05/01/23	BNP Paribas SA	2,619	29,000	48	0.00
Bought CHF / Sold SEK, due 05/01/23	Westpac Banking Corporation	1,358	15,000	28	0.00
Bought CHF / Sold SEK, due 03/02/23	Barclays Bank PLC	1,790	20,000	19	0.00
Bought CHF / Sold SEK, due 03/02/23	BNP Paribas SA	3,906	44,000	5	0.00
Bought CHF / Sold SGD, due 05/01/23	Westpac Banking Corporation	2,069	3,000	0	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold THB, due 05/01/23	Barclays Bank PLC	7,484	280,000	5	0.00
Bought CHF / Sold USD, due 05/01/23	Barclays Bank PLC	379,672	405,333	5,080	0.00
Bought CHF / Sold USD, due 05/01/23	BNP Paribas SA	366,000	395,297	335	0.00
Bought CHF / Sold USD, due 05/01/23	Citibank NA	936	1,000	12	0.00
Bought CHF / Sold USD, due 05/01/23	Merrill Lynch International	6,532	7,000	61	0.00
Bought CHF / Sold USD, due 05/01/23	UBS AG	155,390	164,334	3,637	0.00
Bought CHF / Sold USD, due 05/01/23	Westpac Banking Corporation	388,365	414,483	5,324	0.00
Bought CHF / Sold USD, due 03/02/23	Barclays Bank PLC	220,183	237,667	1,081	0.00
Bought CHF / Sold USD, due 03/02/23	Goldman Sachs International	304,905	330,000	613	0.00
Bought CHF / Sold USD, due 03/02/23	HSBC Bank PLC	130,460	140,667	793	0.00
Bought CHF / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	304,743	330,000	438	0.00
Bought CHF / Sold USD, due 03/02/23	Westpac Banking Corporation	510,470	551,667	1,843	0.00
Bought CLP / Sold CHF, due 05/01/23	UBS AG	1,128,000	1,179	49	0.00
Bought CLP / Sold EUR, due 05/01/23	UBS AG	724,898,000	767,575	31,534	0.00
Bought CLP / Sold GBP, due 05/01/23	UBS AG	171,300,000	158,337	10,580	0.00
Bought CLP / Sold SGD, due 05/01/23	UBS AG	82,328,000	125,488	3,058	0.00
Bought CLP / Sold USD, due 05/01/23	UBS AG	191,031,000	214,466	9,740	0.00
Bought CNY / Sold CHF, due 05/01/23	HSBC Bank PLC	1,676,000	222,347	763	0.00
Bought CNY / Sold EUR, due 05/01/23	Citibank NA	214,000	28,795	53	0.00
Bought CNY / Sold EUR, due 05/01/23	HSBC Bank PLC	381,959,000	51,411,131	76,682	0.01
Bought CNY / Sold GBP, due 05/01/23	BNP Paribas SA	182,901,000	21,684,850	226,957	0.02
Bought CNY / Sold GBP, due 05/01/23	UBS AG	3,175,000	368,237	13,796	0.00
Bought CNY / Sold SGD, due 05/01/23	BNP Paribas SA	78,059,000	15,051,236	16,249	0.00
Bought CNY / Sold SGD, due 05/01/23	Standard Chartered Bank	2,974,000	573,016	937	0.00
Bought CNY / Sold USD, due 05/01/23	Barclays Bank PLC	2,276,000	317,564	9,865	0.00
Bought CNY / Sold USD, due 05/01/23	BNP Paribas SA	81,902,000	11,735,089	47,435	0.00
Bought CNY / Sold USD, due 05/01/23	Westpac Banking Corporation	2,750,000	389,753	5,865	0.00
Bought COP / Sold GBP, due 05/01/23	UBS AG	2,616,649,000	447,707	969	0.00
Bought CZK / Sold CHF, due 05/01/23	BNP Paribas SA	159,000	6,465	37	0.00
Bought CZK / Sold EUR, due 05/01/23	BNP Paribas SA	31,443,000	1,296,369	5,586	0.00
Bought CZK / Sold GBP, due 05/01/23	BNP Paribas SA	18,298,000	665,149	8,324	0.00
Bought CZK / Sold SGD, due 05/01/23	BNP Paribas SA	6,599,000	390,022	751	0.00
Bought CZK / Sold USD, due 05/01/23	BNP Paribas SA	9,008,000	395,502	2,494	0.00
Bought CZK / Sold USD, due 05/01/23	Westpac Banking Corporation	26,000	1,138	10	0.00
Bought DKK / Sold CHF, due 05/01/23	BNP Paribas SA	51,000	6,763	9	0.00
Bought DKK / Sold GBP, due 05/01/23	BNP Paribas SA	5,591,000	662,727	5,247	0.00
Bought DKK / Sold USD, due 05/01/23	BNP Paribas SA	2,712,000	388,421	826	0.00
Bought DKK / Sold USD, due 05/01/23	Westpac Banking Corporation	9,000	1,286	5	0.00
Bought EUR / Sold AUD, due 05/01/23	BNP Paribas SA	9,845,732	15,175,000	217,254	0.02
Bought EUR / Sold AUD, due 05/01/23	Standard Chartered Bank	744,123	1,153,000	12,282	0.00
Bought EUR / Sold AUD, due 05/01/23	UBS AG	5,836	9,000	125	0.00
Bought EUR / Sold AUD, due 03/02/23	BNP Paribas SA	10,406,305	16,328,000	42,072	0.00
Bought EUR / Sold AUD, due 03/02/23	HSBC Bank PLC	5,734	9,000	21	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold CAD, due 05/01/23	BNP Paribas SA	11,231,631	15,703,000	398,334	0.03
	JP Morgan Chase Bank NA				
Bought EUR / Sold CAD, due 05/01/23	London	651,955	926,000	12,422	0.00
Bought EUR / Sold CAD, due 03/02/23	BNP Paribas SA	11,533,281	16,620,000	65,443	0.01
Bought EUR / Sold CAD, due 03/02/23	Merrill Lynch International	6,242	9,000	32	0.00
Bought EUR / Sold CHF, due 05/01/23	BNP Paribas SA	1,369,101	1,347,000	5,219	0.00
Bought EUR / Sold CHF, due 03/02/23	BNP Paribas SA	1,367,562	1,347,000	1,866	0.00
	Westpac Banking Corporation				
Bought EUR / Sold CNY, due 05/01/23	Corporation	2,362,626	17,350,000	25,698	0.00
Bought EUR / Sold COP, due 05/01/23	BNP Paribas SA	1,106,948	5,634,557,000	19,677	0.00
	Goldman Sachs International				
Bought EUR / Sold COP, due 03/02/23	International	1,096,417	5,634,557,000	16,546	0.00
Bought EUR / Sold DKK, due 05/01/23	BNP Paribas SA	1,472,212	10,947,000	133	0.00
Bought EUR / Sold GBP, due 05/01/23	Barclays Bank PLC	465,516	406,000	8,466	0.00
	Goldman Sachs International				
Bought EUR / Sold GBP, due 05/01/23	International	36,594,500	32,375,154	113,124	0.01
	JP Morgan Chase Bank NA				
Bought EUR / Sold GBP, due 05/01/23	London	71,269,835	62,371,665	1,039,222	0.07
Bought EUR / Sold GBP, due 05/01/23	UBS AG	1,151,070	988,000	40,069	0.00
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 05/01/23	Corporation	1,597,499	1,376,000	49,817	0.00
	Goldman Sachs International				
Bought EUR / Sold GBP, due 03/02/23	International	20,320	18,000	60	0.00
Bought EUR / Sold GBP, due 03/02/23	UBS AG	36,968,710	32,726,920	134,790	0.01
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 03/02/23	Corporation	1,260,591	1,113,500	7,546	0.00
	JP Morgan Chase Bank NA				
Bought EUR / Sold IDR, due 05/01/23	London	5,105,133	83,040,087,000	114,692	0.01
Bought EUR / Sold ILS, due 05/01/23	HSBC Bank PLC	1,731,300	6,171,000	98,905	0.01
Bought EUR / Sold ILS, due 03/02/23	BNP Paribas SA	1,641,462	6,171,000	4,333	0.00
	Westpac Banking Corporation				
Bought EUR / Sold JPY, due 03/02/23	Corporation	5,669,955	795,473,000	11,542	0.00
Bought EUR / Sold MXN, due 05/01/23	HSBC Bank PLC	3,556,541	71,126,000	146,761	0.01
Bought EUR / Sold MXN, due 03/02/23	BNP Paribas SA	3,405,738	71,126,000	11,774	0.00
Bought EUR / Sold MYR, due 05/01/23	Barclays Bank PLC	4,335,116	20,360,000	4,765	0.00
Bought EUR / Sold NOK, due 05/01/23	BNP Paribas SA	1,054,158	10,900,000	18,596	0.00
Bought EUR / Sold NOK, due 03/02/23	BNP Paribas SA	1,041,595	10,900,000	6,056	0.00
Bought EUR / Sold NZD, due 05/01/23	HSBC Bank PLC	1,198,774	1,998,000	15,847	0.00
Bought EUR / Sold NZD, due 03/02/23	BNP Paribas SA	1,187,800	1,998,000	6,046	0.00
Bought EUR / Sold PEN, due 05/01/23	Merrill Lynch International	641,646	2,573,000	10,208	0.00
Bought EUR / Sold PEN, due 03/02/23	Merrill Lynch International	629,204	2,573,000	271	0.00
Bought EUR / Sold RON, due 05/01/23	BNP Paribas SA	923,760	4,561,000	2,168	0.00
Bought EUR / Sold SEK, due 05/01/23	BNP Paribas SA	1,233,365	13,441,000	26,338	0.00
Bought EUR / Sold SEK, due 03/02/23	BNP Paribas SA	1,211,078	13,441,000	2,938	0.00
Bought EUR / Sold SGD, due 05/01/23	HSBC Bank PLC	1,930,160	2,755,000	5,915	0.00
Bought EUR / Sold THB, due 05/01/23	UBS AG	753,766	27,509,000	10,187	0.00
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	70,262,463	73,181,179	1,811,738	0.12
Bought EUR / Sold USD, due 05/01/23	HSBC Bank PLC	726,500	753,939	21,473	0.00
	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 05/01/23	London	15,897,750	16,908,847	59,227	0.01
Bought EUR / Sold USD, due 05/01/23	Royal Bank of Canada	15,897,750	16,907,257	60,817	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 05/01/23	State Street Bank London	3,953,132	4,174,000	45,279	0.00
Bought EUR / Sold USD, due 05/01/23	UBS AG	66,829,980	69,526,436	1,802,906	0.12
Bought EUR / Sold USD, due 05/01/23	Westpac Banking Corporation	77,468,724	80,630,271	2,054,072	0.15
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	70,493,433	75,172,434	211,563	0.02
Bought EUR / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	70,531,133	75,172,434	251,880	0.02
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	70,537,420	75,172,434	258,602	0.02
Bought EUR / Sold USD, due 03/02/23	Westpac Banking Corporation	8,871,638	9,443,601	43,518	0.00
Bought GBP / Sold CAD, due 05/01/23	HSBC Bank PLC	4,684,275	7,572,000	46,412	0.00
Bought GBP / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	2,272,231	42,531,623,000	1,287	0.00
Bought GBP / Sold ILS, due 05/01/23	HSBC Bank PLC	672,273	2,769,000	23,922	0.00
Bought GBP / Sold MXN, due 05/01/23	HSBC Bank PLC	1,564,171	36,327,000	17,780	0.00
Bought GBP / Sold MXN, due 03/02/23	State Street Bank London	23,037	540,000	172	0.00
Bought GBP / Sold NZD, due 03/02/23	State Street Bank London	9,466	18,000	6	0.00
Bought GBP / Sold THB, due 03/02/23	Standard Chartered Bank	24,861	1,031,000	72	0.00
Bought GBP / Sold USD, due 03/02/23	HSBC Bank PLC	30,363,007	36,533,668	19,176	0.00
Bought GBP / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	29,894,419	35,968,666	20,064	0.00
Bought GBP / Sold USD, due 03/02/23	Royal Bank of Canada	29,888,209	35,968,666	12,587	0.00
Bought HUF / Sold CHF, due 05/01/23	BNP Paribas SA	1,153,000	2,820	23	0.00
Bought HUF / Sold EUR, due 05/01/23	BNP Paribas SA	360,510,000	893,870	6,426	0.00
Bought HUF / Sold GBP, due 05/01/23	BNP Paribas SA	148,842,000	325,776	4,661	0.00
Bought HUF / Sold SGD, due 05/01/23	BNP Paribas SA	54,053,000	192,193	705	0.00
Bought HUF / Sold USD, due 05/01/23	BNP Paribas SA	85,142,000	224,886	1,951	0.00
Bought HUF / Sold USD, due 05/01/23	Westpac Banking Corporation	253,000	659	15	0.00
Bought IDR / Sold GBP, due 05/01/23	UBS AG	42,531,623,000	2,230,260	49,200	0.00
Bought IDR / Sold USD, due 05/01/23	Barclays Bank PLC	67,721,000	4,337	13	0.00
Bought IDR / Sold USD, due 05/01/23	UBS AG	19,975,531,000	1,282,708	436	0.00
Bought ILS / Sold GBP, due 05/01/23	BNP Paribas SA	2,769,000	650,021	2,846	0.00
Bought JPY / Sold CHF, due 05/01/23	BNP Paribas SA	46,426,001	321,783	4,024	0.00
Bought JPY / Sold CHF, due 05/01/23	HSBC Bank PLC	46,426,000	321,777	4,030	0.00
Bought JPY / Sold EUR, due 05/01/23	Barclays Bank PLC	10,618,062,000	74,571,326	881,516	0.06
Bought JPY / Sold EUR, due 05/01/23	Merrill Lynch International	10,618,062,000	74,585,993	865,862	0.06
Bought JPY / Sold GBP, due 05/01/23	HSBC Bank PLC	5,073,656,501	31,482,303	581,735	0.04
Bought JPY / Sold GBP, due 05/01/23	Merrill Lynch International	5,073,656,500	31,454,783	614,840	0.04
Bought JPY / Sold GBP, due 03/02/23	Westpac Banking Corporation	13,968,000	87,246	1,233	0.00
Bought JPY / Sold SGD, due 05/01/23	HSBC Bank PLC	2,163,253,000	21,777,208	157,504	0.01
Bought JPY / Sold SGD, due 05/01/23	UBS AG	2,163,253,000	21,796,332	143,246	0.01
Bought JPY / Sold USD, due 05/01/23	Barclays Bank PLC	116,024,000	841,657	37,679	0.00
Bought JPY / Sold USD, due 05/01/23	HSBC Bank PLC	2,204,127,500	16,476,994	227,902	0.02
Bought JPY / Sold USD, due 05/01/23	Merrill Lynch International	2,204,127,500	16,467,146	237,750	0.02
Bought JPY / Sold USD, due 05/01/23	Westpac Banking Corporation	151,923,000	1,094,785	56,627	0.00
Bought JPY / Sold USD, due 03/02/23	Westpac Banking Corporation	20,888,000	153,766	5,145	0.00
Bought KRW / Sold CHF, due 05/01/23	Standard Chartered Bank	71,580,000	51,155	1,311	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought KRW / Sold EUR, due 05/01/23	Citibank NA	16,323,008,000	11,814,569	298,822	0.02
Bought KRW / Sold GBP, due 05/01/23	UBS AG	7,884,720,000	4,957,328	272,187	0.02
Bought KRW / Sold SGD, due 05/01/23	Royal Bank of Canada	3,374,926,000	3,528,095	40,220	0.00
Bought KRW / Sold USD, due 05/01/23	BNP Paribas SA	3,376,272,000	2,600,873	69,202	0.01
Bought MXN / Sold GBP, due 05/01/23	BNP Paribas SA	36,327,000	1,544,959	5,330	0.00
	Westpac Banking Corporation	47,000	2,365	46	0.00
Bought MXN / Sold USD, due 05/01/23	Barclays Bank PLC	20,360,000	4,325,933	5,038	0.00
Bought MYR / Sold EUR, due 05/01/23	Barclays Bank PLC	9,135,000	1,692,387	38,039	0.00
Bought MYR / Sold GBP, due 05/01/23	Barclays Bank PLC	4,706,000	1,065,455	2,921	0.00
Bought MYR / Sold USD, due 05/01/23	BNP Paribas SA	4,242,000	357,618	445	0.00
	Westpac Banking Corporation	7,000	707	4	0.00
Bought NOK / Sold USD, due 05/01/23	BNP Paribas SA	1,180,000	619,327	1,283	0.00
Bought NZD / Sold GBP, due 05/01/23	Merrill Lynch International	6,000	1,455	1	0.00
Bought PEN / Sold CHF, due 05/01/23	BNP Paribas SA	634,000	135,763	2,921	0.00
	Goldman Sachs International	1,006,000	262,042	1,730	0.00
Bought PEN / Sold USD, due 05/01/23	Royal Bank of Canada	3,000	778	9	0.00
Bought PLN / Sold CHF, due 05/01/23	BNP Paribas SA	36,000	7,529	68	0.00
Bought PLN / Sold EUR, due 05/01/23	BNP Paribas SA	8,720,000	1,850,033	13,314	0.00
Bought PLN / Sold GBP, due 05/01/23	BNP Paribas SA	4,300,000	804,022	13,088	0.00
Bought PLN / Sold SGD, due 05/01/23	BNP Paribas SA	1,661,000	504,978	2,135	0.00
Bought PLN / Sold USD, due 05/01/23	BNP Paribas SA	1,734,000	391,625	3,675	0.00
	Westpac Banking Corporation	6,000	1,356	12	0.00
Bought RON / Sold CHF, due 05/01/23	BNP Paribas SA	14,000	2,791	3	0.00
Bought RON / Sold GBP, due 05/01/23	BNP Paribas SA	1,897,000	337,930	2,665	0.00
Bought RON / Sold USD, due 05/01/23	BNP Paribas SA	768,000	165,312	341	0.00
	Westpac Banking Corporation	3,000	647	0	0.00
Bought RON / Sold USD, due 05/01/23	BNP Paribas SA	5,860,000	465,547	2,420	0.00
Bought SGD / Sold GBP, due 05/01/23	BNP Paribas SA	2,954,238	3,190,000	39,364	0.00
Bought SGD / Sold AUD, due 05/01/23	UBS AG	173,014	188,000	1,506	0.00
Bought SGD / Sold AUD, due 05/01/23	BNP Paribas SA	3,091,484	3,378,000	12,677	0.00
Bought SGD / Sold AUD, due 03/02/23	BNP Paribas SA	3,374,027	3,305,000	76,527	0.01
Bought SGD / Sold CAD, due 05/01/23	UBS AG	133,507	133,000	1,387	0.00
Bought SGD / Sold CAD, due 03/02/23	BNP Paribas SA	3,428,201	3,438,000	19,676	0.00
Bought SGD / Sold CHF, due 05/01/23	BNP Paribas SA	13,000	8,943	26	0.00
Bought SGD / Sold CHF, due 05/01/23	HSBC Bank PLC	483,118	333,000	264	0.00
Bought SGD / Sold CHF, due 03/02/23	BNP Paribas SA	485,436	333,000	1,056	0.00
Bought SGD / Sold COP, due 05/01/23	BNP Paribas SA	240,767	853,804,000	3,475	0.00
Bought SGD / Sold COP, due 03/02/23	BNP Paribas SA	240,054	853,804,000	3,920	0.00
Bought SGD / Sold DKK, due 03/02/23	BNP Paribas SA	541,141	2,802,000	650	0.00
Bought SGD / Sold EUR, due 05/01/23	BNP Paribas SA	2,755,000	1,922,510	2,251	0.00
Bought SGD / Sold EUR, due 03/02/23	Citibank NA	22,417,420	15,618,500	21,219	0.00
Bought SGD / Sold EUR, due 03/02/23	Royal Bank of Canada	22,423,293	15,618,500	25,600	0.00
Bought SGD / Sold GBP, due 05/01/23	BNP Paribas SA	1,446,000	889,195	8,531	0.00
Bought SGD / Sold GBP, due 05/01/23	Royal Bank of Canada	11,048,183	6,690,000	190,173	0.01
Bought SGD / Sold GBP, due 03/02/23	UBS AG	10,884,122	6,690,000	65,663	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SGD / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	1,577,284	17,927,409,000	23,045	0.00
Bought SGD / Sold IDR, due 03/02/23	UBS AG	1,557,125	17,927,409,000	1,932	0.00
Bought SGD / Sold ILS, due 05/01/23	HSBC Bank PLC	517,134	1,291,000	19,699	0.00
Bought SGD / Sold ILS, due 03/02/23	BNP Paribas SA	493,281	1,291,000	1,667	0.00
Bought SGD / Sold MXN, due 05/01/23	HSBC Bank PLC	1,045,451	14,629,000	28,951	0.00
Bought SGD / Sold MXN, due 03/02/23	BNP Paribas SA	1,005,781	14,629,000	3,649	0.00
Bought SGD / Sold MYR, due 03/02/23	Barclays Bank PLC	1,255,293	4,091,000	171	0.00
Bought SGD / Sold NOK, due 05/01/23	HSBC Bank PLC	287,232	2,082,000	2,809	0.00
Bought SGD / Sold NOK, due 03/02/23	BNP Paribas SA	285,650	2,082,000	1,493	0.00
Bought SGD / Sold NZD, due 05/01/23	HSBC Bank PLC	387,881	453,000	2,713	0.00
Bought SGD / Sold NZD, due 03/02/23	BNP Paribas SA	386,682	453,000	1,844	0.00
Bought SGD / Sold PEN, due 05/01/23	Merrill Lynch International	175,702	492,000	2,006	0.00
Bought SGD / Sold PEN, due 03/02/23	Merrill Lynch International	173,484	492,000	809	0.00
Bought SGD / Sold RON, due 03/02/23	Barclays Bank PLC	179,593	621,000	224	0.00
Bought SGD / Sold SEK, due 05/01/23	BNP Paribas SA	359,724	2,746,000	4,658	0.00
Bought SGD / Sold SEK, due 03/02/23	BNP Paribas SA	355,276	2,746,000	1,045	0.00
Bought SGD / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	929,148	23,794,000	4,072	0.00
Bought SGD / Sold USD, due 05/01/23	Barclays Bank PLC	20,569,938	14,993,333	344,105	0.02
Bought SGD / Sold USD, due 05/01/23	BNP Paribas SA	679,000	504,487	1,792	0.00
Bought SGD / Sold USD, due 05/01/23	Merrill Lynch International	20,565,727	14,993,334	340,963	0.02
Bought SGD / Sold USD, due 05/01/23	UBS AG	1,395,150	1,033,000	7,257	0.00
Bought SGD / Sold USD, due 05/01/23	Westpac Banking Corporation	20,564,367	14,994,806	338,478	0.02
Bought SGD / Sold USD, due 03/02/23	Citibank NA	20,637,612	15,337,666	57,878	0.00
Bought SGD / Sold USD, due 03/02/23	Royal Bank of Canada	20,640,756	15,337,666	60,223	0.01
Bought SGD / Sold USD, due 03/02/23	Westpac Banking Corporation	20,638,673	15,337,668	58,667	0.01
Bought THB / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	567,000	15,116	33	0.00
Bought THB / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	136,693,000	3,686,435	12,405	0.00
Bought THB / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	63,652,000	1,494,880	39,721	0.00
Bought THB / Sold USD, due 05/01/23	Barclays Bank PLC	85,000	2,440	14	0.00
Bought THB / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	30,045,000	863,859	3,695	0.00
Bought USD / Sold AUD, due 03/02/23	BNP Paribas SA	2,321,210	3,413,000	3,894	0.00
Bought USD / Sold CAD, due 05/01/23	HSBC Bank PLC	2,636,291	3,542,000	22,147	0.00
Bought USD / Sold CAD, due 03/02/23	BNP Paribas SA	2,538,189	3,425,000	10,042	0.00
Bought USD / Sold COP, due 03/02/23	Goldman Sachs International	341,307	1,647,662,000	3,287	0.00
Bought USD / Sold GBP, due 05/01/23	UBS AG	25,269	21,000	8	0.00
Bought USD / Sold GBP, due 05/01/23	Westpac Banking Corporation	192,841	157,000	3,980	0.00
Bought USD / Sold GBP, due 03/02/23	Westpac Banking Corporation	505,252	416,659	3,652	0.00
Bought USD / Sold ILS, due 05/01/23	BNP Paribas SA	417,655	1,430,000	12,372	0.00
Bought USD / Sold ILS, due 03/02/23	BNP Paribas SA	328,103	1,156,000	90	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold JPY, due 03/02/23	Westpac Banking Corporation	1,718,816	224,806,000	8,544	0.00
Bought USD / Sold MXN, due 05/01/23	HSBC Bank PLC	843,275	16,215,000	11,340	0.00
Bought USD / Sold MXN, due 03/02/23	BNP Paribas SA	826,215	16,168,000	1,006	0.00
Bought USD / Sold NOK, due 03/02/23	BNP Paribas SA	244,237	2,395,000	826	0.00
Bought USD / Sold NZD, due 03/02/23	BNP Paribas SA	352,728	556,000	940	0.00
Bought USD / Sold SEK, due 03/02/23	BNP Paribas SA	222,115	2,310,000	42	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				16,590,481	1.10

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 05/01/23	BNP Paribas SA	70,000	44,036	(129)	(0.00)
Bought AUD / Sold EUR, due 05/01/23	BNP Paribas SA	16,328,000	10,417,233	(45,293)	(0.00)
Bought AUD / Sold EUR, due 05/01/23	HSBC Bank PLC	9,000	5,740	(22)	(0.00)
Bought AUD / Sold SGD, due 05/01/23	BNP Paribas SA	3,378,000	3,088,995	(12,345)	(0.00)
Bought AUD / Sold USD, due 05/01/23	BNP Paribas SA	3,413,000	2,318,805	(4,185)	(0.00)
Bought CAD / Sold CHF, due 05/01/23	BNP Paribas SA	74,000	50,772	(268)	(0.00)
Bought CAD / Sold EUR, due 05/01/23	BNP Paribas SA	16,620,000	11,555,935	(67,687)	(0.01)
Bought CAD / Sold EUR, due 05/01/23	Merrill Lynch International	9,000	6,254	(33)	(0.00)
Bought CAD / Sold SGD, due 05/01/23	BNP Paribas SA	3,438,000	3,428,809	(19,214)	(0.00)
Bought CAD / Sold USD, due 05/01/23	BNP Paribas SA	3,425,000	2,537,929	(10,135)	(0.00)
Bought CHF / Sold AUD, due 05/01/23	Barclays Bank PLC	9,351	15,000	(65)	(0.00)
Bought CHF / Sold AUD, due 03/02/23	Barclays Bank PLC	22,996	37,000	(187)	(0.00)
Bought CHF / Sold AUD, due 03/02/23	Westpac Banking Corporation	3,098	5,000	(35)	(0.00)
Bought CHF / Sold CAD, due 05/01/23	Barclays Bank PLC	10,887	16,000	(40)	(0.00)
Bought CHF / Sold CAD, due 03/02/23	Barclays Bank PLC	25,772	38,000	(104)	(0.00)
Bought CHF / Sold CAD, due 03/02/23	Westpac Banking Corporation	4,070	6,000	(15)	(0.00)
Bought CHF / Sold CLP, due 05/01/23	BNP Paribas SA	1,143	1,128,000	(88)	(0.00)
Bought CHF / Sold CLP, due 03/02/23	UBS AG	1,171	1,128,000	(51)	(0.00)
Bought CHF / Sold CNY, due 05/01/23	Barclays Bank PLC	49,206	371,000	(183)	(0.00)
Bought CHF / Sold CNY, due 05/01/23	UBS AG	117,292	887,000	(817)	(0.00)
Bought CHF / Sold CNY, due 05/01/23	Westpac Banking Corporation	61,803	465,000	(89)	(0.00)
Bought CHF / Sold CNY, due 03/02/23	HSBC Bank PLC	222,132	1,676,000	(779)	(0.00)
Bought CHF / Sold CNY, due 03/02/23	Westpac Banking Corporation	17,921	135,000	(32)	(0.00)
Bought CHF / Sold CZK, due 05/01/23	Barclays Bank PLC	1,504	37,000	(9)	(0.00)
Bought CHF / Sold CZK, due 05/01/23	BNP Paribas SA	3,260	81,000	(55)	(0.00)
Bought CHF / Sold CZK, due 05/01/23	Westpac Banking Corporation	1,647	41,000	(32)	(0.00)
Bought CHF / Sold CZK, due 03/02/23	Barclays Bank PLC	2,877	71,000	(12)	(0.00)
Bought CHF / Sold CZK, due 03/02/23	BNP Paribas SA	6,432	159,000	(38)	(0.00)
Bought CHF / Sold DKK, due 05/01/23	BNP Paribas SA	3,707	28,000	(12)	(0.00)
Bought CHF / Sold DKK, due 05/01/23	Westpac Banking Corporation	1,719	13,000	(8)	(0.00)
Bought CHF / Sold DKK, due 03/02/23	BNP Paribas SA	6,757	51,000	(9)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Barclays Bank PLC	164,257	167,000	(688)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	BNP Paribas SA	1,501,711	1,523,394	(2,663)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold EUR, due 05/01/23	Citibank NA	984	1,000	(4)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	HSBC Bank PLC	83,575	85,000	(381)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Merrill Lynch International	13,794	14,000	(32)	(0.00)
	Westpac Banking Corporation	168,153	171,000	(745)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Barclays Bank PLC	62,041	63,000	(99)	(0.00)
Bought CHF / Sold HUF, due 05/01/23	BNP Paribas SA	1,977	827,000	(66)	(0.00)
	Westpac Banking Corporation	768	326,000	(38)	(0.00)
Bought CHF / Sold HUF, due 05/01/23	BNP Paribas SA	2,782	1,153,000	(30)	(0.00)
Bought CHF / Sold IDR, due 05/01/23	Barclays Bank PLC	5,237	88,612,000	(31)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	Citibank NA	143,123	21,174,000	(5,766)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	HSBC Bank PLC	162,932	23,686,501	(3,395)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold JPY, due 05/01/23	London	162,861	23,686,500	(3,471)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	Royal Bank of Canada	163,418	23,655,000	(2,630)	(0.00)
	Westpac Banking Corporation	4,437	650,000	(130)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	Barclays Bank PLC	60,665	8,765,000	(902)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	BNP Paribas SA	455,727	66,014,001	(8,068)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	HSBC Bank PLC	322,005	46,426,000	(4,044)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	UBS AG	133,741	19,588,000	(4,004)	(0.00)
Bought CHF / Sold KRW, due 05/01/23	Barclays Bank PLC	12,461	17,385,000	(279)	(0.00)
Bought CHF / Sold KRW, due 05/01/23	HSBC Bank PLC	11,300	16,088,000	(508)	(0.00)
Bought CHF / Sold KRW, due 05/01/23	Standard Chartered Bank	26,745	38,107,000	(1,226)	(0.00)
Bought CHF / Sold KRW, due 03/02/23	HSBC Bank PLC	5,003	6,889,000	(26)	(0.00)
Bought CHF / Sold KRW, due 03/02/23	Standard Chartered Bank	72,743	102,184,000	(1,982)	(0.00)
Bought CHF / Sold KRW, due 03/02/23	UBS AG	4,186	5,804,000	(54)	(0.00)
Bought CHF / Sold MXN, due 05/01/23	Barclays Bank PLC	3,543	76,000	(69)	(0.00)
Bought CHF / Sold MXN, due 03/02/23	Barclays Bank PLC	6,730	145,000	(103)	(0.00)
Bought CHF / Sold MYR, due 05/01/23	Barclays Bank PLC	18,839	90,000	(67)	(0.00)
Bought CHF / Sold PEN, due 03/02/23	Merrill Lynch International	1,445	6,000	(1)	(0.00)
Bought CHF / Sold PLN, due 05/01/23	Barclays Bank PLC	1,675	8,000	(13)	(0.00)
Bought CHF / Sold PLN, due 05/01/23	HSBC Bank PLC	3,954	19,000	(58)	(0.00)
	Westpac Banking Corporation	1,869	9,000	(31)	(0.00)
Bought CHF / Sold PLN, due 05/01/23	Barclays Bank PLC	3,345	16,000	(12)	(0.00)
Bought CHF / Sold PLN, due 03/02/23	BNP Paribas SA	7,483	36,000	(73)	(0.00)
Bought CHF / Sold RON, due 05/01/23	HSBC Bank PLC	1,992	10,000	(4)	(0.00)
	Westpac Banking Corporation	795	4,000	(3)	(0.00)
Bought CHF / Sold RON, due 05/01/23	BNP Paribas SA	2,776	14,000	(5)	(0.00)
Bought CHF / Sold SGD, due 05/01/23	Barclays Bank PLC	2,046	3,000	(25)	(0.00)
Bought CHF / Sold SGD, due 05/01/23	BNP Paribas SA	333,000	484,130	(1,018)	(0.00)
Bought CHF / Sold SGD, due 05/01/23	HSBC Bank PLC	4,825	7,000	(4)	(0.00)
Bought CHF / Sold SGD, due 03/02/23	Barclays Bank PLC	3,416	5,000	(26)	(0.00)
Bought CHF / Sold SGD, due 03/02/23	BNP Paribas SA	8,918	13,000	(28)	(0.00)
Bought CHF / Sold THB, due 05/01/23	BNP Paribas SA	7,523	287,000	(155)	(0.00)
Bought CHF / Sold THB, due 03/02/23	Barclays Bank PLC	6,834	256,000	(3)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	15,124	567,000	(21)	(0.00)
Bought CNY / Sold CHF, due 05/01/23	Standard Chartered Bank	47,000	6,257	(2)	(0.00)
Bought CNY / Sold EUR, due 05/01/23	Standard Chartered Bank	15,571,000	2,103,890	(5,471)	(0.00)
Bought COP / Sold CHF, due 05/01/23	BNP Paribas SA	12,383,000	2,400	(41)	(0.00)
Bought COP / Sold EUR, due 05/01/23	Goldman Sachs International	5,634,557,000	1,105,207	(17,818)	(0.00)
Bought COP / Sold SGD, due 05/01/23	BNP Paribas SA	853,804,000	241,482	(4,008)	(0.00)
Bought COP / Sold USD, due 05/01/23	Goldman Sachs International	1,647,662,000	343,198	(3,464)	(0.00)
Bought COP / Sold USD, due 05/01/23	UBS AG	3,411,000	708	(5)	(0.00)
Bought DKK / Sold EUR, due 05/01/23	BNP Paribas SA	10,947,000	1,472,332	(262)	(0.00)
Bought DKK / Sold SGD, due 05/01/23	BNP Paribas SA	2,802,000	540,129	(569)	(0.00)
Bought EUR / Sold CAD, due 03/02/23	Westpac Banking Corporation	369,812	537,000	(916)	(0.00)
Bought EUR / Sold CHF, due 05/01/23	Goldman Sachs International	333,500	329,331	(42)	(0.00)
Bought EUR / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	333,500	329,345	(56)	(0.00)
Bought EUR / Sold CLP, due 05/01/23	Standard Chartered Bank	750,700	724,898,000	(49,545)	(0.00)
Bought EUR / Sold CLP, due 03/02/23	UBS AG	762,769	724,898,000	(32,829)	(0.00)
Bought EUR / Sold CNY, due 05/01/23	Barclays Bank PLC	622,815	4,640,000	(2,769)	(0.00)
Bought EUR / Sold CNY, due 05/01/23	Citibank NA	29,431	219,000	(93)	(0.00)
Bought EUR / Sold CNY, due 05/01/23	Merrill Lynch International	50,385,064	375,535,000	(247,665)	(0.02)
Bought EUR / Sold CNY, due 03/02/23	Citibank NA	28,792	214,000	(64)	(0.00)
Bought EUR / Sold CNY, due 03/02/23	HSBC Bank PLC	51,406,980	381,959,000	(96,088)	(0.01)
Bought EUR / Sold CNY, due 03/02/23	Westpac Banking Corporation	2,006,588	14,902,000	(2,719)	(0.00)
Bought EUR / Sold CZK, due 05/01/23	BNP Paribas SA	1,285,973	31,443,000	(16,681)	(0.00)
Bought EUR / Sold CZK, due 03/02/23	BNP Paribas SA	1,291,209	31,443,000	(6,126)	(0.00)
Bought EUR / Sold DKK, due 03/02/23	BNP Paribas SA	1,472,448	10,947,000	(9)	(0.00)
Bought EUR / Sold HUF, due 05/01/23	BNP Paribas SA	876,055	360,510,000	(25,442)	(0.00)
Bought EUR / Sold HUF, due 03/02/23	BNP Paribas SA	882,736	360,510,000	(8,583)	(0.00)
Bought EUR / Sold IDR, due 03/02/23	UBS AG	4,986,105	83,040,087,000	(467)	(0.00)
Bought EUR / Sold JPY, due 05/01/23	Barclays Bank PLC	1,733,593	253,747,000	(72,819)	(0.01)
Bought EUR / Sold JPY, due 05/01/23	BNP Paribas SA	70,207,764	10,043,326,000	(1,182,982)	(0.08)
Bought EUR / Sold JPY, due 05/01/23	JP Morgan Chase Bank NA London	70,226,664	10,043,326,000	(1,162,809)	(0.08)
Bought EUR / Sold JPY, due 05/01/23	UBS AG	226	32,000	(1)	(0.00)
Bought EUR / Sold JPY, due 05/01/23	Westpac Banking Corporation	6,266,991	895,693,000	(99,463)	(0.00)
Bought EUR / Sold JPY, due 03/02/23	Barclays Bank PLC	74,697,231	10,618,062,000	(900,295)	(0.06)
Bought EUR / Sold JPY, due 03/02/23	Merrill Lynch International Goldman Sachs	74,709,582	10,618,062,000	(887,087)	(0.06)
Bought EUR / Sold KRW, due 05/01/23	International	10,480,779	14,641,124,000	(392,315)	(0.03)
Bought EUR / Sold KRW, due 05/01/23	Standard Chartered Bank	1,224,417	1,681,884,000	(23,242)	(0.00)
Bought EUR / Sold KRW, due 03/02/23	Citibank NA	11,794,081	16,323,008,000	(304,155)	(0.02)
Bought EUR / Sold MYR, due 03/02/23	Barclays Bank PLC	4,317,218	20,360,000	(11,071)	(0.00)
Bought EUR / Sold PLN, due 05/01/23	HSBC Bank PLC	1,506,458	7,121,000	(15,496)	(0.00)
Bought EUR / Sold PLN, due 05/01/23	UBS AG	338,165	1,599,000	(3,593)	(0.00)
Bought EUR / Sold PLN, due 03/02/23	BNP Paribas SA	1,840,788	8,720,000	(14,762)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold RON, due 03/02/23	BNP Paribas SA	918,454	4,561,000	(172)	(0.00)
Bought EUR / Sold SGD, due 05/01/23	Citibank NA	15,618,500	22,378,704	(16,073)	(0.00)
Bought EUR / Sold SGD, due 05/01/23	Royal Bank of Canada	15,618,500	22,382,576	(18,960)	(0.00)
Bought EUR / Sold SGD, due 03/02/23	BNP Paribas SA	1,918,562	2,755,000	(3,550)	(0.00)
Bought EUR / Sold THB, due 05/01/23	BNP Paribas SA	2,921,232	109,184,000	(34,798)	(0.00)
	JP Morgan Chase Bank NA				
Bought EUR / Sold THB, due 03/02/23	London	3,692,908	136,693,000	(9,481)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	HSBC Bank PLC	4,166,924	7,425,000	(22,942)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	UBS AG	258,144	466,000	(5,501)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	BNP Paribas SA	4,436,960	7,891,000	(16,250)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	Royal Bank of Canada	67,938	121,000	(367)	(0.00)
Bought GBP / Sold CAD, due 05/01/23	UBS AG	277,942	460,000	(5,154)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	BNP Paribas SA	4,919,579	8,032,000	(6,292)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	Royal Bank of Canada	76,370	125,000	(330)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	HSBC Bank PLC	679,016	772,000	(17,694)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	Merrill Lynch International	142,000	158,826	(868)	(0.00)
Bought GBP / Sold CHF, due 03/02/23	Barclays Bank PLC	690,836	772,000	(5,420)	(0.00)
Bought GBP / Sold CHF, due 03/02/23	State Street Bank London	9,906	11,000	(2)	(0.00)
Bought GBP / Sold CLP, due 05/01/23	Standard Chartered Bank	153,406	171,300,000	(16,511)	(0.00)
Bought GBP / Sold CLP, due 03/02/23	Merrill Lynch International	4,384	4,527,000	(22)	(0.00)
Bought GBP / Sold CLP, due 03/02/23	UBS AG	157,555	171,300,000	(10,838)	(0.00)
Bought GBP / Sold CNH, due 03/02/23	Royal Bank of Canada	354,501	2,980,000	(4,910)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	Barclays Bank PLC	185,262	1,586,000	(5,307)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	BNP Paribas SA	21,172,797	182,298,000	(756,173)	(0.05)
	Westpac Banking				
Bought GBP / Sold CNY, due 05/01/23	Corporation	260,197	2,192,000	(2,345)	(0.00)
Bought GBP / Sold CNY, due 03/02/23	BNP Paribas SA	21,710,108	182,901,000	(234,060)	(0.02)
Bought GBP / Sold COP, due 05/01/23	BNP Paribas SA	444,060	2,616,649,000	(5,356)	(0.00)
Bought GBP / Sold COP, due 03/02/23	HSBC Bank PLC	6,439	37,833,000	(10)	(0.00)
Bought GBP / Sold COP, due 03/02/23	UBS AG	444,878	2,616,649,000	(1,237)	(0.00)
Bought GBP / Sold CZK, due 05/01/23	BNP Paribas SA	647,252	18,298,000	(29,853)	(0.00)
Bought GBP / Sold CZK, due 03/02/23	BNP Paribas SA	663,323	18,298,000	(8,555)	(0.00)
Bought GBP / Sold CZK, due 03/02/23	State Street Bank London	10,861	298,000	(69)	(0.00)
Bought GBP / Sold DKK, due 05/01/23	BNP Paribas SA	650,247	5,591,000	(20,260)	(0.00)
Bought GBP / Sold DKK, due 03/02/23	BNP Paribas SA	663,639	5,591,000	(5,278)	(0.00)
Bought GBP / Sold DKK, due 03/02/23	State Street Bank London	9,535	80,000	(28)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Barclays Bank PLC	30,437,171	35,216,500	(973,613)	(0.07)
Bought GBP / Sold EUR, due 05/01/23	BNP Paribas SA	2,245,155	2,616,000	(91,354)	(0.01)
Bought GBP / Sold EUR, due 05/01/23	Citibank NA	29,862,824	34,547,500	(950,472)	(0.07)
	Goldman Sachs				
Bought GBP / Sold EUR, due 05/01/23	International	18,000	20,346	(63)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	UBS AG	32,726,920	37,017,215	(141,149)	(0.01)
	Westpac Banking				
Bought GBP / Sold EUR, due 05/01/23	Corporation	700,602	809,000	(20,690)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Barclays Bank PLC	489,111	552,000	(1,474)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Citibank NA	489,112	552,000	(1,473)	(0.00)
	Goldman Sachs				
Bought GBP / Sold EUR, due 03/02/23	International	32,416,323	36,594,500	(108,535)	(0.01)
	JP Morgan Chase Bank NA				
Bought GBP / Sold EUR, due 03/02/23	London	32,438,646	36,594,500	(81,662)	(0.01)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold EUR, due 03/02/23	Westpac Banking Corporation	468,711	532,000	(4,646)	(0.00)
Bought GBP / Sold HUF, due 05/01/23	BNP Paribas SA	313,040	148,842,000	(19,981)	(0.00)
Bought GBP / Sold HUF, due 03/02/23	BNP Paribas SA	321,742	148,842,000	(5,946)	(0.00)
Bought GBP / Sold HUF, due 03/02/23	State Street Bank London	4,985	2,278,000	(18)	(0.00)
Bought GBP / Sold IDR, due 03/02/23	HSBC Bank PLC	36,362	686,482,000	(632)	(0.00)
Bought GBP / Sold IDR, due 03/02/23	UBS AG	2,227,574	42,531,623,000	(49,515)	(0.00)
Bought GBP / Sold ILS, due 03/02/23	BNP Paribas SA	650,200	2,769,000	(2,947)	(0.00)
Bought GBP / Sold ILS, due 03/02/23	State Street Bank London	9,659	41,000	(6)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	Barclays Bank PLC	560,826	92,855,000	(29,106)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	Goldman Sachs International	725,160	119,575,000	(33,930)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	JP Morgan Chase Bank NA London	29,700,487	4,911,332,000	(1,494,895)	(0.10)
Bought GBP / Sold JPY, due 05/01/23	Merrill Lynch International Westpac Banking Corporation	29,720,527	4,911,332,001	(1,470,788)	(0.10)
Bought GBP / Sold JPY, due 05/01/23	Corporation	677,429	112,219,000	(35,597)	(0.00)
Bought GBP / Sold JPY, due 03/02/23	HSBC Bank PLC	32,061,998	5,151,529,501	(593,438)	(0.04)
Bought GBP / Sold JPY, due 03/02/23	Merrill Lynch International	31,548,372	5,073,656,500	(619,334)	(0.04)
Bought GBP / Sold JPY, due 03/02/23	Royal Bank of Canada	486,422	77,873,000	(6,855)	(0.00)
Bought GBP / Sold JPY, due 03/02/23	Westpac Banking Corporation	456,777	74,272,000	(15,149)	(0.00)
Bought GBP / Sold KRW, due 05/01/23	BNP Paribas SA	4,383,959	7,065,013,000	(313,656)	(0.03)
Bought GBP / Sold KRW, due 05/01/23	Standard Chartered Bank	512,062	819,707,000	(32,276)	(0.00)
Bought GBP / Sold KRW, due 03/02/23	Standard Chartered Bank	79,507	121,249,000	(692)	(0.00)
Bought GBP / Sold KRW, due 03/02/23	UBS AG	4,955,302	7,884,720,000	(273,716)	(0.02)
Bought GBP / Sold MXN, due 03/02/23	BNP Paribas SA	1,535,333	36,327,000	(5,788)	(0.00)
Bought GBP / Sold MYR, due 05/01/23	Barclays Bank PLC	1,681,702	9,135,000	(50,895)	(0.00)
Bought GBP / Sold MYR, due 03/02/23	Barclays Bank PLC	1,691,229	9,135,000	(40,369)	(0.00)
Bought GBP / Sold NOK, due 05/01/23	HSBC Bank PLC	354,941	4,242,000	(3,665)	(0.00)
Bought GBP / Sold NOK, due 03/02/23	BNP Paribas SA	357,740	4,242,000	(459)	(0.00)
Bought GBP / Sold NOK, due 03/02/23	State Street Bank London	6,129	73,000	(41)	(0.00)
Bought GBP / Sold NZD, due 05/01/23	HSBC Bank PLC	612,684	1,180,000	(9,274)	(0.00)
Bought GBP / Sold NZD, due 03/02/23	BNP Paribas SA	619,050	1,180,000	(1,350)	(0.00)
Bought GBP / Sold PEN, due 05/01/23	UBS AG	136,054	634,000	(2,570)	(0.00)
Bought GBP / Sold PEN, due 03/02/23	BNP Paribas SA	135,218	634,000	(2,945)	(0.00)
Bought GBP / Sold PLN, due 05/01/23	HSBC Bank PLC	787,244	4,300,000	(33,271)	(0.00)
Bought GBP / Sold PLN, due 03/02/23	BNP Paribas SA	801,081	4,300,000	(13,593)	(0.00)
Bought GBP / Sold PLN, due 03/02/23	State Street Bank London	12,446	66,000	(27)	(0.00)
Bought GBP / Sold RON, due 05/01/23	HSBC Bank PLC	332,407	1,897,000	(9,309)	(0.00)
Bought GBP / Sold RON, due 03/02/23	BNP Paribas SA	337,119	1,897,000	(2,730)	(0.00)
Bought GBP / Sold RON, due 03/02/23	State Street Bank London	5,531	31,000	(19)	(0.00)
Bought GBP / Sold SEK, due 05/01/23	BNP Paribas SA	465,336	5,860,000	(2,674)	(0.00)
Bought GBP / Sold SEK, due 03/02/23	BNP Paribas SA	465,957	5,860,000	(2,407)	(0.00)
Bought GBP / Sold SEK, due 03/02/23	State Street Bank London	6,433	81,000	(43)	(0.00)
Bought GBP / Sold SGD, due 05/01/23	HSBC Bank PLC	876,793	1,446,000	(23,450)	(0.00)
Bought GBP / Sold SGD, due 05/01/23	UBS AG	6,690,000	10,879,084	(64,088)	(0.01)
Bought GBP / Sold SGD, due 03/02/23	BNP Paribas SA	888,596	1,446,000	(8,962)	(0.00)
Bought GBP / Sold SGD, due 03/02/23	State Street Bank London	14,174	23,000	(95)	(0.00)
Bought GBP / Sold THB, due 05/01/23	BNP Paribas SA	1,480,203	63,652,000	(57,376)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
	JP Morgan Chase Bank NA				
Bought GBP / Sold THB, due 03/02/23	London	1,499,634	63,652,000	(37,992)	(0.00)
Bought GBP / Sold USD, due 05/01/23	Barclays Bank PLC	29,683,296	35,752,783	(45,788)	(0.00)
Bought GBP / Sold USD, due 05/01/23	UBS AG	37,328,630	44,968,668	(64,855)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold USD, due 05/01/23	Corporation	29,787,268	35,845,078	(13,012)	(0.00)
Bought GBP / Sold USD, due 03/02/23	Barclays Bank PLC	468,343	565,000	(1,180)	(0.00)
Bought GBP / Sold USD, due 03/02/23	Citibank NA	468,369	565,000	(1,148)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold USD, due 03/02/23	Corporation	669,493	811,000	(5,023)	(0.00)
Bought IDR / Sold CHF, due 05/01/23	UBS AG	399,204,000	23,761	(41)	(0.00)
Bought IDR / Sold EUR, due 05/01/23	UBS AG	83,040,087,000	4,998,711	(1,106)	(0.00)
Bought IDR / Sold SGD, due 05/01/23	UBS AG	17,927,409,000	1,558,523	(9,057)	(0.00)
Bought ILS / Sold CHF, due 05/01/23	BNP Paribas SA	26,000	6,829	(13)	(0.00)
Bought ILS / Sold EUR, due 05/01/23	BNP Paribas SA	6,171,000	1,643,174	(4,846)	(0.00)
Bought ILS / Sold SGD, due 05/01/23	BNP Paribas SA	1,291,000	492,875	(1,611)	(0.00)
Bought ILS / Sold USD, due 05/01/23	Barclays Bank PLC	270,000	79,692	(3,170)	(0.00)
Bought ILS / Sold USD, due 05/01/23	BNP Paribas SA	1,156,000	327,748	(120)	(0.00)
	Westpac Banking Corporation				
Bought ILS / Sold USD, due 05/01/23	Corporation	4,000	1,156	(22)	(0.00)
Bought MXN / Sold CHF, due 05/01/23	BNP Paribas SA	325,000	15,461	(38)	(0.00)
Bought MXN / Sold EUR, due 05/01/23	BNP Paribas SA	71,126,000	3,431,382	(13,176)	(0.00)
Bought MXN / Sold SGD, due 05/01/23	BNP Paribas SA	14,629,000	1,011,526	(3,655)	(0.00)
Bought MXN / Sold USD, due 05/01/23	BNP Paribas SA	16,168,000	830,647	(1,124)	(0.00)
Bought MYR / Sold CHF, due 05/01/23	Barclays Bank PLC	90,000	18,919	(18)	(0.00)
Bought MYR / Sold SGD, due 05/01/23	Barclays Bank PLC	4,091,000	1,255,948	(6,783)	(0.00)
Bought NOK / Sold CHF, due 05/01/23	BNP Paribas SA	31,000	2,924	(14)	(0.00)
Bought NOK / Sold EUR, due 05/01/23	BNP Paribas SA	10,900,000	1,042,583	(6,240)	(0.00)
Bought NOK / Sold SGD, due 05/01/23	BNP Paribas SA	2,082,000	285,464	(1,491)	(0.00)
Bought NOK / Sold USD, due 05/01/23	BNP Paribas SA	2,395,000	243,962	(829)	(0.00)
Bought NZD / Sold CHF, due 05/01/23	BNP Paribas SA	10,000	5,871	(22)	(0.00)
Bought NZD / Sold EUR, due 05/01/23	BNP Paribas SA	1,998,000	1,189,874	(6,349)	(0.00)
Bought NZD / Sold SGD, due 05/01/23	BNP Paribas SA	453,000	386,669	(1,810)	(0.00)
Bought NZD / Sold USD, due 05/01/23	BNP Paribas SA	556,000	352,614	(972)	(0.00)
	Westpac Banking Corporation				
Bought NZD / Sold USD, due 05/01/23	Corporation	2,000	1,274	(9)	(0.00)
Bought PEN / Sold EUR, due 05/01/23	Merrill Lynch International	2,573,000	632,809	(775)	(0.00)
Bought PEN / Sold SGD, due 05/01/23	Merrill Lynch International	492,000	173,974	(718)	(0.00)
Bought RON / Sold EUR, due 05/01/23	BNP Paribas SA	4,561,000	921,855	(136)	(0.00)
Bought RON / Sold SGD, due 05/01/23	Barclays Bank PLC	621,000	179,915	(202)	(0.00)
Bought SEK / Sold CHF, due 05/01/23	BNP Paribas SA	44,000	3,911	(5)	(0.00)
Bought SEK / Sold EUR, due 05/01/23	BNP Paribas SA	13,441,000	1,211,581	(3,088)	(0.00)
Bought SEK / Sold SGD, due 05/01/23	BNP Paribas SA	2,746,000	354,804	(990)	(0.00)
Bought SEK / Sold USD, due 05/01/23	BNP Paribas SA	2,310,000	221,746	(33)	(0.00)
Bought SEK / Sold USD, due 05/01/23	Merrill Lynch International	1,086,000	105,383	(1,149)	(0.00)
	Westpac Banking Corporation				
Bought SEK / Sold USD, due 05/01/23	Corporation	8,000	771	(3)	(0.00)
Bought SGD / Sold CLP, due 05/01/23	Royal Bank of Canada	122,206	82,328,000	(5,505)	(0.00)
Bought SGD / Sold CLP, due 03/02/23	UBS AG	124,917	82,328,000	(3,180)	(0.00)
Bought SGD / Sold CNY, due 05/01/23	BNP Paribas SA	15,542,232	81,033,000	(78,343)	(0.01)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought SGD / Sold CNY, due 03/02/23	BNP Paribas SA	15,078,088	78,059,000	(68,691)	(0.01)
Bought SGD / Sold CZK, due 05/01/23	BNP Paribas SA	385,414	6,599,000	(4,187)	(0.00)
Bought SGD / Sold CZK, due 03/02/23	BNP Paribas SA	389,181	6,599,000	(747)	(0.00)
Bought SGD / Sold DKK, due 05/01/23	BNP Paribas SA	538,039	2,802,000	(990)	(0.00)
Bought SGD / Sold EUR, due 05/01/23	Barclays Bank PLC	21,722,596	15,213,500	(40,870)	(0.00)
Bought SGD / Sold EUR, due 05/01/23	Royal Bank of Canada	1,155,029	810,000	(3,316)	(0.00)
	Westpac Banking Corporation	21,720,010	15,213,500	(42,798)	(0.00)
Bought SGD / Sold EUR, due 05/01/23	BNP Paribas SA	187,493	54,053,000	(4,210)	(0.00)
Bought SGD / Sold HUF, due 05/01/23	BNP Paribas SA	190,107	54,053,000	(1,003)	(0.00)
Bought SGD / Sold HUF, due 03/02/23	BNP Paribas SA	190,107	54,053,000	(1,003)	(0.00)
Bought SGD / Sold JPY, due 05/01/23	Merrill Lynch International	21,602,482	2,163,253,000	(287,784)	(0.02)
Bought SGD / Sold JPY, due 05/01/23	Royal Bank of Canada	21,608,107	2,163,253,000	(283,591)	(0.02)
Bought SGD / Sold JPY, due 03/02/23	HSBC Bank PLC	21,853,679	2,163,253,000	(154,800)	(0.01)
Bought SGD / Sold JPY, due 03/02/23	UBS AG	21,871,591	2,163,253,000	(141,438)	(0.01)
Bought SGD / Sold KRW, due 05/01/23	BNP Paribas SA	3,263,653	3,181,850,000	(84,597)	(0.01)
Bought SGD / Sold KRW, due 05/01/23	Standard Chartered Bank	200,434	193,076,000	(3,348)	(0.00)
Bought SGD / Sold KRW, due 03/02/23	Royal Bank of Canada	3,528,140	3,374,926,000	(51,489)	(0.00)
Bought SGD / Sold MYR, due 05/01/23	Barclays Bank PLC	1,240,825	4,091,000	(4,493)	(0.00)
Bought SGD / Sold PLN, due 05/01/23	HSBC Bank PLC	501,527	1,661,000	(4,708)	(0.00)
Bought SGD / Sold PLN, due 03/02/23	BNP Paribas SA	503,446	1,661,000	(2,206)	(0.00)
Bought SGD / Sold RON, due 05/01/23	HSBC Bank PLC	179,419	621,000	(168)	(0.00)
Bought SGD / Sold THB, due 05/01/23	BNP Paribas SA	909,960	23,794,000	(8,567)	(0.00)
	JP Morgan Chase Bank NA				
Bought THB / Sold SGD, due 05/01/23	London	23,794,000	925,930	(3,340)	(0.00)
Bought USD / Sold AUD, due 05/01/23	BNP Paribas SA	2,312,179	3,424,000	(9,901)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold AUD, due 03/02/23	Corporation	98,814	148,000	(1,673)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CAD, due 03/02/23	Corporation	111,704	152,000	(494)	(0.00)
Bought USD / Sold CHF, due 05/01/23	BNP Paribas SA	388,974	368,000	(8,820)	(0.00)
	Goldman Sachs International				
Bought USD / Sold CHF, due 05/01/23	International	330,000	305,821	(581)	(0.00)
	JP Morgan Chase Bank NA				
Bought USD / Sold CHF, due 05/01/23	London	330,000	305,666	(413)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CHF, due 05/01/23	Corporation	330,000	305,877	(642)	(0.00)
Bought USD / Sold CHF, due 03/02/23	BNP Paribas SA	396,464	366,000	(395)	(0.00)
Bought USD / Sold CHF, due 03/02/23	Citibank NA	2,000	1,855	(11)	(0.00)
Bought USD / Sold CLP, due 05/01/23	BNP Paribas SA	205,119	191,031,000	(19,087)	(0.00)
Bought USD / Sold CLP, due 03/02/23	UBS AG	213,578	191,031,000	(10,029)	(0.00)
Bought USD / Sold CNY, due 05/01/23	Barclays Bank PLC	78,552	552,000	(859)	(0.00)
Bought USD / Sold CNY, due 05/01/23	BNP Paribas SA	11,793,810	84,408,000	(349,230)	(0.02)
	Westpac Banking Corporation				
Bought USD / Sold CNY, due 05/01/23	Corporation	279,647	1,968,000	(3,472)	(0.00)
Bought USD / Sold CNY, due 03/02/23	BNP Paribas SA	11,409,391	79,455,000	(46,148)	(0.00)
	Westpac Banking Corporation				
Bought USD / Sold CNY, due 03/02/23	Corporation	589,976	4,096,000	(570)	(0.00)
Bought USD / Sold COP, due 05/01/23	BNP Paribas SA	335,970	1,651,073,000	(4,467)	(0.00)
Bought USD / Sold CZK, due 05/01/23	BNP Paribas SA	384,696	9,034,000	(14,450)	(0.00)
Bought USD / Sold CZK, due 03/02/23	BNP Paribas SA	394,744	9,008,000	(2,589)	(0.00)
Bought USD / Sold DKK, due 05/01/23	BNP Paribas SA	381,019	2,721,000	(9,519)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.29)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold DKK, due 03/02/23	BNP Paribas SA	389,254	2,712,000	(838)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Barclays Bank PLC	16,752,055	16,097,000	(428,683)	(0.03)
Bought USD / Sold EUR, due 05/01/23	BNP Paribas SA	1,825,536	1,729,000	(19,870)	(0.00)
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	75,172,434	70,639,830	(223,257)	(0.02)
Bought USD / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	75,172,434	70,677,354	(263,308)	(0.02)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada Westpac Banking Corporation	75,172,434	70,684,000	(270,401)	(0.02)
Bought USD / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	17,304,156	16,618,000	(432,659)	(0.03)
Bought USD / Sold EUR, due 03/02/23	Royal Bank of Canada Westpac Banking Corporation	16,943,901	15,897,750	(56,774)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Royal Bank of Canada Westpac Banking Corporation	16,942,391	15,897,750	(58,284)	(0.01)
Bought USD / Sold EUR, due 03/02/23	HSBC Bank PLC	1,723,963	1,616,000	(4,149)	(0.00)
Bought USD / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	35,968,668	29,918,043	(20,712)	(0.00)
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	36,318,011	30,201,793	(12,700)	(0.00)
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	44,058,854	36,650,673	(29,423)	(0.00)
Bought USD / Sold GBP, due 03/02/23	UBS AG	8,196,930	6,809,100	(280)	(0.00)
Bought USD / Sold HUF, due 05/01/23	BNP Paribas SA	215,819	85,395,000	(11,692)	(0.00)
Bought USD / Sold HUF, due 03/02/23	BNP Paribas SA JP Morgan Chase Bank NA London	222,523	85,142,000	(2,444)	(0.00)
Bought USD / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	1,275,665	20,043,252,000	(11,829)	(0.00)
Bought USD / Sold IDR, due 03/02/23	UBS AG	1,282,214	19,975,531,000	(532)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Barclays Bank PLC	222,106	29,964,000	(4,988)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Merrill Lynch International	16,403,385	2,253,226,500	(673,627)	(0.05)
Bought USD / Sold JPY, due 05/01/23	Royal Bank of Canada	16,407,029	2,253,226,500	(669,984)	(0.05)
Bought USD / Sold JPY, due 05/01/23	State Street Bank London Westpac Banking Corporation	277,117	37,145,000	(4,402)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Westpac Banking Corporation	758,347	102,640,000	(19,553)	(0.00)
Bought USD / Sold JPY, due 03/02/23	HSBC Bank PLC	16,538,440	2,204,127,500	(230,047)	(0.02)
Bought USD / Sold JPY, due 03/02/23	Merrill Lynch International	16,528,704	2,204,127,500	(239,783)	(0.02)
Bought USD / Sold KRW, due 05/01/23	BNP Paribas SA	2,499,776	3,376,272,000	(170,300)	(0.01)
Bought USD / Sold KRW, due 03/02/23	BNP Paribas SA	2,592,975	3,364,878,000	(69,667)	(0.01)
Bought USD / Sold MYR, due 05/01/23	Barclays Bank PLC	1,031,633	4,706,000	(36,744)	(0.00)
Bought USD / Sold MYR, due 03/02/23	Barclays Bank PLC	1,062,712	4,694,000	(4,228)	(0.00)
Bought USD / Sold NOK, due 05/01/23	BNP Paribas SA	241,456	2,402,000	(2,388)	(0.00)
Bought USD / Sold NZD, due 05/01/23	HSBC Bank PLC Goldman Sachs International	348,103	558,000	(4,804)	(0.00)
Bought USD / Sold PEN, due 05/01/23	Goldman Sachs International	261,229	1,009,000	(3,330)	(0.00)
Bought USD / Sold PEN, due 03/02/23	Goldman Sachs International	261,251	1,006,000	(1,718)	(0.00)
Bought USD / Sold PLN, due 05/01/23	HSBC Bank PLC	382,730	1,740,000	(13,939)	(0.00)
Bought USD / Sold PLN, due 03/02/23	BNP Paribas SA	390,474	1,734,000	(3,903)	(0.00)
Bought USD / Sold RON, due 05/01/23	HSBC Bank PLC	162,305	771,000	(3,997)	(0.00)
Bought USD / Sold RON, due 03/02/23	BNP Paribas SA	165,043	768,000	(368)	(0.00)
Bought USD / Sold SEK, due 05/01/23	BNP Paribas SA	324,866	3,404,000	(1,849)	(0.00)
Bought USD / Sold SGD, due 05/01/23	BNP Paribas SA	496,175	681,000	(11,594)	(0.00)
Bought USD / Sold SGD, due 05/01/23	Citibank NA	15,337,666	20,643,958	(54,963)	(0.00)
Bought USD / Sold SGD, due 05/01/23	Royal Bank of Canada	15,337,666	20,645,741	(56,292)	(0.01)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.29)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold SGD, due 05/01/23	Westpac Banking Corporation	15,337,668	20,643,842	(54,874)	(0.00)
Bought USD / Sold SGD, due 03/02/23	BNP Paribas SA	504,568	679,000	(1,962)	(0.00)
Bought USD / Sold THB, due 05/01/23	BNP Paribas SA	834,314	30,130,000	(35,694)	(0.00)
Bought USD / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	867,100	30,045,000	(2,995)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(21,002,610)	(1.39)
Total Forward Foreign Exchange Contracts Hedge				(4,412,129)	(0.29)
Other Net Assets/(Liabilities)				35,115,652	2.33
TOTAL NET ASSETS				1,509,689,125	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49%				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 47,838	Equity Release Funding No 3 PLC, 5.050%, 26/04/33	57,107	0.00	USD 143,304	Federal National Mortgage Association, 2.500%, 01/08/28	136,535	0.00
Total United Kingdom				USD 206,565	Federal National Mortgage Association, 2.500%, 01/08/28	196,808	0.00
United States				USD 142,713	Federal National Mortgage Association, 2.500%, 01/08/28	135,972	0.00
USD 1,000,000	Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48	953,135	0.02	USD 69,782	Federal National Mortgage Association, 2.500%, 01/09/28	66,486	0.00
USD 515,000	Comm Mortgage Trust, 3.644%, 10/12/47	495,587	0.01	USD 4,539	Federal National Mortgage Association, 6.500%, 01/10/28	4,655	0.00
USD 1,367,609	Fannie Mae-Aces, 2.723%, 25/10/24	1,324,530	0.03	USD 107,335	Federal National Mortgage Association, 3.000%, 01/11/28	103,524	0.00
USD 891,102	FED Home Loan Pool G08534, 3.000%, 01/06/43	808,716	0.02	USD 166,960	Federal National Mortgage Association, 3.000%, 01/06/29	160,987	0.00
USD 211,781	FED Home Loan Pool G08762, 4.000%, 01/05/47	202,398	0.00	USD 53,299	Federal National Mortgage Association, 3.000%, 01/08/29	51,392	0.00
USD 619,844	FED Home Loan Pool G08779, 3.500%, 01/09/47	574,292	0.01	USD 152,354	Federal National Mortgage Association, 3.000%, 01/08/29	146,903	0.00
USD 266,550	FED Home Loan Pool Q50962, 3.500%, 01/09/47	246,961	0.01	USD 144,946	Federal National Mortgage Association, 3.000%, 01/09/29	139,760	0.00
USD 256,519	FED Home Loan Pool V84594, 4.000%, 01/09/48	244,946	0.01	USD 155,481	Federal National Mortgage Association, 3.500%, 01/10/29	151,283	0.00
USD 9,100,000	Federal Home Loan Mortgage Corp, 5.000%, 12/01/53	8,973,619	0.18	USD 126,686	Federal National Mortgage Association, 2.500%, 01/02/30	119,041	0.00
USD 2,450,000	Federal Home Loan Mortgage Corp, 2.000%, perpetual	2,184,114	0.04	USD 246,807	Federal National Mortgage Association, 3.000%, 01/04/30	233,984	0.01
USD 1,000,000	Federal Home Loan Mortgage Corp, 3.500%, perpetual	957,735	0.02	USD 196,268	Federal National Mortgage Association, 3.000%, 01/09/30	186,071	0.00
USD 5,000,000	Federal Home Loan Mortgage Corp, 2.000%, perpetual	4,072,395	0.08	USD 216,424	Federal National Mortgage Association, 2.500%, 01/02/31	202,812	0.00
USD 5,000,000	Federal Home Loan Mortgage Corp, 4.500%, perpetual	4,817,875	0.10	USD 105,580	Federal National Mortgage Association, 3.500%, 01/02/31	102,700	0.00
USD 3,000,000	Federal Home Loan Mortgage Corp, 5.500%, perpetual	3,008,910	0.06	USD 115	Federal National Mortgage Association, 6.000%, 01/04/31	119	0.00
USD 15,655	Federal National Mortgage Association, 4.000%, 01/01/25	15,288	0.00	USD 222,427	Federal National Mortgage Association, 4.000%, 01/10/31	215,557	0.01
USD 53,763	Federal National Mortgage Association, 3.500%, 01/04/26	52,347	0.00	USD 262	Federal National Mortgage Association, 6.000%, 01/01/32	266	0.00
USD 67,927	Federal National Mortgage Association, 3.000%, 01/12/26	65,424	0.00	USD 666,057	Federal National Mortgage Association, 3.000%, 01/02/32	636,417	0.01
USD 10,688	Federal National Mortgage Association, 3.500%, 01/12/26	10,367	0.00	USD 3,029,423	Federal National Mortgage Association, 3.000%, 01/02/32	2,921,040	0.06
USD 84,898	Federal National Mortgage Association, 3.500%, 01/01/27	82,664	0.00	USD 102,038	Federal National Mortgage Association, 3.000%, 01/08/32	96,689	0.00
USD 2,893	Federal National Mortgage Association, 3.000%, 01/05/27	2,798	0.00	USD 426	Federal National Mortgage Association, 7.000%, 01/03/33	428	0.00
USD 18,848	Federal National Mortgage Association, 3.000%, 01/10/27	18,181	0.00	USD 2,161	Federal National Mortgage Association, 6.000%, 01/08/33	2,194	0.00
USD 4,564	Federal National Mortgage Association, 3.000%, 01/10/27	4,403	0.00	USD 9,758	Federal National Mortgage Association, 5.000%, 01/09/33	9,974	0.00
USD 45,380	Federal National Mortgage Association, 3.000%, 01/12/27	43,775	0.00	USD 1,727,690	Federal National Mortgage Association, 2.500%, 01/12/33	1,619,029	0.03
USD 4,912	Federal National Mortgage Association, 3.000%, 01/12/27	4,738	0.00	USD 39,671	Federal National Mortgage Association, 5.000%, 01/03/34	39,840	0.00
USD 77,888	Federal National Mortgage Association, 2.500%, 01/05/28	74,261	0.00	USD 94,261	Federal National Mortgage Association, 5.500%, 01/04/34	96,152	0.00
USD 323,118	Federal National Mortgage Association, 2.500%, 01/07/28	307,856	0.01	USD 7,751	Federal National Mortgage Association, 6.000%, 01/08/34	7,872	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 8,340	Federal National Mortgage Association, 4.500%, 01/03/35	8,234	0.00	USD 13,346	Federal National Mortgage Association, 7.000%, 01/05/37	13,453	0.00
USD 6,165	Federal National Mortgage Association, 4.500%, 01/04/35	5,977	0.00	USD 901	Federal National Mortgage Association, 6.000%, 01/07/37	917	0.00
USD 3,999	Federal National Mortgage Association, 5.000%, 01/04/35	4,020	0.00	USD 1,871	Federal National Mortgage Association, 5.000%, 01/08/37	1,891	0.00
USD 197,694	Federal National Mortgage Association, 3.000%, 01/05/35	182,804	0.00	USD 151,418	Federal National Mortgage Association, 3.000%, 01/09/37	135,457	0.00
USD 7,234	Federal National Mortgage Association, 4.500%, 01/05/35	7,020	0.00	USD 12,789	Federal National Mortgage Association, 6.000%, 01/02/38	13,024	0.00
USD 21,160	Federal National Mortgage Association, 5.000%, 01/07/35	21,169	0.00	USD 513,517	Federal National Mortgage Association, 3.500%, 01/03/38	490,240	0.01
USD 11,730	Federal National Mortgage Association, 5.000%, 01/08/35	11,759	0.00	USD 103	Federal National Mortgage Association, 5.000%, 01/04/38	102	0.00
USD 9,036	Federal National Mortgage Association, 5.000%, 01/10/35	9,058	0.00	USD 1,550	Federal National Mortgage Association, 4.500%, 01/05/38	1,508	0.00
USD 19,108	Federal National Mortgage Association, 5.500%, 01/10/35	19,789	0.00	USD 71,265	Federal National Mortgage Association, 6.000%, 01/05/38	74,709	0.00
USD 4,686	Federal National Mortgage Association, 5.500%, 01/10/35	4,803	0.00	USD 695,756	Federal National Mortgage Association, 3.500%, 01/06/38	664,218	0.01
USD 6,993	Federal National Mortgage Association, 5.500%, 01/12/35	7,168	0.00	USD 14,534	Federal National Mortgage Association, 4.500%, 01/06/38	14,408	0.00
USD 16,708	Federal National Mortgage Association, 6.000%, 01/12/35	17,481	0.00	USD 24,769	Federal National Mortgage Association, 5.500%, 01/07/38	25,703	0.00
USD 101,917	Federal National Mortgage Association, 5.500%, 01/01/36	104,465	0.00	USD 27,965	Federal National Mortgage Association, 4.500%, 01/11/38	27,708	0.00
USD 6,457	Federal National Mortgage Association, 6.000%, 01/01/36	6,577	0.00	USD 33,862	Federal National Mortgage Association, 5.500%, 01/11/38	34,870	0.00
USD 43,471	Federal National Mortgage Association, 5.000%, 01/02/36	43,760	0.00	USD 93,385	Federal National Mortgage Association, 6.000%, 01/12/38	97,469	0.00
USD 41,782	Federal National Mortgage Association, 5.500%, 01/04/36	42,827	0.00	USD 86,829	Federal National Mortgage Association, 4.500%, 01/01/39	86,031	0.00
USD 20,510	Federal National Mortgage Association, 6.000%, 01/04/36	20,895	0.00	USD 8,698	Federal National Mortgage Association, 4.000%, 01/02/39	8,429	0.00
USD 9,240	Federal National Mortgage Association, 5.000%, 01/05/36	9,444	0.00	USD 7,005	Federal National Mortgage Association, 4.500%, 01/02/39	6,941	0.00
USD 14,700	Federal National Mortgage Association, 6.000%, 01/08/36	14,937	0.00	USD 2,524	Federal National Mortgage Association, 5.000%, 01/03/39	2,513	0.00
USD 1,863	Federal National Mortgage Association, 6.500%, 01/08/36	1,995	0.00	USD 45,049	Federal National Mortgage Association, 4.500%, 01/04/39	44,658	0.00
USD 3,927	Federal National Mortgage Association, 6.000%, 01/09/36	4,064	0.00	USD 38,692	Federal National Mortgage Association, 4.000%, 01/05/39	37,205	0.00
USD 8,361	Federal National Mortgage Association, 5.000%, 01/11/36	8,417	0.00	USD 33,278	Federal National Mortgage Association, 4.500%, 01/05/39	32,551	0.00
USD 15,593	Federal National Mortgage Association, 5.000%, 01/11/36	15,937	0.00	USD 17,563	Federal National Mortgage Association, 5.000%, 01/06/39	17,929	0.00
USD 2,894	Federal National Mortgage Association, 6.000%, 01/12/36	2,943	0.00	USD 51,745	Federal National Mortgage Association, 5.000%, 01/07/39	52,331	0.00
USD 29,113	Federal National Mortgage Association, 6.000%, 01/01/37	29,568	0.00	USD 18,305	Federal National Mortgage Association, 4.500%, 01/08/39	18,146	0.00
USD 436,641	Federal National Mortgage Association, 3.500%, 01/02/37	414,905	0.01	USD 100,313	Federal National Mortgage Association, 4.000%, 01/09/39	97,322	0.00
USD 112,743	Federal National Mortgage Association, 6.000%, 01/02/37	118,034	0.00	USD 28,323	Federal National Mortgage Association, 4.500%, 01/09/39	28,106	0.00
USD 10,079,522	Federal National Mortgage Association, 1.500%, 01/03/37	8,742,092	0.18	USD 1,064	Federal National Mortgage Association, 4.000%, 01/12/39	1,027	0.00
USD 16,919	Federal National Mortgage Association, 6.000%, 01/03/37	17,355	0.00	USD 41,103	Federal National Mortgage Association, 4.500%, 01/01/40	40,745	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 158,743	Federal National Mortgage Association, 6.000%, 01/04/40	166,534	0.00	USD 473,355	Federal National Mortgage Association, 3.000%, 01/07/43	429,163	0.01
USD 24,144	Federal National Mortgage Association, 5.500%, 01/05/40	24,857	0.00	USD 179,932	Federal National Mortgage Association, 3.000%, 01/07/43	163,134	0.00
USD 28,103	Federal National Mortgage Association, 4.500%, 01/06/40	27,853	0.00	USD 357,944	Federal National Mortgage Association, 3.500%, 01/07/43	335,075	0.01
USD 1,442	Federal National Mortgage Association, 4.000%, 01/08/40	1,387	0.00	USD 67,847	Federal National Mortgage Association, 3.500%, 01/07/43	63,529	0.00
USD 14,599	Federal National Mortgage Association, 4.000%, 01/09/40	14,038	0.00	USD 60,081	Federal National Mortgage Association, 3.000%, 01/08/43	54,472	0.00
USD 29,592	Federal National Mortgage Association, 4.500%, 01/09/40	29,365	0.00	USD 542,059	Federal National Mortgage Association, 3.000%, 01/08/43	491,453	0.01
USD 66,667	Federal National Mortgage Association, 4.000%, 01/10/40	64,104	0.00	USD 151,849	Federal National Mortgage Association, 3.000%, 01/08/43	137,672	0.00
USD 1,264,497	Federal National Mortgage Association, 4.500%, 01/11/40	1,253,266	0.03	USD 118,352	Federal National Mortgage Association, 3.000%, 01/08/43	107,303	0.00
USD 306,096	Federal National Mortgage Association, 4.000%, 01/12/40	296,120	0.01	USD 283,769	Federal National Mortgage Association, 3.000%, 01/08/43	257,277	0.01
USD 80,884	Federal National Mortgage Association, 4.000%, 01/01/41	78,248	0.00	USD 53,035	Federal National Mortgage Association, 3.000%, 01/09/43	48,020	0.00
USD 63,497	Federal National Mortgage Association, 4.000%, 01/02/41	61,427	0.00	USD 383,466	Federal National Mortgage Association, 3.500%, 01/09/43	357,881	0.01
USD 260,391	Federal National Mortgage Association, 4.000%, 01/03/41	251,137	0.01	USD 146,269	Federal National Mortgage Association, 3.500%, 01/09/43	136,783	0.00
USD 11,334	Federal National Mortgage Association, 4.500%, 01/04/41	11,230	0.00	USD 23,052	Federal National Mortgage Association, 3.500%, 01/09/43	21,524	0.00
USD 123,844	Federal National Mortgage Association, 4.500%, 01/05/41	122,744	0.00	USD 23,481	Federal National Mortgage Association, 3.500%, 01/09/43	21,980	0.00
USD 26,872	Federal National Mortgage Association, 3.500%, 01/07/41	25,190	0.00	USD 11,822	Federal National Mortgage Association, 3.500%, 01/09/43	11,071	0.00
USD 26,894	Federal National Mortgage Association, 4.000%, 01/09/41	25,915	0.00	USD 85,597	Federal National Mortgage Association, 4.500%, 01/09/43	84,748	0.00
USD 445,488	Federal National Mortgage Association, 4.500%, 01/01/42	441,395	0.01	USD 39,204	Federal National Mortgage Association, 3.000%, 01/10/43	35,544	0.00
USD 70,684	Federal National Mortgage Association, 3.500%, 01/02/42	66,262	0.00	USD 77,894	Federal National Mortgage Association, 3.500%, 01/10/43	72,917	0.00
USD 252,333	Federal National Mortgage Association, 4.000%, 01/03/42	244,701	0.01	USD 166,325	Federal National Mortgage Association, 4.000%, 01/10/43	160,172	0.00
USD 21,126	Federal National Mortgage Association, 4.000%, 01/04/42	20,313	0.00	USD 17,277	Federal National Mortgage Association, 5.000%, 01/12/43	17,432	0.00
USD 248,057	Federal National Mortgage Association, 5.000%, 01/06/42	251,403	0.01	USD 274,616	Federal National Mortgage Association, 3.500%, 01/01/44	257,071	0.01
USD 181,942	Federal National Mortgage Association, 3.500%, 01/09/42	170,405	0.00	USD 64,910	Federal National Mortgage Association, 4.000%, 01/07/44	62,474	0.00
USD 70,239	Federal National Mortgage Association, 3.500%, 01/09/42	65,785	0.00	USD 137,632	Federal National Mortgage Association, 4.000%, 01/09/44	132,467	0.00
USD 211,379	Federal National Mortgage Association, 3.500%, 01/10/42	197,976	0.00	USD 179,811	Federal National Mortgage Association, 3.500%, 01/10/44	167,843	0.00
USD 403,413	Federal National Mortgage Association, 3.000%, 01/01/43	365,820	0.01	USD 62,247	Federal National Mortgage Association, 4.000%, 01/10/44	59,911	0.00
USD 191,003	Federal National Mortgage Association, 3.500%, 01/01/43	178,892	0.00	USD 19,832	Federal National Mortgage Association, 4.500%, 01/12/44	19,346	0.00
USD 48,745	Federal National Mortgage Association, 3.000%, 01/05/43	44,421	0.00	USD 105,863	Federal National Mortgage Association, 3.500%, 01/01/45	98,817	0.00
USD 143,113	Federal National Mortgage Association, 3.000%, 01/05/43	129,752	0.00	USD 201,923	Federal National Mortgage Association, 3.500%, 01/01/45	188,483	0.00
USD 212,973	Federal National Mortgage Association, 3.000%, 01/06/43	193,090	0.00	USD 198,172	Federal National Mortgage Association, 3.500%, 01/05/45	183,736	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.49% (continued)				Asset Backed Obligations - 10.49% (continued)			
United States (continued)				United States (continued)			
USD 194,406	Federal National Mortgage Association, 4.000%, 01/07/45	186,940	0.00	USD 413,250	Federal National Mortgage Association, 3.500%, 01/04/47	382,514	0.01
USD 272,279	Federal National Mortgage Association, 3.500%, 01/08/45	254,149	0.01	USD 90,651	Federal National Mortgage Association, 4.000%, 01/04/47	86,552	0.00
USD 256,008	Federal National Mortgage Association, 3.500%, 01/08/45	237,359	0.01	USD 265,571	Federal National Mortgage Association, 4.500%, 01/04/47	260,408	0.01
USD 243,625	Federal National Mortgage Association, 3.000%, 01/09/45	219,041	0.01	USD 283,131	Federal National Mortgage Association, 3.500%, 01/05/47	262,113	0.01
USD 160,667	Federal National Mortgage Association, 4.000%, 01/09/45	154,496	0.00	USD 703,892	Federal National Mortgage Association, 4.500%, 01/05/47	694,822	0.01
USD 163,991	Federal National Mortgage Association, 4.000%, 01/09/45	157,693	0.00	USD 222,664	Federal National Mortgage Association, 3.500%, 01/06/47	206,103	0.01
USD 220,849	Federal National Mortgage Association, 4.000%, 01/09/45	212,367	0.01	USD 293,319	Federal National Mortgage Association, 4.000%, 01/07/47	280,057	0.01
USD 64,096	Federal National Mortgage Association, 3.000%, 01/11/45	57,628	0.00	USD 362,972	Federal National Mortgage Association, 4.000%, 01/08/47	346,560	0.01
USD 332,649	Federal National Mortgage Association, 3.000%, 01/11/45	299,083	0.01	USD 366,498	Federal National Mortgage Association, 3.000%, 01/09/47	329,303	0.01
USD 144,628	Federal National Mortgage Association, 3.500%, 01/11/45	134,092	0.00	USD 236,705	Federal National Mortgage Association, 3.500%, 01/09/47	219,100	0.01
USD 1,156,045	Federal National Mortgage Association, 4.000%, 01/12/45	1,111,584	0.02	USD 42,758	Federal National Mortgage Association, 4.000%, 01/09/47	40,825	0.00
USD 1,195,203	Federal National Mortgage Association, 4.000%, 01/03/46	1,149,303	0.02	USD 224,902	Federal National Mortgage Association, 4.500%, 01/09/47	220,529	0.01
USD 154,265	Federal National Mortgage Association, 3.500%, 01/04/46	142,813	0.00	USD 171,876	Federal National Mortgage Association, 3.500%, 01/10/47	159,092	0.00
USD 411,411	Federal National Mortgage Association, 4.000%, 01/04/46	396,191	0.01	USD 901,836	Federal National Mortgage Association, 4.000%, 01/02/48	861,060	0.02
USD 125,679	Federal National Mortgage Association, 3.500%, 01/05/46	116,349	0.00	USD 194,744	Federal National Mortgage Association, 4.000%, 01/07/48	185,777	0.00
USD 401,527	Federal National Mortgage Association, 3.000%, 01/08/46	360,802	0.01	USD 313,564	Federal National Mortgage Association, 4.500%, 01/07/48	307,321	0.01
USD 125,765	Federal National Mortgage Association, 4.000%, 01/08/46	120,160	0.00	USD 309,121	Federal National Mortgage Association, 4.500%, 01/07/48	302,966	0.01
USD 431,161	Federal National Mortgage Association, 3.000%, 01/09/46	387,430	0.01	USD 795,028	Federal National Mortgage Association, 4.500%, 01/07/48	779,200	0.02
USD 274,670	Federal National Mortgage Association, 3.000%, 01/10/46	246,812	0.01	USD 808,253	Federal National Mortgage Association, 3.000%, 01/11/48	726,695	0.02
USD 80,127	Federal National Mortgage Association, 3.000%, 01/11/46	72,000	0.00	USD 635,256	Federal National Mortgage Association, 4.500%, 01/01/49	622,608	0.01
USD 309,586	Federal National Mortgage Association, 3.000%, 01/12/46	278,185	0.01	USD 285,205	Federal National Mortgage Association, 4.000%, 01/03/49	271,488	0.01
USD 191,578	Federal National Mortgage Association, 4.000%, 01/12/46	183,041	0.00	USD 536,408	Federal National Mortgage Association, 3.500%, 01/05/49	493,375	0.01
USD 120,089	Federal National Mortgage Association, 3.000%, 01/01/47	107,909	0.00	USD 1,145,691	Federal National Mortgage Association, 3.500%, 01/08/49	1,053,778	0.02
USD 343,255	Federal National Mortgage Association, 3.000%, 01/01/47	308,440	0.01	USD 647,697	Federal National Mortgage Association, 5.000%, 01/08/49	647,840	0.01
USD 1,906,828	Federal National Mortgage Association, 3.000%, 01/01/47	1,713,426	0.04	USD 1,118,744	Federal National Mortgage Association, 5.000%, 01/10/49	1,118,991	0.02
USD 1,939,470	Federal National Mortgage Association, 3.000%, 01/02/47	1,742,756	0.04	USD 1,109,853	Federal National Mortgage Association, 3.000%, 01/11/49	986,612	0.02
USD 2,805,191	Federal National Mortgage Association, 3.500%, 01/02/47	2,629,917	0.05	USD 2,146,318	Federal National Mortgage Association, 3.000%, 01/01/50	1,907,985	0.04
USD 174,121	Federal National Mortgage Association, 4.000%, 01/02/47	167,434	0.00	USD 16,671,653	Federal National Mortgage Association, 2.000%, 01/10/51	13,594,787	0.27
USD 106,850	Federal National Mortgage Association, 3.500%, 01/03/47	98,917	0.00	USD 1,057,076	Federal National Mortgage Association, 2.500%, perpetual	986,024	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.49% (continued)				Asset Backed Obligations - 10.49% (continued)			
United States (continued)				United States (continued)			
USD 782,561	Federal National Mortgage Association, 2.500%, perpetual	729,960	0.02	USD 3,573,706	Federal National Mortgage Association, 3.000%, perpetual	3,148,163	0.06
USD 3,922,652	Federal National Mortgage Association, 2.500%, perpetual	3,608,211	0.07	USD 393,911	Federal National Mortgage Association, 3.500%, perpetual	358,887	0.01
USD 1,654,674	Federal National Mortgage Association, 2.000%, perpetual	1,478,500	0.03	USD 2,361,980	Federal National Mortgage Association, 2.500%, perpetual	2,003,358	0.04
USD 8,151,481	Federal National Mortgage Association, 2.000%, perpetual	7,279,868	0.15	USD 3,027,871	Federal National Mortgage Association, 3.000%, perpetual	2,720,765	0.06
USD 1,863,208	Federal National Mortgage Association, 2.500%, perpetual	1,709,814	0.04	USD 14,266,746	Federal National Mortgage Association, 2.500%, perpetual	12,131,874	0.24
USD 1,409,942	Federal National Mortgage Association, 2.000%, perpetual	1,256,840	0.03	USD 6,515,674	Federal National Mortgage Association, 2.500%, perpetual	5,521,380	0.11
USD 485,034	Federal National Mortgage Association, 2.500%, perpetual	422,436	0.01	USD 9,516,112	Federal National Mortgage Association, 3.000%, perpetual	8,367,241	0.17
USD 4,627,017	Federal National Mortgage Association, 2.000%, perpetual	3,896,109	0.08	USD 3,874,634	Federal National Mortgage Association, 3.000%, perpetual	3,404,864	0.07
USD 1,203,725	Federal National Mortgage Association, 4.000%, perpetual	1,158,550	0.02	USD 5,816,701	Federal National Mortgage Association, 3.500%, perpetual	5,285,909	0.11
USD 804,650	Federal National Mortgage Association, 3.500%, perpetual	753,629	0.02	USD 237,286	Federal National Mortgage Association Pool AS6730, 3.500%, 01/02/46	219,671	0.01
USD 254,793	Federal National Mortgage Association, 4.000%, perpetual	243,062	0.01	USD 505,773	Federal National Mortgage Association Pool BC0326, 3.500%, 01/12/45	468,929	0.01
USD 1,174,725	Federal National Mortgage Association, 4.000%, perpetual	1,121,609	0.02	USD 613,695	Federal National Mortgage Association Pool BD2446, 3.000%, 01/01/47	551,450	0.01
USD 831,944	Federal National Mortgage Association, 4.000%, perpetual	794,328	0.02	USD 6,912,695	Federal National Mortgage Association POOL FS2160, 3.500%, perpetual	6,289,576	0.13
USD 983,555	Federal National Mortgage Association, 3.500%, perpetual	904,649	0.02	USD 253,564	Federal National Mortgage Association Pool MA3182, 3.500%, 01/11/47	234,705	0.01
USD 3,480,888	Federal National Mortgage Association, 3.000%, perpetual	3,094,361	0.06	USD 701,354	Federal National Mortgage Association Pool Ma3333, 4.000%, 01/04/48	669,061	0.01
USD 9,175,769	Federal National Mortgage Association, 2.500%, perpetual	7,850,989	0.16	USD 272,577	Federal National Mortgage Association Pool MA3415, 4.000%, 01/07/48	260,027	0.01
USD 1,403,516	Federal National Mortgage Association, 3.000%, perpetual	1,247,301	0.03	USD 592,146	Federal National Mortgage Association Pool Ma3443, 4.000%, 01/08/48	564,881	0.01
USD 4,203,794	Federal National Mortgage Association, 3.000%, perpetual	3,734,273	0.08	USD 560,006	Federal National Mortgage Association Pool MA3693, 4.000%, 01/07/49	533,073	0.01
USD 6,300,549	Federal National Mortgage Association, 2.500%, perpetual	5,386,981	0.11	USD 5,672,995	Federal National Mortgage Association Pool Ma4511, 2.000%, perpetual	4,624,729	0.09
USD 7,618,580	Federal National Mortgage Association, 2.500%, perpetual	6,511,537	0.13	USD 2,887,849	Federal National Mortgage Association Pool BK8390, 2.000%, perpetual	2,362,669	0.05
USD 3,295,013	Federal National Mortgage Association, 2.000%, perpetual	2,700,298	0.06	USD 783,337	Federal National Mortgage Association Pool BQ8120, 2.000%, perpetual	699,577	0.01
USD 6,959,193	Federal National Mortgage Association, 2.500%, perpetual	5,943,649	0.12	USD 932,533	Federal National Mortgage Association Pool CA2631, 4.000%, perpetual	889,596	0.02
USD 7,432,684	Federal National Mortgage Association, 2.000%, perpetual	6,111,221	0.12				
USD 4,414,600	Federal National Mortgage Association, 2.500%, perpetual	3,757,688	0.08				
USD 14,738	Federal National Mortgage Association, 3.000%, perpetual	13,001	0.00				
USD 5,419,294	Federal National Mortgage Association, 2.500%, perpetual	4,607,412	0.09				
USD 7,697,199	Federal National Mortgage Association, 1.500%, perpetual	5,944,776	0.12				
USD 6,581,224	Federal National Mortgage Association, 2.500%, perpetual	5,595,269	0.11				
USD 11,198,920	Federal National Mortgage Association, 2.000%, perpetual	9,136,522	0.18				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,617,705	Federal National Mortgage Association Pool FM5035, 4.000%, perpetual	1,543,220	0.03	USD 21,946	Freddie Mac Gold Pool, 4.000%, 01/04/26	21,510	0.00
USD 1,222,166	Federal National Mortgage Association Pool FM5467, 2.000%, perpetual	1,092,041	0.02	USD 53,393	Freddie Mac Gold Pool, 4.500%, 01/05/26	53,389	0.00
USD 2,859,458	Federal National Mortgage Association Pool FM5866, 3.500%, perpetual	2,646,786	0.05	USD 10,547	Freddie Mac Gold Pool, 3.000%, 01/09/26	10,188	0.00
USD 1,187,175	Federal National Mortgage Association Pool FM6246, 4.000%, perpetual	1,150,455	0.02	USD 23,631	Freddie Mac Gold Pool, 3.000%, 01/01/27	22,769	0.00
USD 3,146,978	Federal National Mortgage Association Pool FM6559, 2.000%, perpetual	2,578,005	0.05	USD 11,379	Freddie Mac Gold Pool, 3.000%, 01/03/27	10,988	0.00
USD 626,177	Federal National Mortgage Association Pool FM6571, 4.000%, perpetual	603,922	0.01	USD 50,519	Freddie Mac Gold Pool, 3.000%, 01/03/27	48,749	0.00
USD 4,833,473	Federal National Mortgage Association Pool MA4255, 2.000%, perpetual	3,959,582	0.08	USD 123,554	Freddie Mac Gold Pool, 3.000%, 01/12/27	119,173	0.00
USD 2,910,761	Federal National Mortgage Association Pool MA4261, 2.000%, perpetual	2,600,850	0.05	USD 28,244	Freddie Mac Gold Pool, 2.500%, 01/08/28	26,732	0.00
USD 7,220,579	Federal National Mortgage Association Pool MA4281, 2.000%, perpetual	5,908,778	0.12	USD 304,526	Freddie Mac Gold Pool, 2.500%, 01/08/28	290,412	0.01
USD 5,292,593	Federal National Mortgage Association Pool MA4305, 2.000%, perpetual	4,329,416	0.09	USD 152,073	Freddie Mac Gold Pool, 2.500%, 01/09/28	145,025	0.00
USD 18,971,715	Federal National Mortgage Association Pool MA4325, 2.000%, perpetual	15,513,236	0.31	USD 64,625	Freddie Mac Gold Pool, 3.500%, 01/09/28	62,548	0.00
USD 4,315,381	Federal National Mortgage Association Pool MA4364, 2.000%, perpetual	3,639,790	0.07	USD 20,899	Freddie Mac Gold Pool, 3.000%, 01/01/29	20,089	0.00
USD 4,696,576	Federal National Mortgage Association Pool MA4379, 2.500%, perpetual	4,000,075	0.08	USD 12,003	Freddie Mac Gold Pool, 3.000%, 01/01/29	11,519	0.00
USD 351	Freddie Mac Gold Pool, 4.000%, 01/05/23	350	0.00	USD 70,898	Freddie Mac Gold Pool, 3.000%, 01/02/29	68,445	0.00
USD 257	Freddie Mac Gold Pool, 5.000%, 01/05/23	259	0.00	USD 96,630	Freddie Mac Gold Pool, 3.000%, 01/03/29	92,659	0.00
USD 1,930	Freddie Mac Gold Pool, 4.500%, 01/03/24	1,929	0.00	USD 1,192	Freddie Mac Gold Pool, 5.000%, 01/04/29	1,200	0.00
USD 1,691	Freddie Mac Gold Pool, 4.000%, 01/06/24	1,654	0.00	USD 68,261	Freddie Mac Gold Pool, 3.500%, 01/09/29	65,985	0.00
USD 268	Freddie Mac Gold Pool, 4.000%, 01/08/24	262	0.00	USD 73,880	Freddie Mac Gold Pool, 2.500%, 01/10/29	69,489	0.00
USD 249	Freddie Mac Gold Pool, 4.500%, 01/09/24	249	0.00	USD 29,254	Freddie Mac Gold Pool, 3.500%, 01/12/29	28,231	0.00
USD 38,137	Freddie Mac Gold Pool, 4.000%, 01/07/25	37,285	0.00	USD 136,016	Freddie Mac Gold Pool, 3.500%, 01/02/30	132,431	0.00
USD 19,592	Freddie Mac Gold Pool, 4.000%, 01/09/25	19,152	0.00	USD 195,227	Freddie Mac Gold Pool, 2.500%, 01/01/31	183,136	0.00
USD 11,236	Freddie Mac Gold Pool, 4.000%, 01/04/26	10,985	0.00	USD 535	Freddie Mac Gold Pool, 6.500%, 01/01/32	553	0.00
USD 11,803	Freddie Mac Gold Pool, 4.000%, 01/04/26	11,562	0.00	USD 6,435	Freddie Mac Gold Pool, 5.500%, 01/02/32	6,476	0.00
				USD 6,373	Freddie Mac Gold Pool, 6.500%, 01/03/32	6,567	0.00
				USD 3,691	Freddie Mac Gold Pool, 6.500%, 01/08/32	3,788	0.00
				USD 509,820	Freddie Mac Gold Pool, 3.500%, 01/06/33	493,491	0.01
				USD 28,619	Freddie Mac Gold Pool, 5.500%, 01/06/33	29,225	0.00
				USD 2,357	Freddie Mac Gold Pool, 5.000%, 01/08/33	2,412	0.00
				USD 12,248	Freddie Mac Gold Pool, 5.500%, 01/08/33	12,508	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 282,679	Freddie Mac Gold Pool, 3.500%, 01/09/33	273,625	0.01	USD 10,629	Freddie Mac Gold Pool, 7.000%, 01/08/37	11,136	0.00
USD 531	Freddie Mac Gold Pool, 5.500%, 01/09/33	542	0.00	USD 902	Freddie Mac Gold Pool, 5.500%, 01/11/37	929	0.00
USD 5,665	Freddie Mac Gold Pool, 5.000%, 01/10/33	5,796	0.00	USD 35,978	Freddie Mac Gold Pool, 6.000%, 01/12/37	37,271	0.00
USD 25,281	Freddie Mac Gold Pool, 5.000%, 01/11/33	25,777	0.00	USD 28,067	Freddie Mac Gold Pool, 5.500%, 01/01/38	28,928	0.00
USD 1,874	Freddie Mac Gold Pool, 5.500%, 01/11/33	1,885	0.00	USD 8,537	Freddie Mac Gold Pool, 5.000%, 01/02/38	8,643	0.00
USD 984	Freddie Mac Gold Pool, 5.500%, 01/02/34	989	0.00	USD 1,184	Freddie Mac Gold Pool, 5.000%, 01/04/38	1,199	0.00
USD 3,661	Freddie Mac Gold Pool, 5.500%, 01/03/34	3,754	0.00	USD 26,983	Freddie Mac Gold Pool, 4.500%, 01/06/38	26,667	0.00
USD 6,938	Freddie Mac Gold Pool, 5.000%, 01/05/34	7,074	0.00	USD 1,810	Freddie Mac Gold Pool, 5.500%, 01/07/38	1,866	0.00
USD 452	Freddie Mac Gold Pool, 5.000%, 01/12/34	455	0.00	USD 1,720	Freddie Mac Gold Pool, 4.500%, 01/09/38	1,707	0.00
USD 5,546	Freddie Mac Gold Pool, 5.500%, 01/12/34	5,670	0.00	USD 13,485	Freddie Mac Gold Pool, 5.500%, 01/11/38	13,594	0.00
USD 4,949	Freddie Mac Gold Pool, 5.500%, 01/02/35	5,124	0.00	USD 266,122	Freddie Mac Gold Pool, 5.500%, 01/11/38	274,330	0.01
USD 21,899	Freddie Mac Gold Pool, 6.000%, 01/05/35	22,924	0.00	USD 106,786	Freddie Mac Gold Pool, 5.000%, 01/01/39	108,117	0.00
USD 16,191	Freddie Mac Gold Pool, 5.500%, 01/07/35	16,614	0.00	USD 34,017	Freddie Mac Gold Pool, 4.500%, 01/02/39	33,745	0.00
USD 6,272	Freddie Mac Gold Pool, 5.000%, 01/09/35	6,321	0.00	USD 3,791	Freddie Mac Gold Pool, 4.500%, 01/02/39	3,763	0.00
USD 8,322	Freddie Mac Gold Pool, 5.000%, 01/10/35	8,386	0.00	USD 12,082	Freddie Mac Gold Pool, 4.500%, 01/02/39	11,991	0.00
USD 1,853	Freddie Mac Gold Pool, 5.500%, 01/12/35	1,862	0.00	USD 564	Freddie Mac Gold Pool, 4.500%, 01/03/39	555	0.00
USD 2,818	Freddie Mac Gold Pool, 6.000%, 01/01/36	2,871	0.00	USD 17,431	Freddie Mac Gold Pool, 5.000%, 01/03/39	17,648	0.00
USD 8,081	Freddie Mac Gold Pool, 5.500%, 01/02/36	8,292	0.00	USD 54,096	Freddie Mac Gold Pool, 4.500%, 01/04/39	53,701	0.00
USD 5,308	Freddie Mac Gold Pool, 5.500%, 01/04/36	5,510	0.00	USD 6,907	Freddie Mac Gold Pool, 4.000%, 01/05/39	6,701	0.00
USD 8,249	Freddie Mac Gold Pool, 4.500%, 01/05/36	8,152	0.00	USD 3,498	Freddie Mac Gold Pool, 4.500%, 01/06/39	3,475	0.00
USD 45,314	Freddie Mac Gold Pool, 5.000%, 01/03/37	45,657	0.00	USD 12,736	Freddie Mac Gold Pool, 4.500%, 01/06/39	12,638	0.00
USD 6,482	Freddie Mac Gold Pool, 5.500%, 01/03/37	6,681	0.00	USD 75,863	Freddie Mac Gold Pool, 4.000%, 01/07/39	73,282	0.00
USD 7,389	Freddie Mac Gold Pool, 4.500%, 01/04/37	7,258	0.00	USD 2,116	Freddie Mac Gold Pool, 6.000%, 01/07/39	2,199	0.00
USD 4,173	Freddie Mac Gold Pool, 5.500%, 01/04/37	4,266	0.00	USD 4,047	Freddie Mac Gold Pool, 4.500%, 01/09/39	3,965	0.00
USD 3,861	Freddie Mac Gold Pool, 5.500%, 01/04/37	3,980	0.00	USD 25,894	Freddie Mac Gold Pool, 4.500%, 01/10/39	25,725	0.00
USD 520,536	Freddie Mac Gold Pool, 4.000%, 01/05/37	502,393	0.01	USD 42,341	Freddie Mac Gold Pool, 4.500%, 01/10/39	42,014	0.00
USD 16,243	Freddie Mac Gold Pool, 5.000%, 01/06/37	16,620	0.00	USD 10,259	Freddie Mac Gold Pool, 4.500%, 01/12/39	10,179	0.00
USD 1,296	Freddie Mac Gold Pool, 5.000%, 01/07/37	1,326	0.00	USD 76,128	Freddie Mac Gold Pool, 4.500%, 01/01/40	75,620	0.00
USD 1,121	Freddie Mac Gold Pool, 5.500%, 01/07/37	1,148	0.00	USD 7,039	Freddie Mac Gold Pool, 4.500%, 01/02/40	6,983	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 7,694	Freddie Mac Gold Pool, 4.500%, 01/04/40	7,634	0.00	USD 170,929	Freddie Mac Gold Pool, 3.000%, 01/09/43	155,126	0.00
USD 10,724	Freddie Mac Gold Pool, 6.000%, 01/04/40	11,263	0.00	USD 101,360	Freddie Mac Gold Pool, 3.000%, 01/09/43	91,811	0.00
USD 71,019	Freddie Mac Gold Pool, 5.500%, 01/05/40	73,773	0.00	USD 226,200	Freddie Mac Gold Pool, 3.500%, 01/09/43	211,954	0.01
USD 57,968	Freddie Mac Gold Pool, 6.000%, 01/05/40	60,837	0.00	USD 572,499	Freddie Mac Gold Pool, 3.000%, 01/10/43	519,569	0.01
USD 97,674	Freddie Mac Gold Pool, 4.500%, 01/06/40	97,036	0.00	USD 26,377	Freddie Mac Gold Pool, 4.500%, 01/10/43	26,142	0.00
USD 27,346	Freddie Mac Gold Pool, 5.000%, 01/06/40	27,711	0.00	USD 18,649	Freddie Mac Gold Pool, 4.500%, 01/10/43	18,658	0.00
USD 53,561	Freddie Mac Gold Pool, 4.500%, 01/07/40	53,137	0.00	USD 3,893	Freddie Mac Gold Pool, 4.500%, 01/12/43	3,832	0.00
USD 904	Freddie Mac Gold Pool, 5.000%, 01/08/40	917	0.00	USD 6,255	Freddie Mac Gold Pool, 4.500%, 01/12/43	6,215	0.00
USD 58,049	Freddie Mac Gold Pool, 4.000%, 01/10/40	56,210	0.00	USD 79,650	Freddie Mac Gold Pool, 4.500%, 01/03/44	78,849	0.00
USD 57,665	Freddie Mac Gold Pool, 4.500%, 01/11/40	57,288	0.00	USD 52,202	Freddie Mac Gold Pool, 4.000%, 01/05/44	50,291	0.00
USD 7,355	Freddie Mac Gold Pool, 4.000%, 01/01/41	7,080	0.00	USD 209,592	Freddie Mac Gold Pool, 4.000%, 01/05/44	201,921	0.00
USD 59,356	Freddie Mac Gold Pool, 4.000%, 01/02/41	57,500	0.00	USD 93,671	Freddie Mac Gold Pool, 3.500%, 01/06/44	87,522	0.00
USD 59,177	Freddie Mac Gold Pool, 4.000%, 01/04/41	57,443	0.00	USD 109,009	Freddie Mac Gold Pool, 3.500%, 01/08/44	101,853	0.00
USD 185,821	Freddie Mac Gold Pool, 5.000%, 01/04/41	188,541	0.00	USD 151,158	Freddie Mac Gold Pool, 3.500%, 01/11/44	141,236	0.00
USD 23,904	Freddie Mac Gold Pool, 4.500%, 01/05/41	23,707	0.00	USD 176,787	Freddie Mac Gold Pool, 4.000%, 01/12/44	170,317	0.00
USD 129,805	Freddie Mac Gold Pool, 4.500%, 01/06/41	128,024	0.00	USD 119,900	Freddie Mac Gold Pool, 3.500%, 01/01/45	112,030	0.00
USD 71,187	Freddie Mac Gold Pool, 5.000%, 01/07/41	72,229	0.00	USD 185,607	Freddie Mac Gold Pool, 3.500%, 01/02/45	173,424	0.00
USD 20,381	Freddie Mac Gold Pool, 4.000%, 01/08/41	19,619	0.00	USD 173,903	Freddie Mac Gold Pool, 4.000%, 01/04/45	167,389	0.00
USD 84,974	Freddie Mac Gold Pool, 4.500%, 01/09/41	84,276	0.00	USD 243,188	Freddie Mac Gold Pool, 3.500%, 01/07/45	227,638	0.01
USD 179,005	Freddie Mac Gold Pool, 4.000%, 01/04/42	172,813	0.00	USD 297,940	Freddie Mac Gold Pool, 3.500%, 01/07/45	276,505	0.01
USD 24,664	Freddie Mac Gold Pool, 3.500%, 01/07/42	23,123	0.00	USD 64,255	Freddie Mac Gold Pool, 3.500%, 01/10/45	59,632	0.00
USD 240,240	Freddie Mac Gold Pool, 3.500%, 01/10/42	225,227	0.01	USD 220,298	Freddie Mac Gold Pool, 4.000%, 01/10/45	212,046	0.01
USD 165,802	Freddie Mac Gold Pool, 3.000%, 01/03/43	150,473	0.00	USD 239,946	Freddie Mac Gold Pool, 3.500%, 01/12/45	224,604	0.01
USD 14,623	Freddie Mac Gold Pool, 3.000%, 01/03/43	13,342	0.00	USD 159,218	Freddie Mac Gold Pool, 4.000%, 01/12/45	153,254	0.00
USD 211,316	Freddie Mac Gold Pool, 3.500%, 01/04/43	198,006	0.00	USD 157,771	Freddie Mac Gold Pool, 3.500%, 01/06/46	146,206	0.00
USD 685,330	Freddie Mac Gold Pool, 3.000%, 01/07/43	621,968	0.01	USD 442,797	Freddie Mac Gold Pool, 3.000%, 01/10/46	398,284	0.01
USD 19,501	Freddie Mac Gold Pool, 3.000%, 01/08/43	17,698	0.00	USD 381,171	Freddie Mac Gold Pool, 3.500%, 01/02/47	353,229	0.01
USD 132,557	Freddie Mac Gold Pool, 3.000%, 01/08/43	120,302	0.00	USD 209,910	Freddie Mac Gold Pool, 4.000%, 01/06/47	200,610	0.00
USD 184,543	Freddie Mac Gold Pool, 3.500%, 01/08/43	172,919	0.00	USD 68,230	Freddie Mac Gold Pool, 3.500%, 01/08/47	63,216	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 170,036	Freddie Mac Gold Pool, 4.000%, 01/08/47	162,503	0.00	USD 7,872,260	Freddie Mac Pool, 2.000%, perpetual	6,422,318	0.13
USD 236,425	Freddie Mac Gold Pool, 4.000%, 01/09/47	225,951	0.01	USD 5,353,096	Freddie Mac Pool, 2.500%, perpetual	4,548,438	0.09
USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26	959,908	0.02	USD 4,669,686	Freddie Mac Pool, 2.500%, perpetual	3,965,400	0.08
USD 1,839,343	Freddie Mac Pool, 1.500%, 01/01/37	1,596,148	0.03	USD 265	Ginnie Mae I Pool, 6.000%, 15/01/29	272	0.00
USD 15,578,181	Freddie Mac Pool, 2.000%, 01/03/37	12,910,269	0.26	USD 100	Ginnie Mae I Pool, 7.000%, 15/07/31	106	0.00
USD 242,228	Freddie Mac Pool, 3.000%, 01/07/37	223,212	0.01	USD 15,678	Ginnie Mae I Pool, 6.000%, 15/02/32	16,104	0.00
USD 2,942,461	Freddie Mac Pool, 3.500%, 01/06/47	2,728,086	0.06	USD 4,051	Ginnie Mae I Pool, 6.000%, 15/04/32	4,262	0.00
USD 1,054,407	Freddie Mac Pool, 3.000%, 01/10/49	937,316	0.02	USD 23,210	Ginnie Mae I Pool, 7.000%, 15/07/32	23,228	0.00
USD 780,766	Freddie Mac Pool, 3.000%, perpetual	739,957	0.02	USD 280	Ginnie Mae I Pool, 5.500%, 15/10/32	285	0.00
USD 3,877,482	Freddie Mac Pool, 2.000%, perpetual	3,462,811	0.07	USD 9,971	Ginnie Mae I Pool, 6.000%, 15/10/32	10,239	0.00
USD 1,856,162	Freddie Mac Pool, 2.500%, perpetual	1,704,665	0.04	USD 4,006	Ginnie Mae I Pool, 7.000%, 15/11/32	4,224	0.00
USD 3,633,117	Freddie Mac Pool, 1.500%, perpetual	3,152,752	0.06	USD 243	Ginnie Mae I Pool, 5.500%, 15/05/33	256	0.00
USD 3,091,003	Freddie Mac Pool, 3.000%, perpetual	2,843,077	0.06	USD 234	Ginnie Mae I Pool, 5.500%, 15/05/33	245	0.00
USD 1,100,050	Freddie Mac Pool, 2.500%, perpetual	958,032	0.02	USD 13,286	Ginnie Mae I Pool, 5.500%, 15/07/33	13,923	0.00
USD 829,936	Freddie Mac Pool, 3.000%, perpetual	746,200	0.02	USD 169	Ginnie Mae I Pool, 6.000%, 15/07/33	173	0.00
USD 1,193,938	Freddie Mac Pool, 3.500%, perpetual	1,098,101	0.02	USD 4,158	Ginnie Mae I Pool, 6.000%, 15/07/33	4,266	0.00
USD 1,656,399	Freddie Mac Pool, 2.500%, perpetual	1,417,254	0.03	USD 18,413	Ginnie Mae I Pool, 6.000%, 15/09/33	19,337	0.00
USD 1,886,429	Freddie Mac Pool, 2.500%, perpetual	1,612,317	0.03	USD 5,969	Ginnie Mae I Pool, 5.500%, 15/02/34	6,056	0.00
USD 3,295,709	Freddie Mac Pool, 2.000%, perpetual	2,700,871	0.06	USD 3,542	Ginnie Mae I Pool, 5.500%, 15/04/34	3,711	0.00
USD 2,398,913	Freddie Mac Pool, 2.000%, perpetual	1,965,192	0.04	USD 20,721	Ginnie Mae I Pool, 5.000%, 15/06/34	21,154	0.00
USD 3,743,230	Freddie Mac Pool, 2.000%, perpetual	3,055,667	0.06	USD 3,682	Ginnie Mae I Pool, 5.000%, 15/08/35	3,714	0.00
USD 6,200,408	Freddie Mac Pool, 1.500%, perpetual	4,792,015	0.10	USD 1,258	Ginnie Mae I Pool, 6.000%, 15/06/36	1,321	0.00
USD 7,733,275	Freddie Mac Pool, 2.500%, perpetual	6,555,151	0.13	USD 2,844	Ginnie Mae I Pool, 6.000%, 15/08/36	2,943	0.00
USD 1,537,305	Freddie Mac Pool, 3.000%, perpetual	1,357,625	0.03	USD 47,033	Ginnie Mae I Pool, 6.000%, 15/01/37	49,605	0.00
USD 5,262,451	Freddie Mac Pool, 2.500%, perpetual	4,476,728	0.09	USD 188	Ginnie Mae I Pool, 5.500%, 15/04/37	191	0.00
USD 4,578,661	Freddie Mac Pool, 2.000%, perpetual	3,738,191	0.08	USD 670	Ginnie Mae I Pool, 5.500%, 15/08/37	689	0.00
USD 4,400,541	Freddie Mac Pool, 2.500%, perpetual	3,741,287	0.08	USD 27,543	Ginnie Mae I Pool, 6.000%, 15/12/37	28,910	0.00
USD 1,930,774	Freddie Mac Pool, 1.500%, perpetual	1,491,416	0.03	USD 25,522	Ginnie Mae I Pool, 5.500%, 15/01/38	26,534	0.00
				USD 12,130	Ginnie Mae I Pool, 5.500%, 15/02/38	12,620	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 9,051	Ginnie Mae I Pool, 5.000%, 15/03/38	9,166	0.00	USD 37,050	Ginnie Mae I Pool, 4.500%, 15/07/40	36,850	0.00
USD 41,674	Ginnie Mae I Pool, 5.500%, 15/04/38	43,224	0.00	USD 25,220	Ginnie Mae I Pool, 4.000%, 15/08/40	24,516	0.00
USD 44,374	Ginnie Mae I Pool, 5.000%, 15/06/38	45,462	0.00	USD 20,015	Ginnie Mae I Pool, 4.000%, 15/01/41	19,209	0.00
USD 23,510	Ginnie Mae I Pool, 5.500%, 15/06/38	24,304	0.00	USD 50,390	Ginnie Mae I Pool, 4.500%, 15/01/41	49,884	0.00
USD 28,942	Ginnie Mae I Pool, 5.500%, 15/07/38	30,035	0.00	USD 95,463	Ginnie Mae I Pool, 6.000%, 15/03/41	100,713	0.00
USD 7,634	Ginnie Mae I Pool, 5.000%, 15/08/38	7,683	0.00	USD 57,313	Ginnie Mae I Pool, 4.500%, 15/06/41	57,075	0.00
USD 36,347	Ginnie Mae I Pool, 5.500%, 15/11/38	37,629	0.00	USD 23,137	Ginnie Mae I Pool, 4.500%, 15/07/41	22,990	0.00
USD 17,012	Ginnie Mae I Pool, 5.500%, 15/12/38	17,720	0.00	USD 15,976	Ginnie Mae I Pool, 4.500%, 15/07/41	15,875	0.00
USD 37,935	Ginnie Mae I Pool, 4.500%, 15/01/39	37,730	0.00	USD 72,687	Ginnie Mae I Pool, 4.500%, 15/07/41	72,300	0.00
USD 41,694	Ginnie Mae I Pool, 5.500%, 15/01/39	43,008	0.00	USD 33,014	Ginnie Mae I Pool, 4.500%, 15/10/41	32,340	0.00
USD 5,841	Ginnie Mae I Pool, 5.500%, 15/01/39	6,048	0.00	USD 138,858	Ginnie Mae I Pool, 3.500%, 15/02/42	130,353	0.00
USD 1,067	Ginnie Mae I Pool, 4.500%, 15/03/39	1,060	0.00	USD 325,802	Ginnie Mae I Pool, 3.000%, 15/05/42	295,218	0.01
USD 66,297	Ginnie Mae I Pool, 5.000%, 15/03/39	67,529	0.00	USD 39,111	Ginnie Mae I Pool, 3.500%, 15/06/42	36,715	0.00
USD 15,198	Ginnie Mae I Pool, 4.500%, 15/04/39	15,133	0.00	USD 22,063	Ginnie Mae I Pool, 3.500%, 15/07/42	20,712	0.00
USD 175,139	Ginnie Mae I Pool, 5.000%, 15/04/39	178,759	0.00	USD 31,251	Ginnie Mae I Pool, 3.500%, 15/04/43	29,303	0.00
USD 1,108	Ginnie Mae I Pool, 4.500%, 15/05/39	1,102	0.00	USD 121,581	Ginnie Mae I Pool, 3.000%, 15/07/43	111,463	0.00
USD 18,431	Ginnie Mae I Pool, 4.500%, 15/07/39	18,352	0.00	USD 172,114	Ginnie Mae I Pool, 4.000%, 15/07/44	165,868	0.00
USD 13,116	Ginnie Mae I Pool, 5.000%, 15/08/39	13,372	0.00	USD 98,427	Ginnie Mae I Pool, 4.000%, 15/05/45	94,830	0.00
USD 29,396	Ginnie Mae I Pool, 4.500%, 15/10/39	29,040	0.00	USD 214,303	Ginnie Mae II Pool, 4.000%, 20/01/41	209,174	0.01
USD 995	Ginnie Mae I Pool, 4.500%, 15/10/39	991	0.00	USD 38,349	Ginnie Mae II Pool, 4.500%, 20/04/41	38,327	0.00
USD 49,106	Ginnie Mae I Pool, 4.500%, 15/12/39	48,893	0.00	USD 27,536	Ginnie Mae II Pool, 5.000%, 20/06/41	28,027	0.00
USD 29,977	Ginnie Mae I Pool, 5.000%, 15/02/40	30,088	0.00	USD 59,444	Ginnie Mae II Pool, 4.000%, 20/11/41	57,982	0.00
USD 95,807	Ginnie Mae I Pool, 5.000%, 15/02/40	97,916	0.00	USD 73,336	Ginnie Mae II Pool, 4.000%, 20/04/42	71,497	0.00
USD 38,543	Ginnie Mae I Pool, 5.000%, 15/04/40	39,344	0.00	USD 1,046,170	Ginnie Mae II Pool, 3.500%, 20/05/42	985,489	0.02
USD 16,135	Ginnie Mae I Pool, 4.500%, 15/05/40	16,004	0.00	USD 29,414	Ginnie Mae II Pool, 4.000%, 20/07/42	28,676	0.00
USD 10,954	Ginnie Mae I Pool, 4.500%, 15/07/40	10,885	0.00	USD 79,141	Ginnie Mae II Pool, 3.000%, 20/08/42	71,982	0.00
USD 22,347	Ginnie Mae I Pool, 4.500%, 15/07/40	22,076	0.00	USD 73,536	Ginnie Mae II Pool, 3.500%, 20/10/42	69,271	0.00
USD 66,485	Ginnie Mae I Pool, 4.500%, 15/07/40	65,946	0.00	USD 81,961	Ginnie Mae II Pool, 3.000%, 20/12/42	74,547	0.00
USD 32,098	Ginnie Mae I Pool, 4.500%, 15/07/40	31,961	0.00	USD 360,889	Ginnie Mae II Pool, 3.000%, 20/01/43	328,243	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Asset Backed Obligations - 10.49% <i>(continued)</i>				Asset Backed Obligations - 10.49% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 69,301	Ginnie Mae II Pool, 3.500%, 20/02/43	65,282	0.00	USD 311,887	Ginnie Mae II Pool, 3.500%, 20/04/45	293,139	0.01
USD 101,504	Ginnie Mae II Pool, 3.000%, 20/03/43	92,296	0.00	USD 180,033	Ginnie Mae II Pool, 3.000%, 20/06/45	163,175	0.00
USD 371,039	Ginnie Mae II Pool, 3.000%, 20/03/43	337,382	0.01	USD 248,572	Ginnie Mae II Pool, 3.500%, 20/06/45	233,630	0.01
USD 138,286	Ginnie Mae II Pool, 3.500%, 20/03/43	130,254	0.00	USD 321,144	Ginnie Mae II Pool, 3.000%, 20/07/45	291,073	0.01
USD 319,029	Ginnie Mae II Pool, 3.500%, 20/05/43	300,500	0.01	USD 2,096,540	Ginnie Mae II Pool, 3.500%, 20/06/46	1,967,039	0.04
USD 362,148	Ginnie Mae II Pool, 4.000%, 20/05/43	349,218	0.01	USD 222,881	Ginnie Mae II Pool, 3.000%, 20/10/46	201,999	0.00
USD 318,638	Ginnie Mae II Pool, 3.000%, 20/06/43	289,735	0.01	USD 754,402	Ginnie Mae II Pool, 3.500%, 20/10/46	707,803	0.02
USD 288,284	Ginnie Mae II Pool, 3.500%, 20/06/43	271,541	0.01	USD 453,467	Ginnie Mae II Pool, 3.000%, 20/11/46	411,413	0.01
USD 25,061	Ginnie Mae II Pool, 5.000%, 20/07/43	25,529	0.00	USD 158,297	Ginnie Mae II Pool, 3.000%, 20/01/47	143,466	0.00
USD 40,972	Ginnie Mae II Pool, 4.000%, 20/08/43	39,865	0.00	USD 365,564	Ginnie Mae II Pool, 3.500%, 20/01/47	342,984	0.01
USD 180,855	Ginnie Mae II Pool, 3.500%, 20/09/43	170,351	0.00	USD 383,019	Ginnie Mae II Pool, 4.500%, 20/02/47	380,804	0.01
USD 25,210	Ginnie Mae II Pool, 4.500%, 20/10/43	25,147	0.00	USD 163,898	Ginnie Mae II Pool, 4.000%, 20/03/47	158,153	0.00
USD 49,786	Ginnie Mae II Pool, 4.500%, 20/11/43	49,662	0.00	USD 262,826	Ginnie Mae II Pool, 3.500%, 20/07/47	245,476	0.01
USD 50,434	Ginnie Mae II Pool, 4.500%, 20/01/44	50,308	0.00	USD 1,259,342	Ginnie Mae II Pool, 3.000%, 20/08/47	1,141,219	0.02
USD 88,991	Ginnie Mae II Pool, 4.000%, 20/02/44	86,586	0.00	USD 338,984	Ginnie Mae II Pool, 3.500%, 20/08/47	316,606	0.01
USD 19,059	Ginnie Mae II Pool, 4.000%, 20/03/44	18,415	0.00	USD 322,167	Ginnie Mae II Pool, 3.000%, 20/09/47	291,949	0.01
USD 40,171	Ginnie Mae II Pool, 4.000%, 20/05/44	38,813	0.00	USD 84,376	Ginnie Mae II Pool, 3.500%, 20/09/47	78,806	0.00
USD 42,061	Ginnie Mae II Pool, 4.000%, 20/06/44	40,639	0.00	USD 196,736	Ginnie Mae II Pool, 3.000%, 20/10/47	178,283	0.00
USD 66,767	Ginnie Mae II Pool, 5.000%, 20/06/44	68,029	0.00	USD 279,678	Ginnie Mae II Pool, 4.500%, 20/12/47	274,643	0.01
USD 162,265	Ginnie Mae II Pool, 4.000%, 20/08/44	156,780	0.00	USD 379,245	Ginnie Mae II Pool, 3.500%, 20/01/48	354,209	0.01
USD 199,309	Ginnie Mae II Pool, 3.500%, 20/10/44	187,543	0.00	USD 664,557	Ginnie Mae II Pool, 4.000%, 20/09/48	638,460	0.01
USD 27,524	Ginnie Mae II Pool, 4.000%, 20/10/44	26,594	0.00	USD 793,932	Ginnie Mae II Pool, 4.500%, 20/12/48	779,682	0.02
USD 57,789	Ginnie Mae II Pool, 4.500%, 20/11/44	57,499	0.00	USD 693,902	Ginnie Mae II Pool, 3.500%, 20/08/49	645,860	0.01
USD 59,157	Ginnie Mae II Pool, 3.000%, 20/12/44	53,705	0.00	USD 422,714	Ginnie Mae II Pool, 3.500%, 20/09/49	393,334	0.01
USD 123,756	Ginnie Mae II Pool, 3.500%, 20/12/44	116,450	0.00	USD 437,457	Ginnie Mae II Pool, 3.500%, 20/10/49	407,052	0.01
USD 163,638	Ginnie Mae II Pool, 4.000%, 20/12/44	158,106	0.00	USD 362,678	Ginnie Mae II Pool, 3.500%, 20/11/49	337,422	0.01
USD 43,913	Ginnie Mae II Pool, 4.500%, 20/12/44	43,692	0.00	USD 1,131,595	Ginnie Mae II Pool, 3.000%, 20/12/49	1,019,065	0.02
USD 59,228	Ginnie Mae II Pool, 4.000%, 20/02/45	57,226	0.00	USD 2,101,982	Ginnie Mae II Pool, 2.500%, 20/06/52	1,819,245	0.04
USD 116,970	Ginnie Mae II Pool, 3.500%, 20/03/45	109,939	0.00	USD 2,699,516	Ginnie Mae II Pool, 3.000%, perpetual	2,431,066	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.49% (continued)				Asset Backed Obligations - 10.49% (continued)			
United States (continued)				United States (continued)			
USD 2,610,877	Ginnie Mae II Pool, 3.000%, perpetual	2,346,787	0.05	USD 303,261	Government National Mortgage Association II Pool MA3597, 3.500%, 20/04/46	284,529	0.01
USD 4,332,821	Ginnie Mae II Pool, 2.500%, perpetual	3,778,805	0.08	USD 3,206,902	Government National Mortgage Association II Pool MA4125, 2.500%, 20/12/46	2,822,437	0.06
USD 2,496,833	Ginnie Mae II Pool, 2.500%, perpetual	2,177,576	0.04	USD 206,557	Government National Mortgage Association II Pool MA4126, 3.000%, 20/12/46	187,204	0.00
USD 2,485,529	Ginnie Mae II Pool, 3.000%, perpetual	2,218,435	0.05	USD 332,424	Government National Mortgage Association II Pool MA4261, 3.000%, 20/02/47	301,279	0.01
USD 10,242,004	Government National Mortgage Association, 2.500%, 20/01/51	8,888,221	0.18	USD 272,078	Government National Mortgage Association II Pool MA4321, 3.500%, 20/03/47	254,117	0.01
USD 3,123,282	Government National Mortgage Association, 3.000%, 20/08/51	2,793,081	0.06	USD 187,995	Government National Mortgage Association II Pool MA4383, 4.000%, 20/04/47	180,739	0.00
USD 5,769,368	Government National Mortgage Association, 2.000%, 20/01/52	4,834,063	0.10	USD 233,136	Government National Mortgage Association II Pool MA4451, 3.500%, 20/05/47	217,746	0.01
USD 3,978,582	Government National Mortgage Association, 3.500%, perpetual	3,739,423	0.08	USD 69,284	Government National Mortgage Association II Pool MA4511, 4.000%, 20/06/47	66,610	0.00
USD 422,870	Government National Mortgage Association, 2.000%, perpetual	356,705	0.01	USD 149,438	Government National Mortgage Association II Pool MA4720, 4.000%, 20/09/47	143,670	0.00
USD 957,978	Government National Mortgage Association, 3.000%, perpetual	860,635	0.02	USD 648,634	Government National Mortgage Association II Pool Ma5528, 4.000%, 20/10/48	623,163	0.01
USD 2,523,394	Government National Mortgage Association, 2.500%, perpetual	2,189,936	0.04	USD 1,380,305	Government National Mortgage Association II Pool MA6474, 3.000%, 20/02/50	1,242,275	0.03
USD 4,907,662	Government National Mortgage Association, 2.000%, perpetual	4,122,157	0.08	USD 4,582,953	Government National Mortgage Association II Pool MA7135, 2.000%, 20/01/51	3,865,875	0.08
USD 4,758,345	Government National Mortgage Association, 2.500%, perpetual	4,130,748	0.08	USD 4,050,823	Government National Mortgage Association II Pool MA7311, 2.000%, perpetual	3,408,733	0.07
USD 4,303,233	Government National Mortgage Association, 3.000%, perpetual	3,843,492	0.08	USD 2,294,149	Government National Mortgage Association II Pool MA7366, 2.000%, perpetual	1,929,796	0.04
USD 4,684,474	Government National Mortgage Association, 2.500%, perpetual	4,060,890	0.08	USD 3,952,244	Government National Mortgage Association II Pool MA7417, 2.000%, perpetual	3,323,332	0.07
USD 2,869,334	Government National Mortgage Association, 2.000%, perpetual	2,400,802	0.05	USD 3,266,582	Government National Mortgage Association II Pool Ma7766, 2.000%, perpetual	2,740,708	0.06
USD 2,409,089	Government National Mortgage Association, 2.000%, perpetual	2,015,710	0.04	USD 700,000	JPMBB Commercial Mortgage Securities Trust 2014-C18, 4.439%, 15/02/47	680,388	0.01
USD 2,449,657	Government National Mortgage Association, 3.500%, perpetual	2,248,321	0.05	USD 1,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49	912,089	0.02
USD 4,000,000	Government National Mortgage Association, 4.000%, perpetual	3,783,816	0.08				
USD 2,500,000	Government National Mortgage Association, 4.500%, perpetual	2,424,093	0.05				
USD 2,500,000	Government National Mortgage Association, 5.000%, perpetual	2,475,963	0.05				
USD 278,158	Government National Mortgage Association II Pool MA2753, 3.000%, 20/04/45	252,112	0.01				
USD 196,900	Government National Mortgage Association II Pool MA3173, 3.500%, 20/10/45	185,064	0.00				
USD 140,654	Government National Mortgage Association II Pool MA3174, 4.000%, 20/10/45	135,751	0.00				
USD 171,925	Government National Mortgage Association II Pool MA3521, 3.500%, 20/03/46	161,590	0.00				
USD 1,847,533	Government National Mortgage Association II Pool Ma3522, 4.000%, 20/03/46	1,783,129	0.04				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Asset Backed Obligations - 10.49% (continued)				Mortgage Backed Securities - 0.35% (continued)			
United States (continued)				United States (continued)			
USD 200,000	SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48	183,040	0.00	USD 138,537	Freddie Mac Multifamily Structured Pass Through Certificates, 2.903%, 25/06/29	126,341	0.00
USD 500,000	Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48	475,144	0.01	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.673%, 25/09/29	895,161	0.02
Total United States		522,133,818	10.49	USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.537%, 25/10/29	443,267	0.01
Total Asset Backed Obligations		522,190,925	10.49	USD 300,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34	272,606	0.01
Mortgage Backed Securities - 0.35%				United States (continued)			
USD 191,107	Bank, 4.231%, 15/09/60	181,318	0.00	USD 733,333	Freddie Mac Multifamily Structured Pass Through Certificates, 2.050%, perpetual	641,731	0.01
USD 350,000	Bank 2017-BNK7, 3.175%, 15/09/60	318,381	0.01	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.260%, perpetual	883,055	0.02
USD 100,000	Bank 2018-BNK13, 4.217%, 15/08/61	95,108	0.00	USD 1,000,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.341%, perpetual	802,413	0.02
USD 200,000	Benchmark 2018-B4 Mortgage Trust, 4.121%, 15/07/51	190,014	0.00	USD 500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.383%, perpetual	401,266	0.01
USD 200,000	Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51	190,601	0.00	USD 1,500,000	Freddie Mac Multifamily Structured Pass Through Certificates, 1.406%, perpetual	1,201,637	0.02
USD 200,000	CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50	183,667	0.00	USD 880,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.347%, perpetual	741,856	0.02
USD 122,226	Citigroup Commercial Mortgage Trust 2014-GC25, 3.372%, 10/10/47	117,786	0.00	USD 250,000	Freddie Mac Multifamily Structured Pass Through Certificates, 2.250%, perpetual	208,387	0.00
USD 319,125	COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48	302,535	0.01	USD 186,000	GS Mortgage Securities Trust 2014-GC18, 5.055%, 10/01/47	127,712	0.00
USD 484,727	COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48	458,799	0.01	USD 53,661	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49	51,016	0.00
USD 66,678	CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50	61,329	0.00	USD 137,851	JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50	131,664	0.00
USD 400,000	CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51	377,929	0.01	USD 126,854	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49	121,488	0.00
USD 252,803	Fannie Mae-Aces, 2.905%, 25/01/28	236,887	0.01	USD 300,000	Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50	276,635	0.01
USD 351,445	Fannie Mae-Aces, 2.937%, 25/06/29	323,380	0.01	USD 125,000	UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50	108,166	0.00
USD 100,000	Fannie Mae-Aces, 3.631%, 25/08/30	94,399	0.00	USD 300,000	UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51	285,394	0.01
USD 122,003	Fannie Mae-Aces, 3.744%, 25/09/30	116,080	0.00	USD 683,731	Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48	650,206	0.01
USD 2,500,000	Fannie Mae-Aces, 1.246%, perpetual	1,958,934	0.04	USD 750,000	Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50	690,231	0.01
USD 1,000,000	Fannie Mae-Aces, 1.669%, perpetual	790,992	0.02	Total United States		17,633,808	0.35
USD 2,000,000	Fhlmc Multifamily Structured Pfhms K136 A2, 2.127%, perpetual	1,655,744	0.03	Total Mortgage Backed Securities		17,633,808	0.35
USD 400,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26	383,914	0.01				
USD 198,899	Freddie Mac Multifamily Structured Pass Through Certificates, 2.862%, 25/05/26	188,430	0.00				
USD 365,000	Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27	347,349	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98%				Corporate Bonds - 22.98% (continued)			
Australia				Australia (continued)			
AUD 500,000	AGI Finance Pty Ltd, 1.815%, 23/11/28	268,880	0.01	USD 500,000	Macquarie Group Ltd, 6.207%, 22/11/24	503,500	0.01
EUR 100,000	APT Pipelines Ltd, 2.000%, 22/03/27	97,372	0.00	USD 500,000	Macquarie Group Ltd, 1.340%, 12/01/27	434,935	0.01
EUR 100,000	APT Pipelines Ltd, 0.750%, 15/03/29	85,508	0.00	EUR 100,000	Macquarie Group Ltd, 0.625%, 03/02/27	91,876	0.00
GBP 100,000	APT Pipelines Ltd, 3.500%, 22/03/30	101,626	0.00	EUR 100,000	Macquarie Group Ltd, 0.943%, 19/01/29	86,430	0.00
EUR 100,000	APT Pipelines Ltd, 2.000%, 15/07/30	88,155	0.00	EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	78,950	0.00
EUR 100,000	APT Pipelines Ltd, 1.250%, 15/03/33	75,318	0.00	USD 300,000	Macquarie Group Ltd, 2.871%, 14/01/33	230,379	0.00
AUD 200,000	Aurizon Network Pty Ltd, 4.000%, 21/06/24	133,617	0.00	EUR 300,000	National Australia Bank Ltd, 0.250%, 20/05/24	307,887	0.01
AUD 500,000	Ausgrid Finance Pty Ltd, 1.814%, 05/02/27	291,615	0.01	EUR 100,000	National Australia Bank Ltd, 0.625%, 18/09/24	102,144	0.00
EUR 300,000	Ausnet Services Holdings, 1.625%, 11/03/81	261,823	0.01	USD 500,000	National Australia Bank Ltd, 5.132%, 22/11/24	501,765	0.01
EUR 100,000	Ausnet Services Holdings Pty Ltd, 1.500%, 26/02/27	96,014	0.00	AUD 500,000	National Australia Bank Ltd, 1.650%, 21/01/25	319,361	0.01
USD 100,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	97,312	0.00	AUD 700,000	National Australia Bank Ltd, 3.900%, 30/05/25	466,626	0.01
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	96,242	0.00	EUR 100,000	National Australia Bank Ltd, 0.875%, 19/02/27	95,991	0.00
EUR 500,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	453,005	0.01	EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	98,976	0.00
EUR 100,000	BHP Billiton Finance Ltd, 1.500%, 29/04/30	90,726	0.00	EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	94,654	0.00
GBP 100,000	BHP Billiton Finance Ltd, 4.300%, 25/09/42	104,859	0.00	USD 500,000	National Australia Bank Ltd, 2.648%, 14/01/41	305,565	0.01
USD 100,000	BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	97,653	0.00	EUR 300,000	National Australia Bank Ltd, 0.010%, perpetual	260,043	0.01
EUR 500,000	COMMONWEALTH BANK AUST, 0.750%, 28/02/28	464,520	0.01	USD 500,000	National Australia Bank Ltd Ltd, 3.500%, 09/06/25	485,460	0.01
EUR 100,000	Commonwealth Bank of Australia, 0.375%, 11/04/24	102,747	0.00	EUR 500,000	National Australia Bank Ltd Ltd, 0.625%, 16/03/27	474,014	0.01
USD 300,000	Commonwealth Bank of Australia, 2.296%, 14/03/25	284,202	0.01	EUR 100,000	National Australia Bank Ltd Ltd, 1.125%, 20/05/31	88,749	0.00
USD 300,000	Commonwealth Bank of Australia, 1.125%, 15/06/26	264,111	0.01	USD 500,000	NBN Co Ltd, 2.625%, 05/05/31	399,415	0.01
GBP 100,000	Commonwealth Bank of Australia, 3.000%, 04/09/26	113,083	0.00	EUR 100,000	Origin Energy Finance Ltd, 1.000%, 17/09/29	83,350	0.00
EUR 100,000	Commonwealth Bank of Australia, 0.125%, 15/10/29	84,930	0.00	USD 300,000	QBE Insurance Group Ltd, 5.250%, perpetual	268,203	0.01
EUR 100,000	Commonwealth Bank of Australia, 1.625%, 10/02/31	91,958	0.00	USD 50,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	50,158	0.00
USD 500,000	Commonwealth Bank of Australia, 3.743%, 12/09/39	369,330	0.01	USD 100,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25	95,715	0.00
USD 300,000	Commonwealth Bank of Australia, 3.900%, 12/07/47	245,205	0.01	EUR 300,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	255,589	0.01
EUR 100,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	97,791	0.00	EUR 100,000	Stockland Trust, 1.625%, 27/04/26	94,629	0.00
AUD 500,000	Macquarie Bank Ltd, 1.700%, 12/02/25	316,791	0.01	EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	92,947	0.00
USD 300,000	Macquarie Bank Ltd, 3.231%, 21/03/25	288,894	0.01	EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	92,345	0.00
USD 200,000	Macquarie Bank Ltd, 4.875%, 10/06/25	195,282	0.00	EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	88,120	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Australia (continued)				Austria			
EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	104,098	0.00	EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.100%, 12/05/31	326,160	0.01
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	102,559	0.00	EUR 200,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.625%, 19/06/34	156,418	0.00
EUR 300,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	293,117	0.01	EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG, 0.375%, 25/03/41	63,652	0.00
EUR 100,000	Vicinity Centres Trust, 1.125%, 07/11/29	79,095	0.00	EUR 100,000	Erste Group Bank AG, 0.250%, 26/06/24	101,999	0.00
USD 1,000,000	Westpac Banking Corp, 3.150%, 16/01/24	979,910	0.02	EUR 300,000	Erste Group Bank AG, 0.050%, 16/09/25	288,785	0.01
USD 250,000	Westpac Banking Corp, 3.300%, 26/02/24	245,810	0.01	EUR 100,000	Erste Group Bank AG, 0.625%, 18/01/27	95,841	0.00
USD 500,000	Westpac Banking Corp, 5.350%, 18/10/24	503,685	0.01	EUR 100,000	Erste Group Bank AG, 0.125%, 17/05/28	86,211	0.00
USD 500,000	Westpac Banking Corp, 1.019%, 18/11/24	465,455	0.01	EUR 200,000	Erste Group Bank AG, 0.250%, 14/09/29	161,148	0.00
EUR 200,000	Westpac Banking Corp, 0.500%, 16/01/25	201,004	0.00	EUR 200,000	Erste Group Bank AG, 0.875%, 15/05/34	162,120	0.00
GBP 100,000	Westpac Banking Corp, 2.125%, 02/05/25	112,590	0.00	EUR 300,000	ERSTE GROUP BANK AG, 0.500%, 12/01/37	214,898	0.01
USD 100,000	Westpac Banking Corp, 2.700%, 19/08/26	92,818	0.00	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 25/06/24	101,838	0.00
EUR 500,000	Westpac Banking Corp, 1.079%, 05/04/27	481,703	0.01	EUR 100,000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG, 0.125%, 30/06/26	93,285	0.00
EUR 100,000	Westpac Banking Corp, 1.450%, 17/07/28	94,402	0.00	EUR 300,000	Hypo Vorarlberg Bank AG, 0.625%, 17/07/26	290,824	0.01
EUR 100,000	Westpac Banking Corp, 0.010%, 22/09/28	86,943	0.00	EUR 100,000	KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	78,012	0.00
USD 300,000	Westpac Banking Corp, 1.953%, 20/11/28	255,975	0.01	EUR 300,000	Mondi Finance Europe GmbH, 2.375%, 01/04/28	295,723	0.01
EUR 100,000	Westpac Banking Corp, 0.766%, 13/05/31	90,349	0.00	EUR 100,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	102,343	0.00
EUR 100,000	Westpac Banking Corp, 1.375%, 17/05/32	87,908	0.00	EUR 300,000	OeBB-Infrastruktur AG, 1.000%, 18/11/24	307,029	0.01
USD 30,000	Westpac Banking Corp, 4.110%, 24/07/34	25,723	0.00	EUR 150,000	OeBB-Infrastruktur AG, 3.375%, 18/05/32	162,223	0.00
USD 40,000	Westpac Banking Corp, 2.668%, 15/11/35	29,777	0.00	EUR 100,000	Oesterreichische Kontrollbank AG, 0.250%, 26/09/24	101,373	0.00
USD 275,000	Westpac Banking Corp, 4.421%, 24/07/39	225,759	0.00	CHF 150,000	Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	165,255	0.01
USD 30,000	Westpac Banking Corp, 2.963%, 16/11/40	19,964	0.00	USD 1,000,000	Oesterreichische Kontrollbank AG, 2.875%, 23/05/25	965,210	0.02
USD 500,000	Westpac Banking Corp, 3.133%, 18/11/41	332,810	0.01	USD 590,000	Oesterreichische Kontrollbank AG, 0.375%, 17/09/25	529,891	0.01
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,205	0.00	USD 500,000	Oesterreichische Kontrollbank AG, 4.625%, 03/11/25	502,645	0.01
AUD 400,000	Woolworths Group Ltd, 1.850%, 20/05/25	253,596	0.01	EUR 100,000	OMV AG, 1.500%, 09/04/24	104,443	0.00
Total Australia		17,154,600	0.34	EUR 100,000	OMV AG, zero coupon, 03/07/25	97,986	0.00
				EUR 100,000	OMV AG, 2.000%, 09/04/28	98,937	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Austria (continued)				Belgium (continued)			
EUR 100,000	OMV AG, 1.875%, 04/12/28	97,627	0.00	EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	86,717	0.00
EUR 160,000	OMV AG, 0.750%, 16/06/30	138,505	0.00	EUR 100,000	Argenta Spaarbank NV, 0.500%, 08/10/41	64,094	0.00
EUR 100,000	OMV AG, 2.375%, 09/04/32	93,955	0.00	EUR 100,000	Belfius Bank SA, 1.000%, 26/10/24	102,075	0.00
EUR 100,000	Raiffeisen Bank International AG, 0.250%, 22/01/25	97,152	0.00	EUR 200,000	Belfius Bank SA, 0.375%, 02/09/25	194,677	0.01
EUR 100,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	90,369	0.00	EUR 100,000	BNP Paribas Fortis SA, 0.500%, 23/09/24	101,645	0.00
EUR 100,000	Raiffeisen Bank International AG, 0.050%, 01/09/27	85,089	0.00	EUR 100,000	bpost SA, 1.250%, 11/07/26	98,445	0.00
EUR 100,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	86,911	0.00	EUR 100,000	Elia System Operator SA/NV, 1.375%, 14/01/26	99,278	0.00
EUR 200,000	Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.875%, 30/01/29	183,994	0.01	EUR 100,000	Elia Transmission Belgium SA, 1.375%, 27/05/24	103,297	0.00
EUR 100,000	Raiffeisen-Landesbank Steiermark AG, 0.500%, 27/05/41	64,928	0.00	EUR 500,000	European Union, 2.000%, 04/10/27	508,278	0.01
USD 200,000	Suzano Austria GmbH, 6.000%, 15/01/29	199,968	0.01	EUR 800,000	European Union, 1.625%, 04/12/29	775,455	0.02
USD 200,000	Suzano Austria GmbH, 5.000%, 15/01/30	188,242	0.01	EUR 700,000	European Union, 2.750%, 04/02/33	714,831	0.02
EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	98,570	0.00	EUR 700,000	European Union, 3.375%, 04/11/42	745,185	0.02
EUR 100,000	UniCredit Bank Austria AG, 0.750%, 25/02/25	100,897	0.00	EUR 700,000	European Union, 2.500%, 04/10/52	642,357	0.01
EUR 300,000	UniCredit Bank Austria AG, 0.625%, 16/01/26	294,964	0.01	EUR 700,000	European Union, 3.000%, 04/03/53	707,569	0.02
EUR 300,000	UNIQA Insurance Group AG, 1.375%, 09/07/30	254,760	0.01	EUR 100,000	FLUVIUS System Operator CVBA, 2.875%, 07/05/29	101,392	0.00
Total Austria		7,730,180	0.16	EUR 100,000	FLUVIUS System Operator CVBA, 0.625%, 24/11/31	79,898	0.00
Belgium				EUR 200,000	ING Belgium SA, 0.625%, 30/05/25	200,056	0.01
EUR 100,000	Anheuser-Busch InBev SA, 2.875%, 25/09/24	106,055	0.00	EUR 500,000	ING Belgium SA, 1.500%, 19/05/29	478,186	0.01
GBP 100,000	Anheuser-Busch InBev SA, 4.000%, 24/09/25	118,248	0.00	EUR 200,000	KBC Bank NV, zero coupon, 03/12/25	194,015	0.01
EUR 100,000	Anheuser-Busch InBev SA, 2.700%, 31/03/26	104,235	0.00	EUR 200,000	KBC Bank NV, 0.750%, 08/03/26	197,095	0.01
EUR 100,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	96,454	0.00	EUR 100,000	KBC Group NV, 1.500%, 29/03/26	100,510	0.00
EUR 400,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	398,754	0.01	EUR 200,000	KBC Group NV, 0.125%, 10/09/26	181,647	0.00
EUR 50,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	49,312	0.00	EUR 500,000	KBC Group NV, 4.375%, 23/11/27	535,407	0.01
EUR 100,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	92,052	0.00	EUR 200,000	KBC Group NV, 0.750%, 21/01/28	175,866	0.00
EUR 100,000	Anheuser-Busch InBev SA, 1.650%, 28/03/31	90,585	0.00	EUR 100,000	KBC Group NV, 0.500%, 03/12/29	96,199	0.00
EUR 300,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	295,390	0.01	EUR 200,000	Solvay SA, 0.500%, 06/09/29	170,286	0.00
EUR 100,000	Anheuser-Busch InBev SA, 2.000%, 23/01/35	86,078	0.00	Total Belgium		9,307,194	0.19
EUR 250,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	229,781	0.01	Bermuda			
EUR 100,000	Argenta Spaarbank, 1.000%, 29/01/27	91,418	0.00	USD 20,000	Aircastle Ltd, 4.125%, 01/05/24	19,336	0.00
EUR 100,000	Argenta Spaarbank NV, 1.000%, 13/10/26	94,372	0.00	USD 265,000	Aircastle Ltd, 4.250%, 15/06/26	249,720	0.01
				USD 140,000	Arch Capital Group Ltd, 3.635%, 30/06/50	98,342	0.00
				USD 100,000	Athene Holding Ltd, 6.150%, 03/04/30	101,041	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Bermuda <i>(continued)</i>				British Virgin Islands <i>(continued)</i>			
USD 200,000	Kunlun Energy Co Ltd, 3.750%, 13/05/25	193,402	0.01	USD 500,000	TSMC Global Ltd, 1.250%, 23/04/26	443,665	0.01
USD 100,000	Ooredoo International Finance Ltd, 3.875%, 31/01/28	96,635	0.00	USD 400,000	Wharf REIC Finance BVI Ltd, 2.375%, 07/05/25	372,796	0.01
Total Bermuda		758,476	0.02	Total British Virgin Islands		8,012,879	0.16
British Virgin Islands				Canada			
USD 300,000	Amipeace Ltd, 1.750%, 09/11/26	270,114	0.01	CAD 400,000	407 International Inc, 2.590%, 25/05/32	249,707	0.00
USD 300,000	CCCI Treasure Ltd, 3.425%, perpetual	285,192	0.01	USD 100,000	Alimentation Couche-Tard Inc, 3.550%, 26/07/27	92,353	0.00
USD 300,000	Charming Light Investments Ltd, 4.375%, 21/12/27	274,104	0.01	CAD 300,000	Allied Properties Real Estate Investment Trust, 3.131%, 15/05/28	195,545	0.00
USD 200,000	China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	192,380	0.00	CAD 200,000	AltaLink LP, 1.509%, 11/09/30	118,893	0.00
USD 200,000	China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	190,294	0.00	EUR 100,000	Bank of Montreal, 0.250%, 10/01/24	103,511	0.00
USD 500,000	China Great Wall International Holdings V Ltd, 2.875%, 23/11/26	424,980	0.01	USD 300,000	Bank of Montreal, 2.150%, 08/03/24	290,058	0.01
USD 300,000	China Huaneng Group Hong Kong Treasury Management Holdings Ltd, 2.600%, 10/12/24	285,771	0.01	USD 200,000	Bank of Montreal, 2.500%, 28/06/24	192,590	0.00
USD 200,000	China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	190,208	0.00	USD 500,000	Bank of Montreal, 4.250%, 14/09/24	493,440	0.01
USD 500,000	Chinalco Capital Holdings Ltd, 2.125%, 03/06/26	452,410	0.01	USD 500,000	Bank of Montreal, 3.700%, 07/06/25	485,315	0.01
USD 500,000	CICC Hong Kong Finance 2016 MTN Ltd, 1.625%, 26/01/24	480,640	0.01	USD 800,000	Bank of Montreal, 1.250%, 15/09/26	702,112	0.01
USD 300,000	CNOOC Finance 2013 Ltd, 2.875%, 30/09/29	267,564	0.01	USD 500,000	Bank of Montreal, 0.949%, 22/01/27	442,335	0.01
USD 500,000	CSI MTN Ltd, 3.375%, 21/04/25	476,570	0.01	EUR 600,000	Bank of Montreal, 0.125%, 26/01/27	560,280	0.01
USD 300,000	CSSC Capital 2015 Ltd, 2.500%, 13/02/25	280,548	0.01	USD 500,000	Bank of Montreal, 2.650%, 08/03/27	457,755	0.01
USD 200,000	HKT Capital No 2 Ltd, 3.625%, 02/04/25	191,686	0.00	EUR 100,000	Bank of Montreal, 2.750%, 15/06/27	100,836	0.00
USD 200,000	Huarong Finance 2017 Co Ltd, 4.750%, 27/04/27	176,172	0.00	USD 300,000	Bank of Montreal, 3.803%, 15/12/32	264,282	0.01
USD 500,000	JMH Co Ltd, 2.500%, 09/04/31	406,550	0.01	USD 200,000	Bank Of Montreal, 3.300%, 05/02/24	196,330	0.00
USD 200,000	Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	195,816	0.00	EUR 400,000	Bank Of Montreal, 0.050%, perpetual	344,482	0.01
USD 500,000	Rongshi International Finance Ltd, 1.875%, 22/11/26	450,025	0.01	EUR 200,000	Bank of Nova Scotia, 0.250%, 11/01/24	206,959	0.00
USD 500,000	SF Holdings Investment 2021 Ltd, 3.000%, 17/11/28	433,995	0.01	USD 300,000	Bank of Nova Scotia, 3.400%, 11/02/24	295,023	0.01
USD 500,000	SPIC MTN Co Ltd, 1.625%, 27/07/25	456,570	0.01	USD 585,000	Bank of Nova Scotia, 0.700%, 15/04/24	552,790	0.01
EUR 300,000	State Grid Overseas Inv, 0.419%, perpetual	250,774	0.00	USD 500,000	Bank of Nova Scotia, 0.650%, 31/07/24	466,185	0.01
USD 200,000	State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24	197,764	0.00	EUR 100,000	Bank of Nova Scotia, 0.500%, 22/01/25	100,452	0.00
USD 200,000	State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	191,200	0.00	EUR 600,000	Bank of Nova Scotia, 0.010%, 18/03/25	575,585	0.02
EUR 200,000	State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30	175,091	0.00	USD 1,500,000	Bank of Nova Scotia, 3.450%, 11/04/25	1,446,120	0.03
				GBP 100,000	Bank of Nova Scotia, 1.250%, 17/12/25	107,413	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 600,000	Bank of Nova Scotia, 1.300%, 15/09/26	525,390	0.01	USD 200,000	Canadian National Railway Co, 3.650%, 03/02/48	160,596	0.00
CAD 500,000	Bank of Nova Scotia, 1.850%, 02/11/26	329,654	0.01	USD 100,000	Canadian National Railway Co, 2.450%, 01/05/50	63,104	0.00
CAD 500,000	Bank of Nova Scotia, 1.400%, 01/11/27	314,576	0.01	USD 500,000	Canadian Pacific Railway Co, 1.350%, 02/12/24	466,520	0.01
EUR 100,000	Bank of Nova Scotia, 0.250%, 01/11/28	85,121	0.00	USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	95,776	0.00
EUR 100,000	Bank of Nova Scotia, 0.010%, 14/09/29	84,885	0.00	USD 500,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	446,260	0.01
USD 1,500,000	Bank of Nova Scotia, 4.588%, 04/05/37	1,281,570	0.03	USD 70,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	57,536	0.00
CAD 800,000	Bank of Nova Scotia, 2.950%, perpetual	546,417	0.01	USD 500,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	417,705	0.01
USD 1,000,000	Bank of Nova Scotia, 5.250%, 06/12/24	1,002,400	0.02	USD 20,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	18,758	0.00
CAD 500,000	BCI QuadReal Realty, 1.073%, 04/02/26	328,680	0.01	USD 1,000,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	756,540	0.02
USD 300,000	Bell Canada Inc, 4.464%, 01/04/48	256,311	0.01	USD 30,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	30,234	0.00
CAD 500,000	Bell Telephone Co of Canada or Bell Canada, 2.200%, 29/05/28	322,787	0.01	CAD 300,000	Choice Properties Real Estate Investment Trust, 2.848%, 21/05/27	201,109	0.00
USD 50,000	Brookfield Finance Inc, 4.850%, 29/03/29	47,824	0.00	USD 200,000	CI Financial Corp, 4.100%, 15/06/51	118,916	0.00
USD 100,000	Brookfield Finance Inc, 4.700%, 20/09/47	80,331	0.00	CAD 500,000	CU Inc, 3.174%, 05/09/51	269,527	0.01
USD 150,000	Brookfield Finance Inc, 3.500%, 30/03/51	96,072	0.00	USD 200,000	Enbridge Inc, 3.500%, 10/06/24	194,736	0.00
USD 200,000	Brookfield Finance Inc, 3.625%, 15/02/52	131,344	0.00	USD 200,000	Enbridge Inc, 3.700%, 15/07/27	187,698	0.00
CAD 500,000	Brookfield Infrastructure Finance ULC, 3.410%, 09/10/29	329,101	0.01	CAD 500,000	Enbridge Inc, 3.100%, 21/09/33	298,605	0.01
CAD 500,000	Brookfield Renewable Partners ULC, 3.380%, 15/01/30	332,437	0.01	CAD 400,000	Enbridge Pipelines Inc, 4.200%, 12/05/51	230,648	0.00
CAD 100,000	Brookfield Renewable Partners ULC, 3.330%, 13/08/50	51,394	0.00	CAD 300,000	Fairfax Financial Holdings Ltd, 3.950%, 03/03/31	193,734	0.00
CAD 200,000	Bruce Power LP, 4.000%, 21/06/30	137,825	0.00	USD 300,000	Federation des Caisses Desjardins du Quebec, 2.050%, 10/02/25	279,090	0.01
EUR 200,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	204,929	0.00	EUR 300,000	Federation des Caisses Desjardins du Quebec, 0.010%, 24/09/25	292,127	0.01
USD 20,000	Canadian Imperial Bank of Commerce, 0.950%, 23/10/25	17,977	0.00	CAD 200,000	Federation des Caisses Desjardins du Quebec, 1.093%, 21/01/26	131,389	0.00
EUR 700,000	Canadian Imperial Bank of Commerce, 0.375%, 10/03/26	678,023	0.01	CAD 300,000	Federation des Caisses Desjardins du Quebec, 1.992%, 28/05/31	196,090	0.00
USD 600,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	528,138	0.01	CAD 300,000	First Capital Real Estate Investment Trust, 3.447%, 01/03/28	193,727	0.00
CAD 100,000	Canadian Imperial Bank of Commerce, 1.700%, 15/07/26	66,098	0.00	USD 300,000	Fortis Inc, 3.055%, 04/10/26	279,000	0.01
EUR 100,000	Canadian Imperial Bank of Commerce, 0.010%, 07/10/26	93,921	0.00	CAD 400,000	General Motors Financial of Canada Ltd, 1.750%, 15/04/26	260,331	0.01
CAD 700,000	Canadian Imperial Bank of Commerce, 2.250%, 07/01/27	465,840	0.01	CAD 500,000	Greater Toronto Airports Authority, 3.150%, 05/10/51	276,062	0.01
CAD 400,000	Canadian Imperial Bank of Commerce, 2.010%, 21/07/30	269,938	0.01	EUR 100,000	Great-West Lifeco Inc, 4.700%, 16/11/29	109,250	0.00
CAD 500,000	Canadian Imperial Bank of Commerce, 1.960%, 21/04/31	327,824	0.01	CAD 400,000	Great-West Lifeco Inc, 2.981%, 08/07/50	203,175	0.00
USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,465	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
EUR 100,000	Hsbc Bank Canada, 0.010%, perpetual	94,227	0.00	USD 500,000	Rogers Communications Inc, 5.250%, 15/03/82	441,905	0.01
USD 500,000	HSBC Bank Canada, 0.950%, 14/05/23	492,590	0.01	USD 500,000	Royal Bank of Canada, 0.425%, 19/01/24	477,105	0.01
CAD 500,000	HSBC Bank Canada, 1.782%, 20/05/26	334,285	0.01	EUR 100,000	Royal Bank of Canada, 0.125%, 23/07/24	101,710	0.00
EUR 400,000	HSBC Bank Canada, 1.500%, 15/09/27	390,600	0.01	USD 500,000	Royal Bank of Canada, 0.650%, 29/07/24	467,240	0.01
CAD 700,000	Hydro One Inc, 2.230%, 17/09/31	428,829	0.01	USD 300,000	Royal Bank of Canada, 0.750%, 07/10/24	279,144	0.01
CAD 200,000	Hydro One Inc, 2.710%, 28/02/50	101,021	0.00	CAD 200,000	Royal Bank of Canada, 4.930%, 16/07/25	148,345	0.00
CAD 300,000	Inter Pipeline Ltd, 4.232%, 01/06/27	211,879	0.00	USD 700,000	Royal Bank of Canada, 0.875%, 20/01/26	622,776	0.01
USD 300,000	Kinross Gold Corp, 4.500%, 15/07/27	284,523	0.01	USD 1,000,000	Royal Bank of Canada, 1.200%, 27/04/26	891,150	0.02
CAD 500,000	Loblaw Cos Ltd, 2.284%, 07/05/30	309,417	0.01	CAD 400,000	Royal Bank of Canada, 1.589%, 04/05/26	265,031	0.01
USD 50,000	Magna International Inc, 4.150%, 01/10/25	48,811	0.00	EUR 200,000	Royal Bank of Canada, 0.050%, 19/06/26	190,218	0.00
USD 140,000	Manulife Financial Corp, 2.484%, 19/05/27	126,164	0.00	USD 500,000	Royal Bank of Canada, 1.400%, 02/11/26	439,890	0.01
USD 300,000	MEGlobal Canada ULC, 5.000%, 18/05/25	294,660	0.01	EUR 300,000	Royal Bank of Canada, 0.010%, 21/01/27	279,183	0.01
CAD 200,000	Metro Inc, 5.030%, 01/12/44	141,241	0.00	EUR 500,000	Royal Bank of Canada, 0.125%, 26/04/27	463,560	0.01
EUR 400,000	National Bank of Canada, 0.375%, 15/01/24	414,285	0.01	USD 1,500,000	Royal Bank of Canada, 3.625%, 04/05/27	1,430,085	0.03
CAD 500,000	National Bank of Canada, 2.237%, 04/11/26	334,031	0.01	CAD 500,000	Royal Bank of Canada, 4.612%, 26/07/27	364,393	0.01
CAD 400,000	North West Redwater Partnership / NWR Financing Co Ltd, 2.800%, 01/06/31	251,732	0.01	EUR 500,000	Royal Bank of Canada, 2.375%, 13/09/27	509,019	0.01
CAD 500,000	Pembina Pipeline Corp, 3.530%, 10/12/31	321,038	0.01	EUR 100,000	Royal Bank of Canada, 0.010%, 05/10/28	87,771	0.00
USD 500,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	439,475	0.01	EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	95,055	0.00
CAD 258,912	Plenary Properties LTAP LP, 6.288%, 31/01/44	208,016	0.00	EUR 300,000	Royal Bank of Canada, 0.010%, 27/01/31	242,059	0.00
USD 200,000	Rio Tinto Alcan Inc, 7.250%, 15/03/31	227,492	0.00	CAD 200,000	Royal Bank of Canada, 2.140%, 03/11/31	130,005	0.00
USD 15,000	Rio Tinto Alcan Inc, 6.125%, 15/12/33	16,077	0.00	USD 500,000	Royal Bank of Canada, 2.300%, 03/11/31	402,800	0.01
USD 35,000	Rogers Communications Inc, 3.625%, 15/12/25	33,516	0.00	CAD 100,000	Royal Bank of Canada, 2.940%, 03/05/32	66,249	0.00
USD 100,000	Rogers Communications Inc, 2.900%, 15/11/26	91,394	0.00	USD 1,000,000	Royal Bank of Canada, 3.875%, 04/05/32	913,890	0.02
USD 500,000	Rogers Communications Inc, 3.200%, 15/03/27	463,050	0.01	CAD 200,000	Royal Bank of Canada, 1.670%, 28/01/33	122,459	0.00
USD 300,000	Rogers Communications Inc, 3.800%, 15/03/32	259,863	0.01	CAD 400,000	Saputo Inc, 1.415%, 19/06/26	261,890	0.01
CAD 700,000	Rogers Communications Inc, 4.250%, 15/04/32	472,272	0.01	CAD 50,000	Scotiabank Capital Trust, 5.650%, 31/12/56	37,016	0.00
USD 500,000	Rogers Communications Inc, 4.500%, 15/03/42	408,475	0.01	CAD 100,000	Shaw Communications Inc, 6.750%, 09/11/39	79,153	0.00
USD 50,000	Rogers Communications Inc, 5.000%, 15/03/44	42,682	0.00	CAD 500,000	Sun Life Financial Inc, 2.460%, 18/11/31	331,296	0.01
USD 75,000	Rogers Communications Inc, 4.350%, 01/05/49	57,129	0.00	CAD 500,000	Sun Life Financial Inc, 2.060%, 01/10/35	290,542	0.01
USD 350,000	Rogers Communications Inc, 3.700%, 15/11/49	238,833	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 50,000	Telus Corp, 4.600%, 16/11/48	43,333	0.00	USD 30,000	TransCanada PipeLines Ltd, 6.200%, 15/10/37	30,732	0.00
USD 100,000	Telus Corp, 4.300%, 15/06/49	82,383	0.00	USD 300,000	TransCanada PipeLines Ltd, 4.750%, 15/05/38	268,689	0.01
EUR 100,000	Toronto-Dominion Bank, zero coupon, 09/02/24	102,966	0.00	USD 15,000	TransCanada PipeLines Ltd, 7.250%, 15/08/38	16,691	0.00
USD 300,000	Toronto-Dominion Bank, 2.350%, 08/03/24	291,030	0.01	USD 200,000	TransCanada PipeLines Ltd, 7.625%, 15/01/39	229,362	0.00
EUR 300,000	Toronto-Dominion Bank, 0.250%, 26/03/24	308,463	0.01	USD 325,000	TransCanada PipeLines Ltd, 4.875%, 15/05/48	285,093	0.01
EUR 500,000	Toronto-Dominion Bank, 0.375%, 25/04/24	513,534	0.01	USD 100,000	Waste Connections Inc, 3.500%, 01/05/29	91,755	0.00
USD 200,000	Toronto-Dominion Bank, 2.650%, 12/06/24	193,768	0.00				
USD 500,000	Toronto-Dominion Bank, 4.285%, 13/09/24	494,155	0.01	Total Canada		52,226,888	1.05
CAD 600,000	Toronto-Dominion Bank, 2.496%, 02/12/24	422,035	0.01	Cayman Islands			
USD 1,000,000	Toronto-Dominion Bank, 1.250%, 13/12/24	903,240	0.02	USD 200,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	193,644	0.00
EUR 200,000	Toronto-Dominion Bank, 0.625%, 06/06/25	199,492	0.00	USD 200,000	Alibaba Group Holding Ltd, 4.500%, 28/11/34	179,812	0.00
USD 500,000	Toronto-Dominion Bank, 3.766%, 06/06/25	485,460	0.01	USD 500,000	Alibaba Group Holding Ltd, 3.150%, 09/02/51	314,270	0.01
USD 250,000	Toronto-Dominion Bank, 1.150%, 12/06/25	227,950	0.00	USD 500,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	322,440	0.01
USD 200,000	Toronto-Dominion Bank, 0.750%, 11/09/25	178,996	0.00	USD 500,000	CCBL Cayman 1 Corp Ltd, 1.990%, 21/07/25	458,535	0.01
CAD 100,000	Toronto-Dominion Bank, 1.128%, 09/12/25	66,160	0.00	USD 200,000	China Resources Land Ltd, 3.750%, perpetual	190,328	0.00
USD 500,000	Toronto-Dominion Bank, 0.750%, 06/01/26	442,635	0.01	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	200,385	0.00
EUR 100,000	Toronto-Dominion Bank, 0.500%, 18/01/27	92,734	0.00	EUR 200,000	CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	178,993	0.00
USD 500,000	Toronto-Dominion Bank, 2.800%, 10/03/27	458,820	0.01	USD 200,000	CK Hutchison International 19 II Ltd, 3.375%, 06/09/49	141,316	0.00
EUR 700,000	Toronto-Dominion Bank, 0.864%, 24/03/27	671,359	0.01	USD 400,000	CK Hutchison International 20 Ltd, 3.375%, 08/05/50	282,780	0.01
EUR 100,000	Toronto-Dominion Bank, 2.551%, 03/08/27	99,623	0.00	USD 500,000	CK Hutchison International 21 Ltd, 3.125%, 15/04/41	366,300	0.01
CAD 200,000	Toronto-Dominion Bank, 1.888%, 08/03/28	127,413	0.00	USD 300,000	KSA Sukuk Ltd, 2.969%, 29/10/29	271,233	0.01
USD 100,000	Toronto-Dominion Bank, 3.625%, 15/09/31	92,156	0.00	USD 500,000	KSA Sukuk Ltd, 2.250%, 17/05/31	424,705	0.01
USD 500,000	Toronto-Dominion Bank, 4.456%, 08/06/32	476,695	0.01	USD 94,621	Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	91,820	0.00
EUR 100,000	Toronto-Dominion Bank, 3.129%, 03/08/32	97,011	0.00	USD 300,000	Longfor Group Holdings Ltd, 3.850%, 13/01/32	202,245	0.00
USD 1,000,000	Toronto-Dominion Bank, 1.200%, perpetual	883,490	0.02	USD 200,000	Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24	196,724	0.00
CAD 500,000	Toyota Credit Canada Inc, 2.640%, 27/03/24	357,976	0.01	USD 250,000	Park Aerospace Holdings Ltd, 5.500%, 15/02/24	246,970	0.01
USD 300,000	TransCanada PipeLines Ltd, 4.100%, 15/04/30	275,871	0.01	USD 300,000	QNB Finance Ltd, 3.500%, 28/03/24	293,319	0.01
CAD 500,000	TransCanada PipeLines Ltd, 2.970%, 09/06/31	310,543	0.01	USD 500,000	QNB Finance Ltd, 1.375%, 26/01/26	447,260	0.01
USD 15,000	TransCanada PipeLines Ltd, 5.850%, 15/03/36	14,863	0.00	USD 300,000	Rakfunding Cayman Ltd, 4.125%, 09/04/24	294,627	0.01
				USD 300,000	Samba Funding Ltd, 2.750%, 02/10/24	286,551	0.01
				USD 200,000	Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	206,934	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Cayman Islands (continued)				Denmark			
GBP 50,000	Southern Water Services Finance Ltd, 6.640%, 31/03/26	61,979	0.00	EUR 200,000	AP Moller - Maersk A/S, 1.750%, 16/03/26	199,998	0.01
GBP 100,000	Southern Water Services Finance Ltd, 2.375%, 28/05/28	101,481	0.00	EUR 100,000	Carlsberg Breweries A/S, 0.375%, 30/06/27	92,141	0.00
GBP 100,000	Southern Water Services Finance Ltd, 3.000%, 28/05/37	85,292	0.00	EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	88,600	0.00
USD 400,000	Sun Hung Kai Properties Capital Market Ltd, 2.750%, 13/05/30	337,256	0.01	USD 500,000	Danske Bank A/S, 1.549%, perpetual	428,440	0.01
GBP 150,000	Thames Water Utilities Finance PLC, 4.625%, 04/06/46	149,436	0.00	EUR 100,000	ISS Global A/S, 0.875%, 18/06/26	94,444	0.00
				EUR 100,000	Jyske Bank A/S, 4.625%, 11/04/26	105,904	0.00
Total Cayman Islands		6,526,635	0.13	EUR 100,000	Jyske Bank A/S, 0.050%, 02/09/26	93,722	0.00
Chile				EUR 100,000	Jyske Bank A/S, 0.250%, 17/02/28	89,923	0.00
USD 300,000	Banco del Estado de Chile, 2.704%, 09/01/25	284,652	0.01	DKK 2,500,000	Nykredit Realkredit A/S, 1.000%, 01/07/24	346,520	0.01
USD 300,000	Banco Santander Chile, 2.700%, 10/01/25	284,892	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.500%, 10/07/25	98,076	0.00
USD 571,543	Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	479,290	0.01	EUR 100,000	Nykredit Realkredit A/S, 0.750%, 20/01/27	92,227	0.00
USD 250,000	Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	246,287	0.00	EUR 100,000	Nykredit Realkredit A/S, 1.375%, 12/07/27	94,648	0.00
USD 300,000	Celulosa Arauco y Constitucion SA, 5.150%, 29/01/50	262,167	0.01	EUR 400,000	Nykredit Realkredit AS, 0.375%, 17/01/28	343,441	0.01
USD 200,000	Cencosud SA, 4.375%, 17/07/27	190,166	0.00	EUR 500,000	Nykredit Realkredit AS, 5.500%, 29/12/32	524,420	0.01
USD 800,000	Colbun SA, 3.150%, 19/01/32	677,728	0.01	EUR 100,000	Orsted A/S, 2.250%, 14/06/28	98,880	0.00
USD 250,000	Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	244,588	0.00	GBP 300,000	Orsted A/S, 2.500%, 16/05/33	258,983	0.01
USD 400,000	Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	341,436	0.01	EUR 100,000	Orsted A/S, 2.875%, 14/06/33	97,048	0.00
USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	168,842	0.00	GBP 100,000	Orsted A/S, 5.125%, 13/09/34	118,631	0.00
USD 100,000	Enel Americas SA, 4.000%, 25/10/26	95,048	0.00	GBP 50,000	Orsted A/S, 5.750%, 09/04/40	62,335	0.00
USD 100,000	Enel Chile SA, 4.875%, 12/06/28	97,603	0.00	GBP 100,000	Orsted A/S, 5.375%, 13/09/42	120,503	0.01
USD 300,000	Inversiones CMPC SA, 3.000%, 06/04/31	251,988	0.01	EUR 400,000	Orsted A/S, 1.500%, 31/12/99	317,221	0.01
USD 500,000	Telefonica Moviles Chile SA, 3.537%, 18/11/31	412,695	0.01	EUR 100,000	Sydbank A/S, 0.500%, 10/11/26	93,758	0.00
Total Chile		4,037,382	0.08	Total Denmark		3,859,863	0.08
China				Finland			
USD 500,000	Bank of China Ltd, 0.875%, 14/01/24	479,770	0.01	EUR 100,000	Balder Finland Oyj, 1.000%, 18/01/27	79,294	0.00
USD 200,000	Bank of China Ltd, 5.000%, 13/11/24	198,894	0.00	EUR 100,000	Balder Finland Oyj, 1.375%, 24/05/30	67,196	0.00
USD 200,000	Bank of China Ltd, 3.875%, 30/06/25	195,048	0.00	EUR 100,000	Balder Finland Oyj, 2.000%, 18/01/31	68,078	0.00
USD 500,000	Industrial & Commercial Bank of China Ltd, 1.625%, 28/10/26	447,860	0.01	EUR 110,000	Elisa Oyj, 0.250%, 15/09/27	98,817	0.00
USD 250,000	Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	237,992	0.01	EUR 100,000	Kojamo Oyj, 1.875%, 27/05/27	90,113	0.00
USD 500,000	Industrial & Commercial Bank of China Ltd/Singapore, 1.200%, 09/09/25	453,555	0.01	EUR 300,000	Kojamo Oyj, 0.875%, 28/05/29	236,430	0.01
USD 500,000	New Development Bank, 0.625%, 22/07/24	464,345	0.01	USD 500,000	Nordea Bank Abp, 0.625%, 24/05/24	468,615	0.01
Total China		2,477,464	0.05	EUR 100,000	Nordea Bank Abp, 0.375%, 28/05/26	96,803	0.00
				USD 600,000	Nordea Bank Abp, 1.500%, 30/09/26	520,956	0.01
				EUR 500,000	Nordea Bank Abp, 0.500%, 14/05/27	429,835	0.01
				EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	96,020	0.00
				EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	97,741	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Finland (continued)				France (continued)			
EUR 500,000	Nordea Kiinnitysluottopankki Oyj, 1.000%, 30/03/29	465,113	0.01	EUR 200,000	APRR SA, 1.125%, 09/01/26	199,162	0.01
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 23/05/25	100,179	0.00	EUR 200,000	APRR SA, 1.250%, 18/01/28	190,752	0.01
EUR 400,000	Nordea Mortgage Bank Plc, 0.250%, 18/03/26	387,830	0.01	EUR 300,000	APRR SA, 1.875%, 03/01/29	293,472	0.01
EUR 100,000	Nordea Mortgage Bank Plc, 0.625%, 17/03/27	95,707	0.00	EUR 100,000	APRR SA, 0.125%, 18/01/29	86,986	0.00
GBP 100,000	Nordic Investment Bank, 1.125%, perpetual	111,559	0.01	EUR 100,000	Arkea Home Loans SFH SA, 0.375%, 04/03/24	103,171	0.00
EUR 100,000	OP Corporate Bank plc, 0.125%, 01/07/24	101,783	0.00	EUR 100,000	Arkea Home Loans SFH SA, 0.750%, 05/10/27	94,721	0.00
EUR 100,000	OP Corporate Bank plc, 0.500%, 12/08/25	98,562	0.00	EUR 400,000	Arkea Home Loans SFH SA, 0.010%, 04/10/30	330,916	0.01
EUR 100,000	OP Corporate Bank plc, 0.250%, 24/03/26	94,262	0.00	EUR 200,000	Arkea Public Sector Scf, 0.125%, 15/01/30	171,112	0.00
EUR 100,000	OP Corporate Bank plc, 0.600%, 18/01/27	92,495	0.00	EUR 100,000	Arkema SA, 1.500%, 20/01/25	102,296	0.00
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	89,512	0.00	EUR 300,000	Arkema SA, 1.500%, perpetual	270,272	0.01
EUR 200,000	OP Corporate Bank plc, 0.375%, 16/06/28	170,778	0.00	EUR 200,000	Auchan Holding SA, 2.625%, 30/01/24	209,471	0.01
EUR 100,000	OP Corporate Bank plc, 1.625%, 09/06/30	97,318	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.125%, 20/04/26	98,748	0.00
EUR 100,000	OP Corporate Bank PLC, 4.125%, 18/04/27	108,362	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	92,678	0.00
EUR 200,000	OP Mortgage Bank, 0.250%, 13/03/24	205,952	0.00	EUR 100,000	Autoroutes du Sud de la France SA, 2.750%, 02/09/32	98,128	0.00
EUR 100,000	OP Mortgage Bank, 1.000%, 28/11/24	102,130	0.00	EUR 300,000	AXA Bank Europe SCF, 0.010%, 22/01/27	279,810	0.01
EUR 700,000	OP Mortgage Bank, 2.750%, 22/06/26	733,000	0.02	EUR 500,000	AXA Bank Europe SCF, 0.625%, 16/02/28	465,486	0.01
EUR 600,000	OP Mortgage Bank, 0.050%, 21/04/28	517,006	0.02	EUR 400,000	AXA SA, 3.750%, 12/10/30	427,425	0.01
EUR 400,000	Sampo Oyj, 2.500%, 03/09/52	318,766	0.01	USD 25,000	AXA SA, 8.600%, 15/12/30	30,139	0.00
EUR 100,000	Sato Oyj, 1.375%, 24/02/28	76,842	0.00	EUR 200,000	AXA SA, 1.375%, 07/10/41	157,750	0.00
EUR 300,000	SBB Treasury Oyj, 1.125%, 26/11/29	203,487	0.01	EUR 200,000	AXA SA, 4.250%, 10/03/43	194,519	0.01
Total Finland		6,520,541	0.13	EUR 200,000	AXA SA, 3.250%, 28/05/49	188,756	0.01
France				EUR 200,000	AXA SA, 5.625%, 16/01/54	112,720	0.00
EUR 100,000	Aeroports de Paris, 1.500%, 07/04/25	101,723	0.00	GBP 100,000	AXA SA, 5.625%, 16/01/54	206,451	0.01
EUR 100,000	Aeroports de Paris, 2.750%, 05/06/28	101,673	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.125%, 05/02/24	206,451	0.01
EUR 400,000	Aeroports de Paris, 1.125%, 18/06/34	301,746	0.01	EUR 1,100,000	Banque Federative du Credit Mutuel SA, 0.010%, 07/03/25	1,063,001	0.02
EUR 200,000	Air Liquide Finance SA, 1.875%, 05/06/24	212,724	0.01	EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	99,392	0.00
EUR 200,000	Air Liquide Finance SA, 1.375%, 02/04/30	185,663	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	192,756	0.01
EUR 100,000	Air Liquide Finance SA, 0.625%, 20/06/30	87,032	0.00	GBP 100,000	Banque Federative du Credit Mutuel SA, 1.500%, 07/10/26	105,526	0.00
EUR 100,000	Air Liquide Finance SA, 0.375%, 20/09/33	76,328	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	98,283	0.00
EUR 100,000	Alstom SA, 0.250%, 14/10/26	94,994	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	99,920	0.00
EUR 100,000	Alstom SA, 0.125%, 27/07/27	92,453	0.00	EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	95,852	0.00
EUR 100,000	Alstom SA, 0.500%, 27/07/30	80,745	0.00	EUR 200,000	Banque Federative du Credit Mutuel SA, 0.625%, 19/11/27	170,533	0.00
				GBP 100,000	Banque Federative du Credit Mutuel SA, 0.875%, 07/12/27	98,205	0.00
				EUR 100,000	Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	96,612	0.00
				EUR 100,000	Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	93,555	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.250%, 19/07/28	85,800	0.00	USD 500,000	BNP Paribas SA, 2.159%, 15/09/29	408,625	0.01
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	95,935	0.00	USD 200,000	BNP Paribas SA, 5.198%, 10/01/30	191,310	0.01
EUR 600,000	Banque Federative du Credit Mutuel SA, 4.000%, 21/11/29	639,492	0.01	EUR 200,000	BNP Paribas SA, 0.875%, 11/07/30	167,349	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	83,830	0.00	GBP 100,000	BNP Paribas SA, 2.000%, 24/05/31	102,511	0.00
EUR 200,000	Banque Federative du Credit Mutuel SA, 1.125%, 19/11/31	161,484	0.00	GBP 200,000	BNP Paribas SA, 1.250%, 13/07/31	170,477	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.875%, 16/06/32	100,161	0.00	EUR 100,000	BNP Paribas SA, 0.625%, 03/12/32	74,731	0.00
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.750%, 01/02/33	101,526	0.00	USD 300,000	BNP Paribas SA, 4.375%, 01/03/33	266,208	0.01
USD 500,000	BNP Paribas SA, 2.871%, 19/04/32	392,285	0.01	GBP 100,000	BNP Paribas SA, 2.875%, perpetual	102,470	0.00
EUR 200,000	BNP Paribas Cardif SA, 1.000%, 29/11/24	201,527	0.01	EUR 300,000	Bouygues SA, 1.125%, 24/07/28	278,840	0.01
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24	204,041	0.01	EUR 200,000	Bouygues SA, 4.625%, 07/06/32	216,767	0.01
EUR 200,000	BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24	204,035	0.01	EUR 100,000	Bouygues SA, 3.250%, 30/06/37	90,130	0.00
USD 200,000	BNP Paribas SA, 3.800%, 10/01/24	196,622	0.01	EUR 100,000	Bouygues SA, 5.375%, 30/06/42	109,255	0.00
EUR 100,000	BNP Paribas SA, 1.000%, 17/04/24	103,692	0.00	EUR 100,000	BPCE SA, 0.875%, 31/01/24	103,938	0.00
EUR 100,000	BNP Paribas SA, 1.000%, 27/06/24	103,069	0.00	USD 150,000	BPCE SA, 4.000%, 15/04/24	147,499	0.00
EUR 400,000	BNP Paribas SA, 1.125%, 28/08/24	411,963	0.01	EUR 200,000	BPCE SA, 1.000%, 15/07/24	206,186	0.01
USD 200,000	BNP Paribas SA, 4.705%, 10/01/25	197,924	0.01	EUR 100,000	BPCE SA, 3.000%, 19/07/24	106,847	0.00
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	101,364	0.00	USD 300,000	BPCE SA, 2.375%, 14/01/25	279,615	0.01
USD 500,000	BNP Paribas SA, 2.219%, 09/06/26	461,025	0.01	EUR 100,000	BPCE SA, 1.000%, 01/04/25	100,413	0.00
EUR 200,000	BNP Paribas SA, 1.125%, 11/06/26	194,980	0.01	EUR 200,000	BPCE SA, 0.625%, 28/04/25	184,391	0.00
EUR 100,000	BNP Paribas SA, 2.250%, 11/01/27	99,858	0.00	EUR 200,000	BPCE SA, 0.250%, 15/01/26	175,675	0.00
USD 1,000,000	BNP Paribas SA, 1.323%, 13/01/27	874,550	0.02	EUR 400,000	BPCE SA, 0.375%, 02/02/26	385,644	0.01
USD 150,000	BNP Paribas SA, 4.625%, 13/03/27	143,206	0.00	GBP 100,000	BPCE SA, 1.375%, 23/12/26	103,352	0.00
EUR 400,000	BNP Paribas SA, 0.250%, 13/04/27	372,402	0.01	EUR 100,000	BPCE SA, 0.010%, 14/01/27	91,814	0.00
EUR 300,000	BNP Paribas SA, 0.375%, 14/10/27	276,647	0.01	EUR 200,000	BPCE SA, 1.750%, 26/04/27	184,840	0.00
GBP 100,000	BNP Paribas SA, 1.875%, 14/12/27	100,821	0.00	USD 250,000	BPCE SA, 3.500%, 23/10/27	224,885	0.01
EUR 1,000,000	BNP Paribas SA, 0.500%, 19/02/28	894,904	0.01	EUR 100,000	BPCE SA, 0.500%, 14/01/28	91,055	0.00
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	179,284	0.00	USD 300,000	BPCE SA, 2.700%, 01/10/29	251,592	0.01
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	88,565	0.00	EUR 200,000	BPCE SA, 0.750%, 03/03/31	161,144	0.00
EUR 100,000	BNP Paribas SA, 3.625%, 01/09/29	102,126	0.00	EUR 100,000	BPCE SA, 1.000%, 14/01/32	80,476	0.00
				EUR 100,000	BPCE SA, 2.375%, 26/04/32	92,358	0.00
				USD 500,000	BPCE SA, 3.116%, 19/10/32	365,525	0.01
				EUR 300,000	BPCE SA, 4.000%, 29/11/32	311,181	0.01
				GBP 500,000	BPCE SA, 2.500%, 30/11/32	486,128	0.01
				USD 300,000	BPCE SA, 3.582%, perpetual	196,656	0.01
				EUR 300,000	BPCE SFH SA, 0.375%, 21/02/24	310,070	0.01
				EUR 100,000	BPCE SFH SA, 1.000%, 24/02/25	101,553	0.00
				EUR 400,000	BPCE SFH SA, 0.125%, 31/03/25	397,375	0.01
				EUR 1,000,000	BPCE SFH SA, 0.010%, 08/11/26	907,088	0.02
				EUR 200,000	BPCE SFH SA, 0.750%, 27/11/26	193,392	0.01
				EUR 500,000	BPCE SFH SA, 0.375%, 21/01/32	408,938	0.01
				EUR 100,000	BPCE SFH SA, 0.375%, 18/03/41	63,303	0.00
				EUR 400,000	Caisse Centrale du Credit Immobilier de France SA, zero coupon, 17/01/24	413,128	0.01
				EUR 120,000	Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24	128,535	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
France (continued)				France (continued)			
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 27/11/26	368,940	0.01	EUR 100,000	CNP Assurances, 4.250%, 05/06/45	105,693	0.00
EUR 400,000	Caisse de Refinancement de l'Habitat SA, 0.125%, 30/04/27	372,654	0.01	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	86,442	0.00
EUR 300,000	Caisse de Refinancement de l'Habitat SA, 0.010%, 08/10/29	256,607	0.01	EUR 400,000	CNP Assurances, 2.500%, 30/06/51	346,075	0.01
EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.000%, 23/01/27	111,252	0.00	EUR 200,000	Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	203,539	0.01
EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	345,195	0.01	EUR 100,000	Council Of Europe, 0.375%, 27/03/25	100,280	0.00
EUR 300,000	Cappemini SE, 0.625%, 23/06/25	298,854	0.01	EUR 200,000	Covivio, 1.625%, 23/06/30	177,659	0.00
EUR 100,000	Cappemini SE, 1.625%, 15/04/26	100,395	0.00	EUR 200,000	Credit Agricole Assurances SA, 1.500%, 06/10/31	156,201	0.00
EUR 100,000	Cappemini SE, 2.000%, 15/04/29	96,429	0.00	EUR 200,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	186,553	0.01
EUR 100,000	Cappemini SE, 2.375%, 15/04/32	93,964	0.00	EUR 100,000	Credit Agricole Assurances SA, 4.250%, perpetual	103,786	0.00
EUR 100,000	Carmila SA, 2.125%, 07/03/28	85,874	0.00	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24	202,948	0.01
EUR 100,000	Carrefour SA, 1.750%, 04/05/26	99,917	0.00	EUR 300,000	Credit Agricole Home Loan SFH SA, 0.125%, 16/12/24	300,920	0.01
EUR 200,000	Carrefour SA, 1.875%, 30/10/26	199,115	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	200,280	0.01
EUR 100,000	Carrefour SA, 1.000%, 17/05/27	94,423	0.00	EUR 200,000	Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	191,296	0.01
EUR 300,000	Cie de Financement Foncier SA, 0.050%, 16/04/24	307,377	0.01	EUR 500,000	Credit Agricole Home Loan SFH SA, 0.010%, 12/04/28	447,909	0.01
EUR 200,000	Cie de Financement Foncier SA, 0.500%, 04/09/24	203,712	0.01	EUR 100,000	Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	90,033	0.00
EUR 150,000	Cie de Financement Foncier SA, 4.000%, 24/10/25	162,751	0.00	EUR 500,000	Credit Agricole Home Loan SFH SA, 0.375%, 01/02/33	396,115	0.01
EUR 200,000	Cie de Financement Foncier SA, 0.225%, 14/09/26	190,500	0.01	EUR 100,000	Credit Agricole Home Loan SFH SA, 0.875%, 06/05/34	81,178	0.00
EUR 200,000	Cie de Financement Foncier SA, 0.375%, 09/04/27	188,517	0.01	EUR 200,000	Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	163,490	0.00
EUR 500,000	Cie de Financement Foncier SA, 0.010%, 25/10/27	455,063	0.01	EUR 200,000	Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	191,292	0.01
EUR 500,000	Cie de Financement Foncier SA, 0.010%, 16/04/29	433,896	0.01	EUR 200,000	Credit Agricole SA, 1.375%, 13/03/25	101,895	0.00
EUR 100,000	Cie de Financement Foncier SA, 0.600%, 25/10/41	66,097	0.00	EUR 200,000	Credit Agricole SA, 1.000%, 18/09/25	199,776	0.00
EUR 300,000	Cie de Financement Foncier SA, 0.010%, perpetual	207,095	0.01	EUR 200,000	Credit Agricole SA, 0.375%, 21/10/25	196,248	0.00
EUR 200,000	Cie de Saint-Gobain, 0.625%, 15/03/24	206,444	0.01	EUR 100,000	Credit Agricole SA, 1.875%, 20/12/26	98,236	0.00
EUR 100,000	Cie de Saint-Gobain, 1.000%, 17/03/25	100,850	0.00	USD 250,000	Credit Agricole SA, 4.125%, 10/01/27	238,162	0.01
EUR 100,000	Cie de Saint-Gobain, 1.125%, 23/03/26	98,378	0.00	USD 500,000	Credit Agricole SA, 1.247%, 26/01/27	438,300	0.01
EUR 500,000	Cie de Saint-Gobain, 2.375%, 04/10/27	505,706	0.01	EUR 200,000	Credit Agricole SA, 1.375%, 03/05/27	193,155	0.01
EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	200,538	0.01	EUR 500,000	Credit Agricole SA, 3.375%, 28/07/27	521,362	0.01
EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	95,729	0.00	EUR 200,000	Credit Agricole SA, 0.125%, 09/12/27	176,585	0.00
EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	86,659	0.00	EUR 100,000	Credit Agricole SA, 0.625%, 12/01/28	92,135	0.00
EUR 200,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	200,301	0.01				
EUR 100,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	88,094	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	87,348	0.00	EUR 200,000	Dexia Credit Local SA, 0.500%, 17/01/25	201,729	0.01
EUR 200,000	Credit Agricole SA, 1.125%, 24/02/29	172,064	0.00	GBP 200,000	Dexia Credit Local SA, 2.125%, 12/02/25	228,486	0.01
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	185,093	0.00	USD 500,000	Dexia Credit Local SA, 1.125%, 09/04/26	447,860	0.01
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	89,251	0.00	GBP 300,000	Dexia Credit Local SA, 0.250%, 10/12/26	306,209	0.01
EUR 200,000	Credit Agricole SA, 0.500%, 21/09/29	172,325	0.00	EUR 300,000	Dexia Credit Local SA, 0.010%, 22/01/27	281,293	0.01
EUR 200,000	Credit Agricole SA, 1.625%, 05/06/30	196,585	0.01	EUR 200,000	Dexia Credit Local SA, zero coupon, 21/01/28	181,270	0.00
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	79,837	0.00	EUR 100,000	Edenred, 1.875%, 06/03/26	101,862	0.00
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	90,017	0.00	EUR 100,000	Edenred, 1.375%, 18/06/29	91,828	0.00
USD 500,000	Credit Agricole SA, 2.811%, 11/01/41	312,510	0.01	EUR 100,000	Electricite de France SA, 4.625%, 11/09/24	108,780	0.00
EUR 200,000	Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24	208,602	0.01	EUR 400,000	Electricite de France SA, 1.000%, 13/10/26	385,674	0.01
EUR 100,000	Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26	98,247	0.00	EUR 200,000	Electricite de France SA, 4.125%, 25/03/27	213,958	0.01
EUR 200,000	Credit Mutuel Arkea SA, 1.375%, 17/01/25	203,979	0.01	EUR 500,000	Electricite de France SA, 4.375%, 12/10/29	524,388	0.01
EUR 100,000	Credit Mutuel Arkea SA, 0.010%, 28/01/26	94,662	0.00	EUR 300,000	Electricite de France SA, 2.000%, 02/10/30	266,283	0.01
EUR 100,000	Credit Mutuel Arkea SA, 1.625%, 15/04/26	98,912	0.00	USD 150,000	Electricite de France SA, 6.950%, 26/01/39	155,664	0.00
EUR 100,000	Credit Mutuel Arkea SA, 1.250%, 11/06/29	90,548	0.00	USD 125,000	Electricite de France SA, 5.600%, 27/01/40	115,544	0.00
EUR 100,000	Credit Mutuel Arkea SA, 0.750%, 18/01/30	83,939	0.00	GBP 500,000	Electricite de France SA, 5.500%, 17/10/41	560,179	0.01
EUR 100,000	Credit Mutuel Arkea SA, 0.875%, 11/03/33	76,164	0.00	USD 200,000	Electricite de France SA, 4.875%, 22/01/44	162,364	0.00
EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.250%, 30/04/24	307,672	0.01	USD 500,000	Electricite de France SA, 5.000%, 21/09/48	411,180	0.01
EUR 500,000	Credit Mutuel Home Loan SFH SA, 0.125%, 09/04/25	496,036	0.01	EUR 100,000	Electricite de France SA, 2.000%, 09/12/49	63,645	0.00
EUR 400,000	Credit Mutuel Home Loan SFH SA, 0.625%, 04/03/27	381,734	0.01	GBP 200,000	Electricite de France SA, 6.000%, 23/01/14	223,097	0.01
EUR 300,000	Credit Mutuel Home Loan SFH SA, 0.010%, 06/05/31	242,084	0.01	EUR 100,000	Engie SA, 0.875%, 27/03/24	103,508	0.00
EUR 300,000	Danone SA, 1.250%, 30/05/24	311,854	0.01	EUR 100,000	Engie SA, zero coupon, 04/03/27	91,298	0.00
EUR 100,000	Danone SA, 1.208%, 03/11/28	94,096	0.00	EUR 200,000	Engie SA, 0.375%, 11/06/27	183,970	0.00
EUR 100,000	Danone SA, 0.395%, 10/06/29	87,803	0.00	EUR 100,000	Engie SA, 0.375%, 21/06/27	92,261	0.00
EUR 500,000	Danone SA, 0.520%, 09/11/30	425,053	0.01	EUR 100,000	Engie SA, 1.500%, 27/03/28	95,041	0.00
EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	100,917	0.00	EUR 300,000	Engie SA, 1.750%, 27/03/28	288,910	0.01
EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	94,870	0.00	EUR 100,000	Engie SA, 1.375%, 28/02/29	91,857	0.00
EUR 200,000	Dexia Credit Local SA, 0.625%, 03/02/24	207,678	0.01	EUR 400,000	Engie SA, 2.125%, 30/03/32	362,037	0.01
EUR 200,000	Dexia Credit Local SA, zero coupon, 29/05/24	203,992	0.01	EUR 100,000	Engie SA, 1.500%, 13/03/35	77,732	0.00
USD 500,000	Dexia Credit Local SA, 0.500%, 16/07/24	468,120	0.01	EUR 100,000	Engie SA, 1.000%, 26/10/36	69,823	0.00
				EUR 100,000	Engie SA, 1.375%, 21/06/39	68,801	0.00
				GBP 100,000	Engie SA, 5.000%, 01/10/60	110,685	0.00
				EUR 100,000	Essilorluxottica, 0.750%, 27/11/31	84,780	0.00
				EUR 100,000	EssilorLuxottica SA, 0.125%, 27/05/25	99,803	0.00
				EUR 300,000	EssilorLuxottica SA, 0.375%, 05/01/26	294,980	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
France (continued)				France (continued)			
EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	93,190	0.00	EUR 100,000	Legrand SA, 0.625%, 24/06/28	90,085	0.00
EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	92,396	0.00	EUR 200,000	Legrand SA, 0.750%, 20/05/30	174,547	0.00
EUR 100,000	Eutelsat SA, 2.000%, 02/10/25	93,447	0.00	EUR 100,000	Legrand SA, 1.875%, 06/07/32	89,790	0.00
EUR 300,000	Firmenich Productions Participations SAS, 1.750%, 30/04/30	280,352	0.01	EUR 85,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	88,400	0.00
EUR 100,000	Gecina SA, 1.375%, 30/06/27	95,797	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	101,704	0.00
EUR 600,000	Gecina SA, 0.875%, 25/01/33	456,173	0.01	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/26	291,558	0.01
EUR 100,000	Gecina SA, 1.625%, 29/05/34	79,983	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	91,727	0.00
EUR 100,000	Holding d'Infrastructures de Transport SASU, 1.625%, 27/11/27	92,400	0.00	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	84,986	0.00
EUR 200,000	Holdings d'Infrastructures de Transport SASU, 0.625%, 14/09/28	171,106	0.00	EUR 100,000	Orange SA, 1.000%, 12/05/25	100,836	0.00
EUR 300,000	HSBC France SA, 0.250%, 17/05/24	307,662	0.01	EUR 100,000	Orange SA, zero coupon, 29/06/26	94,592	0.00
EUR 100,000	HSBC France SA, 0.100%, 03/09/27	90,997	0.00	EUR 200,000	Orange SA, zero coupon, 04/09/26	187,851	0.01
EUR 100,000	Icade Sante SAS, 1.625%, 28/02/28	88,536	0.00	EUR 100,000	Orange SA, 1.500%, 09/09/27	97,229	0.00
EUR 100,000	Icade Sante SAS, 0.875%, 04/11/29	78,386	0.00	EUR 100,000	Orange SA, 1.375%, 20/03/28	95,483	0.00
EUR 100,000	Icade Sante SAS, 1.375%, 17/09/30	78,207	0.00	EUR 100,000	Orange SA, 2.000%, 15/01/29	97,498	0.00
EUR 100,000	Imerys SA, 1.500%, 15/01/27	96,092	0.00	EUR 100,000	Orange SA, 0.125%, 16/09/29	84,968	0.00
EUR 300,000	Imerys SA, 1.000%, 15/07/31	220,588	0.01	EUR 100,000	Orange SA, 1.375%, 16/01/30	91,171	0.00
EUR 100,000	Indigo Group SAS, 1.625%, 19/04/28	91,944	0.00	USD 25,000	Orange SA, 9.000%, 01/03/31	30,673	0.00
EUR 100,000	JCDecaux SA, 2.000%, 24/10/24	102,919	0.00	EUR 100,000	Orange SA, 3.625%, 16/11/31	104,630	0.00
EUR 200,000	JCDecaux SA, 1.625%, 07/02/30	170,487	0.00	GBP 500,000	Orange SA, 3.250%, 15/01/32	521,505	0.01
EUR 100,000	Kering SA, 1.250%, 10/05/26	100,272	0.00	EUR 300,000	Orange SA, 1.625%, 07/04/32	268,444	0.01
EUR 200,000	Klepierre SA, 2.000%, 12/05/29	178,288	0.00	EUR 43,000	Orange SA, 8.125%, 28/01/33	59,769	0.00
EUR 100,000	Klepierre SA, 0.625%, 01/07/30	77,640	0.00	EUR 400,000	Orange SA, 0.625%, 16/12/33	300,973	0.01
EUR 100,000	Klepierre SA, 1.625%, 13/12/32	77,908	0.00	EUR 100,000	Orange SA, 0.750%, 29/06/34	74,903	0.00
EUR 300,000	La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	283,918	0.01	USD 50,000	Orange SA, 5.375%, 13/01/42	48,669	0.00
EUR 500,000	La Banque Postale Home Loan SFH SA, 0.250%, 12/02/35	366,654	0.01	EUR 100,000	Orange SA, 5.250%, perpetual	107,393	0.00
EUR 100,000	La Banque Postale SA, 0.500%, 17/06/26	97,337	0.00	EUR 100,000	Orange SA, 1.750%, perpetual	87,100	0.00
EUR 100,000	La Banque Postale SA, 1.375%, 24/04/29	89,829	0.00	EUR 100,000	Orange SA, 2.375%, perpetual	100,804	0.00
EUR 100,000	La Banque Postale SA, 0.750%, 23/06/31	79,187	0.00	EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	99,997	0.00
EUR 600,000	La Banque Postale SA, 1.000%, perpetual	554,914	0.01	EUR 400,000	Pernod Ricard SA, 0.125%, 04/10/29	338,557	0.01
EUR 100,000	La Mondiale SAM, 2.125%, 23/06/31	81,478	0.00	EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	93,447	0.00
EUR 200,000	La Poste SA, 0.625%, 21/10/26	163,674	0.00	EUR 100,000	Pernod Ricard SA, 3.750%, 02/11/32	105,524	0.00
EUR 200,000	La Poste SA, 0.375%, 17/09/27	182,466	0.00	EUR 200,000	Peugeot SA, 2.000%, 20/03/25	205,238	0.01
EUR 500,000	La Poste SA, zero coupon, 18/07/29	411,040	0.01	EUR 100,000	Peugeot SA, 1.125%, 18/09/29	89,109	0.00
EUR 100,000	La Poste SA, 1.375%, 21/04/32	84,867	0.00	EUR 100,000	RCI Banque SA, 1.375%, 08/03/24	103,871	0.00
				EUR 100,000	RCI Banque SA, 2.000%, 11/07/24	103,816	0.00
				EUR 500,000	RCI Banque SA, 0.500%, 14/07/25	484,937	0.01
				EUR 100,000	RCI Banque SA, 1.750%, 10/04/26	97,599	0.00
				EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	55,783	0.00
				EUR 70,000	RCI Banque SA, 4.875%, 21/09/28	73,137	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, zero coupon, 09/09/27	89,577	0.00	EUR 400,000	Societe Generale SA, 0.250%, 08/07/27	363,253	0.01
EUR 200,000	RTE Réseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	199,599	0.01	EUR 100,000	Societe Generale SA, 4.000%, 16/11/27	106,651	0.00
EUR 200,000	RTE Réseau de Transport d'Electricite SADIR, 0.625%, 08/07/32	157,874	0.00	EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	91,710	0.00
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, 0.750%, 12/01/34	76,470	0.00	GBP 300,000	Societe Generale SA, 1.250%, 07/12/27	290,742	0.01
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	83,243	0.00	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	183,825	0.00
EUR 100,000	RTE Réseau de Transport d'Electricite SADIR, 1.125%, 09/09/49	56,368	0.00	EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	181,010	0.00
EUR 100,000	Sanofi, 0.625%, 05/04/24	103,684	0.00	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	90,734	0.00
EUR 500,000	Sanofi, 1.000%, 21/03/26	497,920	0.01	EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	98,908	0.00
EUR 100,000	Sanofi, 1.125%, 05/04/28	95,623	0.00	EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	85,479	0.00
USD 100,000	Sanofi, 3.625%, 19/06/28	95,598	0.00	EUR 100,000	Societe Generale SA, 0.875%, 24/09/29	84,250	0.00
EUR 100,000	Sanofi, 0.875%, 21/03/29	92,676	0.00	EUR 100,000	Societe Generale SA, 4.250%, 16/11/32	106,200	0.00
EUR 500,000	Sanofi, 1.250%, 06/04/29	472,567	0.01	EUR 300,000	Societe Generale SFH SA, 0.250%, 23/01/24	310,394	0.01
EUR 100,000	Sanofi, 1.375%, 21/03/30	92,871	0.00	EUR 500,000	Societe Generale SFH SA, 0.010%, 02/12/26	469,931	0.01
EUR 100,000	Schlumberger Finance France SAS, 1.000%, 18/02/26	98,858	0.00	EUR 400,000	Societe Generale SFH SA, 0.750%, 29/01/27	385,196	0.01
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	101,437	0.00	EUR 100,000	Societe Generale SFH SA, 0.750%, 19/01/28	94,050	0.00
EUR 100,000	Schneider Electric SE, 0.875%, 13/12/26	97,010	0.00	EUR 100,000	Societe Generale SFH SA, 0.010%, 29/10/29	85,282	0.00
EUR 400,000	Schneider Electric SE, 1.000%, 09/04/27	386,664	0.01	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	101,012	0.00
EUR 100,000	Schneider Electric SE, 1.500%, 15/01/28	97,391	0.00	EUR 100,000	Sodexo SA, 1.125%, 22/05/25	101,013	0.00
EUR 200,000	SCOR SE, 1.375%, 17/09/51	149,268	0.00	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	90,425	0.00
EUR 100,000	Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	99,085	0.00	EUR 100,000	Suez, 5.500%, 22/07/24	109,694	0.00
EUR 100,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	85,550	0.00	EUR 200,000	Suez, 1.000%, 03/04/25	202,064	0.01
USD 200,000	Societe Generale SA, 5.000%, 17/01/24	197,184	0.01	EUR 100,000	Suez, 1.625%, 17/09/30	90,883	0.00
USD 200,000	Societe Generale SA, 3.875%, 28/03/24	195,290	0.01	EUR 100,000	Suez, 1.250%, 14/05/35	76,758	0.00
EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	101,014	0.00	EUR 100,000	Teleperformance, 1.875%, 02/07/25	100,492	0.00
EUR 100,000	Societe Generale SA, 2.625%, 27/02/25	103,952	0.00	EUR 100,000	Teleperformance, 3.750%, 24/06/29	100,603	0.00
EUR 300,000	Societe Generale SA, 0.125%, 24/02/26	278,809	0.00	EUR 100,000	Terega SA, 0.875%, 17/09/30	80,470	0.00
EUR 200,000	Societe Generale SA, 1.125%, 21/04/26	198,624	0.01	EUR 100,000	Tikehau Capital SCA, 2.250%, 14/10/26	95,137	0.00
USD 100,000	Societe Generale SA, 4.250%, 19/08/26	93,520	0.00	USD 100,000	Total Capital International SA, 3.700%, 15/01/24	98,697	0.00
EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	92,267	0.00	EUR 100,000	Total Capital International SA, 0.625%, 04/10/24	101,887	0.00
				EUR 300,000	Total Capital International SA, 1.023%, 04/03/27	291,189	0.01
				EUR 500,000	Total Capital International SA, 1.491%, 08/04/27	492,370	0.01
				EUR 200,000	Total Capital International SA, 0.696%, 31/05/28	183,770	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
USD 300,000	Total Capital International SA, 3.455%, 19/02/29	279,165	0.01	GBP 100,000	Vinci SA, 2.250%, 15/03/27	109,016	0.00
EUR 300,000	Total Capital International SA, 1.491%, 04/09/30	275,389	0.01	EUR 400,000	Vinci SA, zero coupon, 27/11/28	351,834	0.01
EUR 100,000	Total Capital International SA, 0.952%, 18/05/31	86,324	0.00	EUR 200,000	Vinci SA, 1.625%, 18/01/29	192,982	0.01
GBP 100,000	Total Capital International SA, 1.405%, 03/09/31	92,319	0.00	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	99,241	0.00
EUR 200,000	Total Capital International SA, 1.994%, 08/04/32	185,729	0.01	EUR 300,000	Vivendi SA, 1.125%, 11/12/28	270,612	0.01
EUR 100,000	Total Capital International SA, 1.618%, 18/05/40	74,177	0.00	EUR 100,000	Wendel SA, 1.375%, 26/04/26	97,341	0.00
USD 300,000	Total Capital International SA, 2.986%, 29/06/41	224,925	0.01	EUR 100,000	Worldline SA, 0.875%, 30/06/27	92,448	0.00
USD 200,000	Total Capital International SA, 3.127%, 29/05/50	142,882	0.00	EUR 400,000	WPP Finance SA, 2.375%, 19/05/27	398,037	0.01
USD 200,000	Total Capital International SA, 3.386%, 29/06/60	141,282	0.00	Total France		76,607,049	1.54
USD 50,000	Total Capital SA, 3.883%, 11/10/28	48,417	0.00	Germany			
EUR 100,000	Total SA, 3.369%, perpetual	99,704	0.00	EUR 400,000	Aareal Bank AG, 0.010%, 03/08/26	380,171	0.01
EUR 100,000	TotalEnergies SE, 1.625%, perpetual	86,560	0.00	EUR 100,000	Aareal Bank AG, 0.050%, 02/09/26	88,113	0.00
EUR 100,000	TotalEnergies SE, 2.125%, perpetual	76,135	0.00	EUR 500,000	Aareal Bank AG, 2.250%, 01/02/27	512,408	0.01
EUR 500,000	TotalEnergies SE, 3.250%, perpetual	393,596	0.01	EUR 100,000	adidas AG, zero coupon, 09/09/24	100,974	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	105,038	0.00	EUR 100,000	Albemarle New Holding GmbH, 1.625%, 25/11/28	93,378	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	101,934	0.00	EUR 100,000	Albemarle New Holdings GmbH, 1.125%, 25/11/25	98,907	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.125%, 15/09/25	98,182	0.00	EUR 100,000	Allianz SE, 3.099%, 06/07/47	98,432	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.375%, 09/03/26	97,008	0.00	EUR 100,000	Allianz SE, 4.252%, 05/07/52	97,850	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.750%, 25/10/28	85,333	0.00	EUR 300,000	BASF SE, 0.875%, 22/05/25	308,178	0.01
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.500%, 29/05/29	87,119	0.00	EUR 100,000	BASF SE, 0.750%, 17/03/26	98,843	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 2.625%, 09/04/30	95,203	0.00	EUR 100,000	BASF SE, 0.250%, 05/06/27	93,837	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 1.875%, 15/01/31	85,324	0.00	EUR 100,000	BASF SE, 3.125%, 29/06/28	104,066	0.00
EUR 600,000	Unibail-Rodamco-Westfield SE, 1.375%, 04/12/31	474,788	0.01	EUR 100,000	BASF SE, 1.500%, 17/03/31	89,984	0.00
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.875%, 29/03/32	74,564	0.00	EUR 100,000	BASF SE, 3.750%, 29/06/32	104,740	0.00
EUR 100,000	Veolia Environnement SA, 0.892%, 14/01/24	104,239	0.00	EUR 100,000	Bausparkasse Schwaebisch Hall AG, 0.200%, 28/10/31	82,146	0.00
EUR 200,000	Veolia Environnement SA, zero coupon, 09/06/26	186,714	0.00	EUR 200,000	Bayerische Landesbank, 0.750%, 20/01/26	197,973	0.01
EUR 400,000	Veolia Environnement SA, 1.250%, 15/04/28	375,706	0.01	EUR 200,000	Bayerische Landesbank, 0.750%, 05/02/29	184,658	0.00
EUR 100,000	Veolia Environnement SA, 1.940%, 07/01/30	94,455	0.00	EUR 100,000	Bayerische Landesbank, 0.125%, 02/11/29	86,766	0.00
EUR 100,000	Veolia Environnement SA, 0.664%, 15/01/31	83,134	0.00	EUR 300,000	Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	284,046	0.01
				EUR 300,000	Berlin Hyp AG, 0.625%, 22/10/25	297,926	0.01
				EUR 400,000	Berlin Hyp AG, 0.375%, 25/01/27	330,297	0.01
				EUR 100,000	Berlin Hyp AG, 1.125%, 25/10/27	94,233	0.00
				EUR 400,000	Berlin Hyp AG, 0.010%, 24/01/28	363,591	0.01
				EUR 200,000	Bertelsmann SE & Co KGaA, 2.000%, 01/04/28	195,714	0.01
				EUR 100,000	Bertelsmann SE & Co KGaA, 1.500%, 15/05/30	90,955	0.00
				EUR 400,000	Commerzbank AG, 0.125%, 09/01/24	413,960	0.01
				EUR 45,000	Commerzbank AG, 0.625%, 28/08/24	45,797	0.00
				EUR 100,000	Commerzbank AG, 0.250%, 16/09/24	100,079	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Germany (continued)				Germany (continued)			
GBP 100,000	Commerzbank AG, 1.500%, 22/11/24	111,713	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.625%, 15/04/36	71,689	0.00
EUR 100,000	Commerzbank AG, 0.625%, 28/05/25	100,189	0.00	EUR 100,000	Deutsche Bahn Finance GMBH, 0.875%, 23/06/39	69,469	0.00
EUR 455,000	Commerzbank AG, 0.100%, 11/09/25	441,006	0.01	EUR 60,000	Deutsche Bahn Finance GMBH, 1.125%, 29/05/51	35,278	0.00
EUR 100,000	Commerzbank AG, 1.125%, 22/06/26	94,047	0.00	EUR 100,000	Deutsche Bank AG, 0.050%, 20/11/24	100,088	0.00
EUR 100,000	Commerzbank AG, 0.875%, 22/01/27	91,196	0.00	EUR 100,000	Deutsche Bank AG, 1.125%, 17/03/25	101,312	0.00
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	99,276	0.00	USD 300,000	Deutsche Bank AG, 1.447%, 01/04/25	278,859	0.01
EUR 100,000	Commerzbank AG, 4.625%, 21/03/28	104,292	0.00	EUR 200,000	Deutsche Bank AG, 1.000%, 19/11/25	199,170	0.01
EUR 23,000	Commerzbank AG, 1.500%, 28/08/28	21,773	0.00	EUR 300,000	Deutsche Bank AG, 0.500%, 22/01/26	294,298	0.01
EUR 500,000	Commerzbank AG, 2.875%, 13/10/28	522,872	0.01	EUR 100,000	Deutsche Bank AG, 2.625%, 12/02/26	100,559	0.00
EUR 200,000	Commerzbank AG, 1.250%, 09/01/34	173,146	0.00	USD 650,000	Deutsche Bank AG, 1.686%, 19/03/26	582,732	0.01
EUR 300,000	Commerzbank AG, 0.250%, perpetual	245,212	0.01	EUR 615,000	Deutsche Bank AG, 1.375%, 10/06/26	593,847	0.01
EUR 100,000	Continental AG, 3.625%, 30/11/27	103,740	0.00	EUR 300,000	Deutsche Bank AG, 1.625%, 20/01/27	281,946	0.01
EUR 200,000	Covestro AG, 0.875%, 03/02/26	194,969	0.00	EUR 100,000	Deutsche Bank AG, 1.750%, 17/01/28	90,997	0.00
EUR 400,000	Daimler AG, 2.625%, 07/04/25	421,478	0.01	EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	93,240	0.00
EUR 100,000	Daimler AG, 1.500%, 09/03/26	100,843	0.00	EUR 200,000	Deutsche Bank AG, 0.125%, 21/01/30	171,577	0.00
EUR 400,000	Daimler AG, 2.000%, 22/08/26	407,847	0.01	EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	83,490	0.00
EUR 100,000	Daimler AG, 0.375%, 08/11/26	95,375	0.00	USD 270,000	Deutsche Bank AG/New York NY, 2.129%, 24/11/26	238,356	0.01
EUR 65,000	Daimler AG, 0.750%, 08/02/30	57,301	0.00	EUR 100,000	Deutsche Boerse AG, zero coupon, 22/02/26	96,103	0.00
EUR 50,000	Daimler AG, 2.375%, 22/05/30	49,245	0.00	EUR 100,000	Deutsche Boerse AG, 0.125%, 22/02/31	81,276	0.00
EUR 145,000	Daimler AG, 0.750%, 10/09/30	121,936	0.00	EUR 300,000	Deutsche Hypothekenbank AG, 0.010%, 18/02/27	280,502	0.01
EUR 100,000	Daimler AG, 1.125%, 06/11/31	86,018	0.00	EUR 70,000	Deutsche Kreditbank AG, 0.010%, 23/02/26	66,999	0.00
EUR 100,000	Daimler AG, 1.125%, 08/08/34	80,184	0.00	EUR 100,000	Deutsche Kreditbank AG, 0.500%, 19/03/27	95,280	0.00
EUR 300,000	Deutsche Apotheker-und Aerztebank eG, 0.050%, 13/11/29	257,891	0.01	EUR 200,000	Deutsche Kreditbank AG, 0.010%, 07/11/29	171,913	0.00
CHF 200,000	Deutsche Bahn Finance GMBH, 1.500%, 26/08/24	215,530	0.01	EUR 100,000	Deutsche Pfandbriefbank AG, 0.125%, 05/09/24	98,617	0.00
GBP 100,000	Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	111,990	0.00	EUR 500,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	455,151	0.01
EUR 200,000	Deutsche Bahn Finance GMBH, 0.500%, 09/04/27	189,945	0.00	EUR 200,000	Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	189,405	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.000%, 17/12/27	95,425	0.00	EUR 100,000	Deutsche Post AG, 0.375%, 20/05/26	98,011	0.00
EUR 400,000	Deutsche Bahn Finance GMBH, 1.125%, 18/12/28	375,697	0.01	EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	97,966	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 0.375%, 23/06/29	87,805	0.00	EUR 100,000	Deutsche Post AG, 0.750%, 20/05/29	92,283	0.00
EUR 100,000	Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	92,067	0.00				
EUR 200,000	Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	172,931	0.00				
EUR 100,000	Deutsche Bahn Finance GMBH, 1.375%, 03/03/34	82,687	0.00				
EUR 100,000	Deutsche Bahn Finance GMBH, 0.750%, 16/07/35	74,696	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Germany (continued)				Germany (continued)			
EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	86,522	0.00	EUR 300,000	Hamburg Commercial Bank AG, 0.375%, 09/03/26	272,510	0.01
EUR 555,000	Deutsche Telekom AG, 0.875%, 25/03/26	550,944	0.01	EUR 100,000	Hamburg Commercial Bank AG, 0.100%, 02/11/28	88,865	0.00
EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	94,515	0.00	EUR 200,000	Hannover Rueck SE, 1.125%, 09/10/39	162,922	0.00
EUR 50,000	Deutsche Telekom AG, 1.750%, 25/03/31	46,143	0.00	EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	76,375	0.00
GBP 100,000	Deutsche Telekom AG, 3.125%, 06/02/34	101,097	0.00	EUR 100,000	HeidelbergCement AG, 2.250%, 03/06/24	104,984	0.00
EUR 100,000	Deutsche Telekom AG, 1.375%, 05/07/34	81,765	0.00	EUR 30,000	HeidelbergCement AG, 1.500%, 07/02/25	30,670	0.00
USD 500,000	Deutsche Telekom AG, 3.625%, 21/01/50	361,735	0.01	GBP 100,000	Henkel AG & Co KGaA, 1.250%, 30/09/26	106,762	0.00
EUR 400,000	Deutsche Wohnen SE, 1.500%, 30/04/30	331,902	0.01	EUR 100,000	Infineon Technologies AG, 1.125%, 24/06/26	97,602	0.00
EUR 500,000	Dz Hyp AG, 0.010%, 26/10/26	472,157	0.01	EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	184,510	0.00
EUR 600,000	DZ HYP AG, 0.010%, 29/01/24	619,116	0.01	EUR 400,000	ING-DiBa AG, 0.010%, 07/10/28	355,424	0.01
EUR 300,000	DZ HYP AG, 0.125%, 01/03/24	308,966	0.01	EUR 500,000	ING-DiBa AG, 2.375%, 13/09/30	503,005	0.01
EUR 200,000	DZ HYP AG, 0.050%, 06/12/24	200,594	0.01	EUR 100,000	ING-DiBa AG, 1.000%, 23/05/39	75,287	0.00
EUR 100,000	DZ HYP AG, 0.750%, 02/02/26	98,873	0.00	EUR 500,000	Investitionsbank Berlin, 0.250%, 03/02/32	412,972	0.01
EUR 100,000	DZ HYP AG, 0.875%, 18/01/30	90,981	0.00	EUR 300,000	Investitionsbank Berlin, 0.050%, 02/03/35	218,500	0.01
EUR 100,000	E.ON SE, 0.875%, 22/05/24	103,502	0.00	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 15/01/24	311,316	0.01
EUR 610,000	E.ON SE, 0.875%, 08/01/25	596,217	0.01	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 15/01/24	311,316	0.01
EUR 55,000	E.ON SE, 0.125%, 18/01/26	53,069	0.00	USD 105,000	Kreditanstalt fuer Wiederaufbau, 2.625%, 28/02/24	102,450	0.00
EUR 100,000	E.ON SE, 0.375%, 29/09/27	93,150	0.00	USD 665,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 08/03/24	630,653	0.01
EUR 100,000	E.ON SE, 0.750%, 20/02/28	92,727	0.00	EUR 3,950,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 02/04/24	3,719,390	0.08
EUR 100,000	E.ON SE, 0.100%, 19/12/28	86,370	0.00	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 30/05/24	102,680	0.00
EUR 30,000	E.ON SE, 0.350%, 28/02/30	25,044	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24	209,345	0.01
EUR 50,000	E.ON SE, 1.625%, 29/03/31	44,677	0.00	GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 18/07/24	228,650	0.01
EUR 100,000	E.ON SE, 0.600%, 01/10/32	77,330	0.00	USD 500,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 05/08/24	475,005	0.01
EUR 400,000	Eurogrid GmbH, 0.741%, 21/04/33	310,121	0.01	USD 1,500,000	Kreditanstalt fuer Wiederaufbau, 3.375%, 23/08/24	1,469,895	0.03
EUR 100,000	Evonik Industries AG, 0.625%, 18/09/25	98,433	0.00	USD 500,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 20/09/24	466,365	0.01
EUR 400,000	Evonik Industries AG, 2.250%, 25/09/27	397,388	0.01	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24	305,242	0.01
USD 200,000	FMS Wertmanagement, 2.750%, 30/01/24	195,668	0.00	EUR 1,400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/11/24	1,416,498	0.03
EUR 100,000	FMS Wertmanagement, 0.375%, 29/04/30	87,762	0.00	USD 300,000	Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24	288,852	0.01
EUR 300,000	Fresenius Medical Care AG, 3.875%, 20/09/27	306,551	0.01	GBP 300,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 09/12/24	341,037	0.01
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	100,619	0.00	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 15/01/25	203,849	0.01
EUR 50,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	46,248	0.00	EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 31/03/25	599,963	0.01
EUR 100,000	Fresenius SE & Co KGaA, 4.250%, 28/05/26	104,948	0.00				
EUR 135,000	Fresenius SE & Co KGaA, 0.375%, 28/09/26	124,491	0.00				
EUR 100,000	Fresenius SE & Co KGaA, 0.750%, 15/01/28	88,557	0.00				
EUR 100,000	Fresenius SE & Co KGaA, 5.000%, 28/11/29	103,280	0.00				
EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	68,244	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Germany (continued)				Germany (continued)			
EUR 700,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	704,783	0.02	EUR 800,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/31	652,901	0.01
USD 200,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	189,450	0.00	EUR 700,000	Kreditanstalt fuer Wiederaufbau, 1.375%, 07/06/32	640,983	0.01
EUR 1,300,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/06/25	1,205,197	0.03	EUR 250,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	222,687	0.01
GBP 100,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 04/07/25	111,384	0.00	EUR 300,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	263,648	0.01
USD 625,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 18/07/25	565,794	0.01	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.050%, 29/09/34	148,933	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	198,728	0.01	USD 100,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	57,454	0.00
USD 225,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/01/26	201,591	0.01	GBP 100,000	Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	128,887	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	196,901	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	83,588	0.00
EUR 1,000,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/06/26	964,463	0.02	EUR 200,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 31/03/37	162,184	0.00
GBP 600,000	Kreditanstalt fuer Wiederaufbau, 1.250%, 31/07/26	601,979	0.01	EUR 150,000	Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	121,185	0.00
GBP 600,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 15/09/26	637,520	0.01	EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.875%, 04/07/39	75,269	0.00
EUR 400,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 30/09/26	382,741	0.01	AUD 400,000	Kreditanstalt fuer Wiederaufbau, 1.500%, perpetual	261,137	0.01
USD 800,000	Kreditanstalt fuer Wiederaufbau, 1.000%, 01/10/26	711,384	0.02	USD 1,000,000	L Bank Bw Foerderbank, 1.375%, 12/10/28	853,080	0.02
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.125%, 30/12/26	204,055	0.01	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 29/07/26	93,903	0.00
AUD 500,000	Kreditanstalt fuer Wiederaufbau, 2.000%, 15/02/27	309,443	0.01	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 18/02/27	91,402	0.00
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	193,637	0.00	EUR 300,000	Landesbank Baden-Wuerttemberg, 0.010%, 16/07/27	277,496	0.01
USD 1,000,000	Kreditanstalt fuer Wiederaufbau, 3.000%, 20/05/27	955,360	0.02	EUR 100,000	Landesbank Baden-Wuerttemberg, 0.375%, 07/05/29	82,767	0.00
EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	379,706	0.01	EUR 200,000	Landesbank Baden-Wuerttemberg, 0.375%, 21/02/31	154,279	0.00
GBP 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 07/12/27	203,180	0.01	EUR 300,000	Landesbank Hessen-Thuringen Girozentrale, 0.375%, 08/02/24	310,429	0.01
EUR 600,000	Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	568,515	0.01	EUR 400,000	Landesbank Hessen-Thuringen Girozentrale, 0.375%, 12/05/25	394,695	0.01
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 28/06/28	471,548	0.01	EUR 400,000	Landesbank Hessen-Thuringen Girozentrale, 0.500%, 16/01/26	393,375	0.01
EUR 500,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 09/11/28	446,030	0.01	EUR 400,000	Landesbank Hessen-Thuringen Girozentrale, 2.375%, 21/09/26	414,703	0.01
GBP 30,000	Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	39,410	0.00	EUR 300,000	Landesbank Hessen-Thuringen Girozentrale, 0.875%, 20/03/28	284,549	0.01
EUR 200,000	Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	186,030	0.00	USD 500,000	Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.500%, 08/12/25	446,360	0.01
EUR 600,000	Kreditanstalt fuer Wiederaufbau, zero coupon, 15/06/29	526,700	0.01	EUR 200,000	Landwirtschaftliche Rentenbank, 0.375%, 22/01/24	207,851	0.01
USD 200,000	Kreditanstalt fuer Wiederaufbau, 1.750%, 14/09/29	173,366	0.00	USD 100,000	Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	95,254	0.00
EUR 500,000	Kreditanstalt fuer Wiederaufbau, 2.875%, 28/12/29	525,989	0.01				
EUR 100,000	Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	87,944	0.00				
EUR 400,000	Kreditanstalt fuer Wiederaufbau, 0.010%, 10/01/31	332,777	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Germany (continued)				Germany (continued)			
EUR 500,000	Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	505,092	0.01	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	79,779	0.00
USD 300,000	Landwirtschaftliche Rentenbank, 0.500%, 27/05/25	273,681	0.01	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	74,462	0.00
USD 100,000	Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	95,346	0.00	EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	190,824	0.00
GBP 200,000	Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	222,866	0.01	EUR 300,000	Norddeutsche Landesbank-Girozentrale, 0.010%, 23/09/26	284,222	0.01
EUR 100,000	Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	98,039	0.00	EUR 100,000	Norddeutsche Landesbank-Girozentrale, 0.750%, 18/01/28	94,365	0.00
USD 250,000	Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	228,963	0.01	USD 1,000,000	NRW Bank, 0.750%, 25/10/24	932,780	0.02
AUD 200,000	Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	126,384	0.00	GBP 200,000	NRW Bank, 0.375%, 16/12/24	222,835	0.01
EUR 400,000	Landwirtschaftliche Rentenbank, zero coupon, 22/09/27	369,828	0.01	EUR 100,000	NRW Bank, 0.250%, 10/03/25	100,129	0.00
EUR 500,000	Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	466,596	0.01	USD 500,000	NRW Bank, 4.625%, 04/11/25	501,510	0.01
EUR 200,000	Landwirtschaftliche Rentenbank, zero coupon, 19/07/28	180,534	0.00	EUR 200,000	NRW Bank, 0.875%, 10/11/25	200,116	0.01
EUR 200,000	Landwirtschaftliche Rentenbank, 0.500%, 28/02/29	183,146	0.00	USD 500,000	NRW Bank, 0.875%, 09/03/26	447,495	0.01
EUR 400,000	Landwirtschaftliche Rentenbank, 0.050%, 18/12/29	346,707	0.01	EUR 700,000	NRW Bank, 0.250%, 16/03/27	663,910	0.01
USD 200,000	Landwirtschaftliche Rentenbank, 0.875%, 03/09/30	158,014	0.00	EUR 200,000	NRW Bank, 0.500%, 13/09/27	189,068	0.00
EUR 300,000	Landwirtschaftliche Rentenbank, 0.050%, 31/01/31	251,113	0.01	EUR 300,000	NRW Bank, 0.625%, 04/01/28	283,380	0.01
EUR 800,000	Landwirtschaftliche Rentenbank, 3.000%, 14/11/34	838,389	0.02	EUR 200,000	NRW Bank, zero coupon, 03/02/31	165,624	0.00
EUR 100,000	Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	76,304	0.00	EUR 500,000	NRW Bank, 2.500%, 07/09/37	484,969	0.01
EUR 100,000	LEG Immobilien AG, 1.625%, 28/11/34	78,639	0.00	EUR 400,000	NRW Bank, 0.500%, perpetual	268,059	0.01
EUR 400,000	LEG Immobilien SE, 0.875%, 17/01/29	288,538	0.01	EUR 100,000	Robert Bosch GmbH, 1.750%, 08/07/24	104,307	0.00
EUR 100,000	LEG Immobilien SE, 0.750%, 30/06/31	74,861	0.00	EUR 100,000	SAP SE, 1.000%, 01/04/25	103,327	0.00
EUR 100,000	LEG Immobilien SE, 1.500%, 17/01/34	71,338	0.00	EUR 300,000	SAP SE, 0.375%, 18/05/29	266,670	0.01
EUR 500,000	Merck Financial Services GmbH, 0.500%, 16/07/28	454,616	0.01	EUR 100,000	SAP SE, 1.375%, 13/03/30	93,147	0.00
EUR 200,000	Merck KGaA, 1.625%, 09/09/80	189,401	0.00	EUR 300,000	SAP SE, 1.625%, 10/03/31	278,078	0.01
EUR 100,000	Muenchener Hypothekenbank eG, 0.500%, 22/04/26	97,621	0.00	EUR 100,000	TLG Immobilien AG, 1.500%, 28/05/26	81,050	0.00
EUR 100,000	Muenchener Hypothekenbank eG, 0.625%, 23/10/26	96,823	0.00	EUR 500,000	UniCredit Bank AG, 0.010%, 28/09/26	473,512	0.01
EUR 500,000	Muenchener Hypothekenbank eG, 3.000%, 04/08/27	528,038	0.01	EUR 300,000	UniCredit Bank AG, 0.010%, 19/11/27	274,015	0.01
EUR 100,000	Muenchener Hypothekenbank eG, 2.500%, 04/07/28	102,754	0.00	EUR 400,000	UniCredit Bank AG, 0.010%, 10/03/31	328,367	0.01
EUR 100,000	Muenchener Hypothekenbank eG, 0.375%, 09/03/29	84,699	0.00	EUR 100,000	UniCredit Bank AG, 0.250%, 15/01/32	81,791	0.00
EUR 100,000	Muenchener Hypothekenbank, 0.010%, perpetual	60,088	0.00	EUR 100,000	Vier Gas Transport GmbH, 2.875%, 12/06/25	104,751	0.00
				EUR 100,000	Vier Gas Transport GmbH, 4.000%, 26/09/27	105,325	0.00
				EUR 200,000	Vier Gas Transport GmbH, 0.125%, 10/09/29	161,257	0.00
				EUR 200,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	209,181	0.01
				EUR 100,000	Volkswagen Bank GmbH, 1.250%, 10/06/24	102,541	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Germany (continued)				Hong Kong			
EUR 65,000	Volkswagen Bank GmbH, 1.250%, 15/12/25	63,865	0.00	USD 200,000	AIA Group Ltd, 3.600%, 09/04/29	183,012	0.00
EUR 100,000	Volkswagen Bank GmbH, 2.500%, 31/07/26	99,379	0.00	USD 200,000	AIA Group Ltd, 4.875%, 11/03/44	181,570	0.00
EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	102,188	0.00	USD 100,000	Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	96,641	0.00
EUR 300,000	Volkswagen Financial Services AG, 0.250%, 31/01/25	296,866	0.01	USD 300,000	CITIC Ltd, 3.700%, 14/06/26	288,171	0.01
EUR 40,000	Volkswagen Financial Services AG, zero coupon, 12/02/25	39,161	0.00	USD 100,000	CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	92,782	0.00
EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	312,721	0.01	USD 300,000	CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	288,342	0.01
EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	57,857	0.00	USD 300,000	Far East Horizon Ltd, 3.375%, 18/02/25	259,017	0.00
EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	193,723	0.00	USD 300,000	Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	285,729	0.01
EUR 70,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	61,782	0.00	USD 500,000	ICBCIL Finance Co Ltd, 1.250%, 02/08/24	468,625	0.01
EUR 400,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	353,038	0.01	USD 500,000	Yan Gang Ltd, 1.900%, 23/03/26	441,405	0.01
EUR 100,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	78,460	0.00	Total Hong Kong		2,585,294	0.05
EUR 400,000	Volkswagen Leasing GmbH, zero coupon, 19/07/24	400,705	0.01	Hungary			
EUR 50,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	50,183	0.00	EUR 300,000	MOL Hungarian Oil & Gas PLC, 1.500%, 08/10/27	263,773	0.01
EUR 55,000	Volkswagen Leasing GmbH, 0.250%, 12/01/26	51,794	0.00	Total Hungary		263,773	0.01
EUR 200,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	193,298	0.00	India			
EUR 100,000	Volkswagen Leasing GmbH, 0.375%, 20/07/26	92,289	0.00	USD 200,000	Bharti Airtel Ltd, 4.375%, 10/06/25	194,098	0.00
EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	28,989	0.00	USD 100,000	Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	93,553	0.00
EUR 500,000	Vonovia SE, 1.375%, 28/01/26	483,608	0.01	USD 200,000	Indian Oil Corp Ltd, 4.750%, 16/01/24	198,266	0.01
EUR 100,000	Vonovia SE, 4.750%, 23/05/27	105,306	0.00	USD 200,000	REC Ltd, 3.500%, 12/12/24	191,358	0.00
EUR 100,000	Vonovia SE, 0.375%, 16/06/27	87,383	0.00	USD 200,000	REC Ltd, 3.875%, 07/07/27	184,496	0.00
EUR 100,000	Vonovia SE, 1.875%, 28/06/28	90,693	0.00	USD 300,000	Reliance Industries Ltd, 3.667%, 30/11/27	278,016	0.01
EUR 200,000	Vonovia SE, 0.250%, 01/09/28	162,975	0.00	Total India		1,139,787	0.02
EUR 100,000	Vonovia SE, 0.625%, 24/03/31	74,605	0.00	Indonesia			
EUR 300,000	Vonovia SE, 1.000%, 16/06/33	211,165	0.01	USD 100,000	Pertamina Persero PT, 5.625%, 20/05/43	92,060	0.00
Total Germany		73,325,942	1.47	USD 200,000	Pertamina Persero PT, 6.450%, 30/05/44	200,692	0.01
Guernsey				Total Indonesia		292,752	0.01
USD 150,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	135,472	0.01	Ireland			
USD 50,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	34,555	0.00	EUR 100,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	100,586	0.00
EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	83,664	0.00	EUR 100,000	Abbott Ireland Financing DAC, 0.375%, 19/11/27	92,827	0.00
Total Guernsey		253,691	0.01	USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.650%, 29/10/24	138,447	0.00
				USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 29/10/24	138,338	0.00
				USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.750%, 30/01/26	264,405	0.01

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Ireland <i>(continued)</i>				Ireland <i>(continued)</i>			
USD 650,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	568,405	0.01	GBP 200,000	ESB Finance DAC, 1.875%, 21/07/35	168,678	0.00
USD 500,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	420,275	0.01	EUR 25,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	26,139	0.00
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	117,159	0.00	EUR 100,000	Fresenius Finance Ireland PLC, zero coupon, 01/10/25	95,151	0.00
USD 150,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, 29/10/33	114,401	0.00	EUR 50,000	Fresenius Finance Ireland PLC, 2.125%, 01/02/27	48,926	0.00
USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, 29/10/41	212,781	0.01	EUR 100,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	83,212	0.00
USD 150,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25	143,248	0.00	EUR 100,000	Fresenius Finance Ireland PLC, 0.875%, 01/10/31	73,939	0.00
USD 500,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25	481,330	0.01	GBP 100,000	Freshwater Finance PLC, 5.182%, 20/04/35	113,345	0.00
USD 100,000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27	90,596	0.00	EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	91,034	0.00
USD 200,000	AIB Group PLC, 4.263%, 10/04/25	193,582	0.01	USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	80,057	0.00
EUR 200,000	AIB Group PLC, 2.250%, 03/07/25	202,547	0.01	USD 145,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 2.000%, 16/09/31	115,120	0.00
EUR 100,000	AIB Group PLC, 0.500%, 17/11/27	90,300	0.00	EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.000%, 15/09/32	81,902	0.00
USD 500,000	Aptiv PLC, 3.100%, 01/12/51	297,705	0.01	EUR 100,000	Kerry Group Financial Services Unltd Co, 0.625%, 20/09/29	85,666	0.00
EUR 100,000	Bank of Ireland Group PLC, 1.000%, 25/11/25	99,844	0.00	EUR 400,000	Kerry Group Financial Services Unltd Co, 0.875%, 01/12/31	325,332	0.01
USD 500,000	Bank of Ireland Group PLC, 6.253%, 16/09/26	497,055	0.01	EUR 100,000	Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	103,852	0.00
USD 500,000	Bank of Ireland Group PLC, 2.029%, 30/09/27	422,255	0.01	EUR 100,000	Linde PLC, 1.000%, 31/03/27	97,120	0.00
EUR 400,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	389,205	0.01	EUR 100,000	Linde PLC, 1.375%, 31/03/31	90,815	0.00
EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	77,873	0.00	EUR 100,000	Linde PLC, 1.625%, 31/03/35	85,576	0.00
EUR 100,000	CRH Finance DAC, 1.375%, 18/10/28	93,621	0.00	EUR 200,000	Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	194,959	0.01
EUR 300,000	CRH SMW Finance DAC, 1.250%, 05/11/26	292,412	0.01	EUR 200,000	Ryanair DAC, 0.875%, 25/05/26	190,653	0.01
EUR 100,000	Dell Bank International DAC, 1.625%, 24/06/24	102,915	0.00	USD 90,000	Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	84,704	0.00
EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	92,330	0.00	EUR 300,000	Smurfit Kappa Treasury ULC, 1.500%, 15/09/27	286,704	0.01
EUR 100,000	Dell Bank International DAC, 4.500%, 18/10/27	106,605	0.00	USD 200,000	Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	181,722	0.00
EUR 100,000	DXC Capital Funding DAC, 0.450%, 15/09/27	87,900	0.00	EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	83,925	0.00
EUR 100,000	DXC Capital Funding DAC, 0.950%, 15/09/31	80,505	0.00	USD 300,000	Zurich Finance Ireland Designated Activity Co, 3.000%, 19/04/51	229,461	0.01
EUR 300,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	285,897	0.01	Total Ireland		9,579,137	0.19
EUR 200,000	ESB Finance DAC, 1.750%, 07/02/29	188,756	0.01	Israel			
EUR 100,000	ESB Finance DAC, 1.000%, 19/07/34	77,040	0.00	USD 300,000	Israel Chemicals Ltd, 6.375%, 31/05/38	294,150	0.01
				Total Israel		294,150	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Italy				Italy (continued)			
EUR 100,000	2i Rete Gas SpA, 2.195%, 11/09/25	101,418	0.00	EUR 500,000	Hera SpA, 2.500%, 25/05/29	482,813	0.01
EUR 100,000	2i Rete Gas SpA, 1.608%, 31/10/27	94,621	0.00	EUR 100,000	Hera SpA, 1.000%, 25/04/34	73,987	0.00
EUR 100,000	A2A SpA, 1.500%, 16/03/28	92,226	0.00	EUR 400,000	Intesa Sanpaolo SpA, 0.500%, 05/03/24	413,179	0.01
EUR 200,000	A2A SpA, 1.000%, 16/07/29	170,555	0.00	EUR 300,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	306,606	0.01
EUR 100,000	A2A SpA, 0.625%, 15/07/31	75,396	0.00	EUR 200,000	Intesa Sanpaolo SpA, 1.125%, 14/07/25	201,682	0.01
EUR 100,000	A2A SpA, 1.000%, 02/11/33	71,529	0.00	EUR 100,000	Intesa Sanpaolo SpA, 3.250%, 10/02/26	106,057	0.00
EUR 100,000	ACEA SpA, 0.000%, 28/09/25	95,921	0.00	EUR 100,000	Intesa Sanpaolo SpA, 1.000%, 19/11/26	94,874	0.00
EUR 200,000	ACEA SpA, 1.500%, 08/06/27	188,792	0.01	EUR 100,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	88,620	0.00
EUR 200,000	ACEA SpA, 0.250%, 28/07/30	158,028	0.00	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	89,472	0.00
EUR 300,000	AMCO - Asset Management Co SpA, 2.250%, 17/07/27	287,213	0.01	EUR 100,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	109,432	0.00
EUR 50,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	54,797	0.00	EUR 500,000	Intesa Sanpaolo SpA, 0.750%, perpetual	506,004	0.01
EUR 200,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	176,130	0.00	EUR 100,000	Iren SpA, 1.950%, 19/09/25	101,677	0.00
EUR 200,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	162,553	0.00	EUR 100,000	Iren SpA, 1.500%, 24/10/27	93,916	0.00
EUR 500,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	567,142	0.01	EUR 100,000	Iren SpA, 1.000%, 01/07/30	80,467	0.00
EUR 100,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	107,728	0.00	EUR 100,000	Italgas SpA, 0.250%, 24/06/25	97,479	0.00
EUR 200,000	ASTM SpA, 1.000%, 25/11/26	182,611	0.01	EUR 300,000	Italgas SpA, zero coupon, 16/02/28	257,645	0.01
EUR 100,000	ASTM SpA, 1.625%, 08/02/28	88,728	0.00	EUR 100,000	Italgas SpA, 1.000%, 11/12/31	79,523	0.00
EUR 100,000	Banca Carige SpA, 0.625%, 28/10/28	90,392	0.00	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	102,490	0.00
EUR 200,000	Banco BPM SpA, 1.000%, 23/01/25	202,743	0.01	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	100,555	0.00
EUR 100,000	Credit Agricole Italia SpA, 0.250%, 30/09/24	101,025	0.00	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 17/07/29	86,675	0.00
EUR 300,000	Credit Agricole Italia SpA, 0.250%, 17/01/28	271,732	0.01	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	92,095	0.00
EUR 200,000	Credit Agricole Italia SpA, 1.625%, 21/03/29	190,786	0.01	EUR 400,000	Mediobanca Banca di Credito Finanziario SpA, 0.010%, 03/02/31	319,300	0.01
EUR 100,000	Enel SpA, 5.250%, 20/05/24	109,266	0.00	EUR 100,000	Mediobanca Di Cred Fin, 0.875%, 15/01/26	96,870	0.00
EUR 50,000	Enel SpA, 5.625%, 21/06/27	57,618	0.00	EUR 100,000	Snam SpA, zero coupon, 15/08/25	96,821	0.00
EUR 100,000	Enel SpA, 1.375%, perpetual	84,323	0.00	EUR 100,000	Snam SpA, 1.375%, 25/10/27	96,013	0.00
EUR 100,000	Enel SpA, 1.875%, perpetual	76,064	0.00	EUR 100,000	Snam SpA, 0.750%, 17/06/30	84,119	0.00
EUR 100,000	Eni SpA, 0.625%, 19/09/24	101,486	0.00	EUR 300,000	Snam SpA, 0.625%, 30/06/31	236,347	0.01
EUR 100,000	Eni SpA, 1.000%, 14/03/25	101,037	0.00	EUR 100,000	Snam SpA, 1.250%, 20/06/34	76,387	0.00
EUR 300,000	Eni SpA, 1.500%, 02/02/26	299,901	0.01	EUR 100,000	Snam SpA, 1.000%, 12/09/34	73,655	0.00
EUR 300,000	Eni SpA, 1.250%, 18/05/26	294,990	0.01	EUR 50,000	Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	54,529	0.00
EUR 300,000	Eni SpA, 0.375%, 14/06/28	263,895	0.01	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	192,581	0.01
USD 200,000	Eni SpA, 4.250%, 09/05/29	185,342	0.01	EUR 500,000	Terna SPA, 0.375%, 23/06/29	426,766	0.01
EUR 100,000	Eni SpA, 0.625%, 23/01/30	83,387	0.00	EUR 100,000	Unicredit SpA, 1.625%, 18/01/32	79,929	0.00
EUR 100,000	Eni SpA, 1.000%, 11/10/34	74,569	0.00				
EUR 200,000	Eni SpA, 2.750%, perpetual	164,258	0.00				
EUR 100,000	ERG SpA, 0.500%, 11/09/27	90,376	0.00				
EUR 400,000	ERG SpA, 0.875%, 15/09/31	317,327	0.01				
EUR 200,000	Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	200,331	0.01				
EUR 400,000	Ferrovie dello Stato Italiane SpA, 3.750%, 14/04/27	410,959	0.01				
EUR 200,000	Hera SpA, 0.875%, 14/10/26	190,564	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Italy <i>(continued)</i>				Japan <i>(continued)</i>			
EUR 100,000	UniCredit SpA, 3.000%, 31/01/24	106,290	0.00	USD 300,000	Mitsubishi UFJ Financial Group Inc, 0.962%, 11/10/25	275,949	0.01
EUR 100,000	UniCredit SpA, 0.325%, 19/01/26	94,818	0.00	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	191,358	0.00
EUR 400,000	UniCredit SpA, 1.200%, 20/01/26	395,356	0.01	USD 100,000	Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	91,542	0.00
EUR 200,000	UniCredit SpA, 0.375%, 31/10/26	189,774	0.01	USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	434,745	0.01
EUR 150,000	UniCredit SpA, 5.850%, 15/11/27	162,346	0.00	USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	92,112	0.00
EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	91,384	0.00	USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.640%, 13/10/27	432,835	0.01
EUR 200,000	UniCredit SpA, 0.800%, 05/07/29	171,569	0.00	USD 200,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	189,526	0.00
EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	77,150	0.00	USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.048%, 17/07/30	395,620	0.01
EUR 100,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	104,147	0.00	USD 500,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	386,685	0.01
EUR 100,000	Unione di Banche Italiane SpA, 0.500%, 15/07/24	102,098	0.00	USD 500,000	Mitsubishi UFJ Financial Group Inc, 4.315%, 19/04/33	451,350	0.01
EUR 200,000	Unione di Banche Italiane SpA, 1.250%, 07/02/25	204,020	0.01	USD 335,000	Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	291,463	0.01
EUR 100,000	Unione di Banche Italiane SpA, 1.125%, 04/10/27	96,112	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.118%, 06/09/24	100,889	0.00
Total Italy		13,831,388	0.28	EUR 100,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	101,851	0.00
Ivory Coast				USD 200,000	Mizuho Financial Group Inc, 2.839%, 16/07/25	190,658	0.00
EUR 500,000	African Development Bank, 2.250%, 14/09/29	503,566	0.01	EUR 300,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	292,137	0.01
Total Ivory Coast		503,566	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	94,399	0.00
Japan				USD 500,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	464,445	0.01
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	99,254	0.00	USD 200,000	Mizuho Financial Group Inc, 2.226%, 25/05/26	184,188	0.00
EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	91,486	0.00	USD 100,000	Mizuho Financial Group Inc, 2.839%, 13/09/26	91,000	0.00
EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	87,490	0.00	EUR 100,000	Mizuho Financial Group Inc, 1.631%, 08/04/27	96,569	0.00
EUR 100,000	East Japan Railway Co, 3.245%, 08/09/30	102,394	0.00	USD 200,000	Mizuho Financial Group Inc, 4.018%, 05/03/28	188,744	0.00
EUR 100,000	East Japan Railway Co, 1.850%, 13/04/33	88,415	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.470%, 06/09/29	85,533	0.00
GBP 100,000	East Japan Railway Co, 5.250%, 22/04/33	121,039	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	84,301	0.00
EUR 100,000	East Japan Railway Co, 0.773%, 15/09/34	74,585	0.00	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	82,054	0.00
EUR 100,000	East Japan Railway Co, 1.104%, 15/09/39	68,781	0.00	USD 500,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	391,700	0.01
USD 500,000	Honda Motor Co Ltd, 2.534%, 10/03/27	458,305	0.01	EUR 100,000	Mizuho Financial Group Inc, 2.096%, 08/04/32	88,827	0.00
USD 500,000	Honda Motor Co Ltd, 2.967%, 10/03/32	430,005	0.01	EUR 100,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	77,502	0.00
USD 1,000,000	JERA CO INC, 3.665%, perpetual	919,650	0.02	USD 200,000	Nippon Life Insurance Co, 4.700%, 20/01/46	192,332	0.00
USD 200,000	Mitsubishi Corp, 3.375%, 23/07/24	193,826	0.01	USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.063%, 12/09/25	496,985	0.01
EUR 200,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	203,482	0.01				
EUR 200,000	Mitsubishi UFJ Financial Group Inc, 0.978%, 09/06/24	206,361	0.01				
EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.339%, 19/07/24	101,858	0.00				
USD 400,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	374,872	0.01				
USD 500,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	454,205	0.01				
USD 500,000	Mitsubishi UFJ Financial Group Inc, 5.063%, 12/09/25	496,985	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
USD 300,000	Nippon Life Insurance Co, 2.750%, 21/01/51	241,047	0.01	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	158,908	0.00
EUR 100,000	Nissan Motor Co Ltd, 2.652%, 17/03/26	98,860	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	155,110	0.00
EUR 100,000	Nissan Motor Co Ltd, 3.201%, 17/09/28	93,338	0.00	USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.222%, 17/09/31	154,524	0.00
USD 300,000	Nomura Holdings Inc, 2.648%, 16/01/25	283,506	0.01	USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.930%, 17/09/41	201,795	0.01
USD 500,000	Nomura Holdings Inc, 1.851%, 16/07/25	455,535	0.01	USD 500,000	Sumitomo Mitsui Financial Group Inc, 3.050%, 14/01/42	353,050	0.01
USD 500,000	Nomura Holdings Inc, 1.653%, 14/07/26	436,430	0.01	EUR 100,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	101,264	0.00
USD 500,000	Nomura Holdings Inc, 2.679%, 16/07/30	401,145	0.01	USD 250,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	248,642	0.01
USD 500,000	Norinchukin Bank, 1.284%, 22/09/26	435,910	0.01	EUR 300,000	Takeda Pharmaceutical Co Ltd, 1.000%, 09/07/29	268,233	0.01
EUR 200,000	NTT Finance Corp, 0.010%, 03/03/25	197,919	0.01	USD 400,000	Takeda Pharmaceutical Co Ltd, 2.050%, 31/03/30	327,244	0.01
USD 500,000	NTT Finance Corp, 1.162%, 03/04/26	442,945	0.01	EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	99,880	0.00
USD 500,000	Olympus Corp, 2.143%, 08/12/26	443,100	0.01	USD 600,000	Toyota Motor Corp, 0.681%, 25/03/24	569,604	0.01
USD 100,000	ORIX Corp, 3.250%, 04/12/24	96,313	0.00	USD 200,000	Toyota Motor Corp, 2.358%, 02/07/24	192,648	0.01
USD 50,000	ORIX Corp, 3.700%, 18/07/27	46,884	0.00	USD 600,000	Toyota Motor Corp, 1.339%, 25/03/26	538,374	0.01
USD 200,000	Sumitomo Life Insurance Co, 4.000%, 14/09/77	183,220	0.00	USD 100,000	Toyota Motor Corp, 3.669%, 20/07/28	95,031	0.00
USD 250,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	246,648	0.01	USD 600,000	Toyota Motor Corp, 2.362%, 25/03/31	507,090	0.01
EUR 300,000	Sumitomo Mitsui Banking Corp, 0.409%, 07/11/29	257,277	0.01				
EUR 120,000	Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	123,109	0.00	Total Japan		21,497,909	0.43
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	191,984	0.00	Jersey			
USD 100,000	Sumitomo Mitsui Financial Group Inc, 2.448%, 27/09/24	95,071	0.00	GBP 100,000	AA Bond Co Ltd, 4.875%, 31/07/24	113,873	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	102,184	0.00	GBP 100,000	AA Bond Co Ltd, 5.500%, 31/07/27	104,046	0.00
USD 300,000	Sumitomo Mitsui Financial Group Inc, 2.348%, 15/01/25	283,533	0.01	EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	202,353	0.01
USD 200,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	182,374	0.00	USD 200,000	Aptiv PLC, 5.400%, 15/03/49	172,322	0.00
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	96,503	0.00	USD 1,000,000	Aptiv PLC / Aptiv Corp, 2.396%, 18/02/25	943,310	0.02
USD 200,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	183,472	0.00	GBP 100,000	CPUK Finance Ltd, 3.588%, 28/08/25	111,713	0.00
USD 500,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	434,315	0.01	USD 277,398	Galaxy Pipeline Assets Bidco Ltd, 2.160%, 31/03/34	236,121	0.01
USD 100,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	92,819	0.00	GBP 100,000	Gatwick Funding Ltd, 6.125%, 02/03/26	121,326	0.00
USD 300,000	Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	280,683	0.01	GBP 100,000	Gatwick Funding Ltd, 2.500%, 15/04/30	96,322	0.00
USD 50,000	Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	46,150	0.00	GBP 100,000	Heathrow Funding Ltd, 7.125%, 14/02/24	120,398	0.00
USD 200,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	173,300	0.00	GBP 75,000	Heathrow Funding Ltd, 6.750%, 03/12/26	92,321	0.00
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	84,441	0.00	GBP 200,000	Heathrow Funding Ltd, 2.625%, 16/03/28	193,446	0.01
				EUR 300,000	Heathrow Funding Ltd, 1.125%, 08/10/30	249,644	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Jersey <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 100,000	Heathrow Funding Ltd, 1.875%, 12/07/32	82,778	0.00	GBP 300,000	Aroundtown SA, 3.625%, 10/04/31	218,611	0.01
EUR 100,000	Heathrow Funding Ltd, 1.875%, 14/03/34	76,723	0.00	EUR 500,000	Aroundtown SA, 1.625%, perpetual	175,733	0.00
GBP 200,000	Heathrow Funding Ltd, 2.750%, 09/08/49	141,947	0.00	EUR 100,000	Aroundtown SA, 2.125%, perpetual	37,801	0.00
EUR 300,000	IDB Trust Services Ltd, 0.037%, 04/12/24	298,717	0.01	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	97,597	0.00
Total Jersey		3,357,360	0.07	EUR 200,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	175,663	0.00
Kazakhstan				EUR 100,000	Bevco Lux Sarl, 1.500%, 16/09/27	92,407	0.00
USD 300,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	248,514	0.01	EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	101,352	0.00
Total Kazakhstan		248,514	0.01	EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.000%, 20/10/26	84,768	0.00
Korea				EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 1.250%, 26/04/27	83,153	0.00
USD 300,000	Hanwha Life Insurance Co Ltd, 4.700%, perpetual	292,056	0.01	EUR 100,000	Blackstone Property Partners Europe Holdings Sarl, 3.625%, 29/10/29	86,420	0.00
EUR 100,000	Kookmin Bank, 0.048%, perpetual	93,457	0.00	GBP 100,000	Blackstone Property Partners Europe Holdings Sarl, 4.875%, 29/04/32	93,588	0.00
USD 200,000	Kookmin Bank, 4.350%, perpetual	189,224	0.00	EUR 200,000	CK Hutchison Group Telecom Finance SA, 1.125%, 17/10/28	176,865	0.00
USD 500,000	NongHyup Bank, 1.250%, 20/07/25	450,730	0.01	GBP 200,000	CK Hutchison Group Telecom Finance SA, 2.625%, 17/10/34	162,863	0.00
USD 500,000	SK Hynix Inc, 1.500%, 19/01/26	432,180	0.01	EUR 400,000	CNH Industrial Finance Europe SA, Zero Coupon, zero coupon, 01/04/24	408,458	0.01
Total Korea		1,457,647	0.03	EUR 200,000	CPI Property Group SA, 1.625%, 23/04/27	151,658	0.00
Liechtenstein				USD 50,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	47,631	0.00
EUR 100,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	75,552	0.00	EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	90,804	0.00
Total Liechtenstein		75,552	0.00	USD 30,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	26,336	0.00
Lithuania				EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	82,939	0.00
USD 200,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	198,752	0.00	EUR 100,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	72,046	0.00
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, 01/05/25	37,635	0.00	USD 350,000	DH Europe Finance II Sarl, 3.250%, 15/11/39	282,121	0.01
USD 65,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.150%, 01/05/27	59,324	0.00	USD 350,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	265,608	0.01
USD 40,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.400%, 01/06/27	38,442	0.00	EUR 100,000	DH Europe Finance Sarl, 1.200%, 30/06/27	96,331	0.00
USD 85,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	73,589	0.00	EUR 900,000	Euro Stability Mechanism, 0.010%, perpetual	731,641	0.02
USD 600,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	477,504	0.01	EUR 200,000	Eurofins Scientific SE, 2.125%, 25/07/24	208,935	0.01
USD 500,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.650%, 15/02/32	393,080	0.01	EUR 300,000	European Financial Stability Facility, 0.200%, 17/01/24	311,380	0.01
USD 50,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	47,337	0.00	EUR 300,000	European Financial Stability Facility, 2.125%, 19/02/24	317,296	0.01
USD 560,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.250%, 11/05/41	391,429	0.01				
Total Lithuania		1,717,092	0.03				
Luxembourg							
USD 500,000	Arcelormittal SA, 6.550%, 29/11/27	504,735	0.01				
USD 300,000	ArcelorMittal SA, 6.750%, 01/03/41	292,821	0.01				
EUR 100,000	Aroundtown SA, 0.625%, 09/07/25	83,113	0.00				
EUR 100,000	Aroundtown SA, zero coupon, 16/07/26	75,846	0.00				
EUR 100,000	Aroundtown SA, 1.450%, 09/07/28	66,330	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 300,000	European Financial Stability Facility, 1.750%, 27/06/24	314,434	0.01	EUR 300,000	European Financial Stability Facility, 1.750%, 17/07/53	232,460	0.01
EUR 200,000	European Financial Stability Facility, 0.375%, 11/10/24	203,887	0.01	EUR 200,000	European Financial Stability Facility, 2.000%, 28/02/56	165,383	0.00
EUR 500,000	European Financial Stability Facility, 0.400%, 17/02/25	505,225	0.01	EUR 600,000	European Investment Bank, 0.010%, 28/03/28	546,494	0.01
EUR 200,000	European Financial Stability Facility, 0.200%, 28/04/25	200,252	0.01	EUR 600,000	European Investment Bank, 2.250%, 15/03/30	606,021	0.01
EUR 2,000,000	European Financial Stability Facility, zero coupon, 15/10/25	1,945,127	0.04	EUR 1,000,000	EUROPEAN INVESTMENT BANK, 0.375%, 15/09/27	946,223	0.02
EUR 200,000	European Financial Stability Facility, 0.400%, 26/01/26	197,433	0.01	EUR 700,000	EUROPEAN INVESTMENT BANK, 0.250%, 20/01/32	578,557	0.01
EUR 100,000	European Financial Stability Facility, 0.400%, 31/05/26	97,930	0.00	USD 1,000,000	EUROPEAN INVESTMENT BANK, 2.750%, perpetual	961,810	0.02
EUR 500,000	European Financial Stability Facility, 0.625%, 16/10/26	488,795	0.01	EUR 200,000	GELF Bond Issuer I SA, 1.125%, 18/07/29	161,325	0.00
EUR 200,000	European Financial Stability Facility, 0.750%, 03/05/27	194,180	0.01	USD 50,000	Genpact Luxembourg Sarl, 3.375%, 01/12/24	47,857	0.00
EUR 200,000	European Financial Stability Facility, 0.875%, 26/07/27	194,116	0.01	EUR 100,000	Grand City Properties SA, 1.375%, 03/08/26	85,716	0.00
EUR 600,000	European Financial Stability Facility, 0.950%, 14/02/28	576,500	0.01	EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	71,330	0.00
EUR 700,000	European Financial Stability Facility, 2.375%, 11/04/28	720,419	0.02	EUR 300,000	HeidelbergCement Finance Luxembourg SA, 2.500%, 09/10/24	315,052	0.01
EUR 1,000,000	European Financial Stability Facility, 0.875%, 05/09/28	944,228	0.02	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	97,150	0.00
EUR 400,000	European Financial Stability Facility, 0.050%, 17/10/29	348,325	0.01	EUR 100,000	HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	95,582	0.00
EUR 100,000	European Financial Stability Facility, 2.750%, 03/12/29	104,514	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 2.375%, 09/04/25	103,511	0.00
EUR 1,200,000	European Financial Stability Facility, zero coupon, 20/01/31	999,407	0.02	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 29/11/26	93,703	0.00
EUR 100,000	European Financial Stability Facility, 3.875%, 30/03/32	112,596	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 0.125%, 19/07/27	90,131	0.00
EUR 100,000	European Financial Stability Facility, 1.250%, 24/05/33	88,477	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 2.250%, 26/05/28	97,103	0.00
EUR 150,000	European Financial Stability Facility, 3.000%, 04/09/34	155,943	0.00	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	320,948	0.01
EUR 700,000	European Financial Stability Facility, 0.875%, 10/04/35	564,945	0.01	EUR 400,000	Holcim Finance Luxembourg SA, 0.625%, 19/01/33	74,551	0.00
EUR 300,000	European Financial Stability Facility, 1.450%, 05/09/40	242,347	0.01	EUR 100,000	John Deere Bank SA, 2.500%, 14/09/26	102,831	0.00
EUR 800,000	European Financial Stability Facility, 1.700%, 13/02/43	662,907	0.01	EUR 100,000	John Deere Cash Management SA, 2.200%, 02/04/32	284,722	0.01
EUR 100,000	European Financial Stability Facility, 2.350%, 29/07/44	92,856	0.00	EUR 300,000	John Deere Cash Management SA, 2.200%, 02/04/32	284,722	0.01
EUR 200,000	European Financial Stability Facility, 1.200%, 17/02/45	147,268	0.00	EUR 100,000	Logicor Financing Sarl, 0.750%, 15/07/24	97,869	0.00
EUR 300,000	European Financial Stability Facility, 1.375%, 31/05/47	224,878	0.01	EUR 100,000	Logicor Financing Sarl, 1.500%, 13/07/26	90,114	0.00
EUR 300,000	European Financial Stability Facility, 1.800%, 10/07/48	242,462	0.01	EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	86,489	0.00
EUR 400,000	European Financial Stability Facility, 0.700%, 20/01/50	236,383	0.01	GBP 200,000	Logicor Financing Sarl, 2.750%, 15/01/30	182,985	0.01
EUR 200,000	European Financial Stability Facility, 0.050%, 18/01/52	87,926	0.00	EUR 100,000	Logicor Financing Sarl, 1.625%, 17/01/30	77,790	0.00
EUR 100,000	European Financial Stability Facility, 0.700%, 17/01/53	56,353	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
EUR 100,000	Logicor Financing Sarl, 0.875%, 14/01/31	68,877	0.00	USD 500,000	Nvent Finance SArl, 2.750%, perpetual	383,665	0.01
EUR 100,000	Logicor Financing Sarl, 2.000%, 17/01/34	67,251	0.00	EUR 300,000	Prologis International Funding II SA, 0.875%, 09/07/29	256,924	0.01
EUR 100,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	96,730	0.00	EUR 400,000	Repsol Europe Finance Sarl, 0.375%, 06/07/29	342,361	0.01
EUR 400,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	355,300	0.01	EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	99,470	0.00
EUR 100,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	103,016	0.00	EUR 100,000	Richemont International Holding SA, 1.500%, 26/03/30	93,313	0.00
EUR 100,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	90,745	0.00	EUR 100,000	Richemont International Holding SA, 1.125%, 26/05/32	86,254	0.00
EUR 100,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	85,085	0.00	EUR 100,000	Richemont International Holding SA, 2.000%, 26/03/38	83,570	0.00
EUR 100,000	Medtronic Global Holdings SCA, 3.125%, 15/10/31	100,710	0.00	USD 150,000	Schlumberger Investment SA, 2.650%, 26/06/30	128,884	0.00
EUR 300,000	Medtronic Global Holdings SCA, 0.750%, 15/10/32	241,130	0.01	EUR 100,000	SELP Finance Sarl, 1.500%, 20/11/25	96,529	0.00
EUR 100,000	Medtronic Global Holdings SCA, 3.375%, 15/10/34	99,759	0.00	EUR 100,000	Ses SA, 2.000%, 02/07/28	90,999	0.00
EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	72,386	0.00	EUR 100,000	SES SA, 3.500%, 14/01/29	96,818	0.00
EUR 100,000	Medtronic Global Holdings SCA, 1.750%, 02/07/49	65,030	0.00	EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	86,973	0.00
EUR 60,000	Nestle Finance International Ltd, zero coupon, 12/11/24	60,714	0.00	USD 500,000	TYCO ELECTRONICS GROUP S, 2.500%, perpetual	413,165	0.01
EUR 100,000	Nestle Finance International Ltd, zero coupon, 12/11/24	101,190	0.00	EUR 200,000	Tyco Electronics Group SA, zero coupon, 14/02/25	182,225	0.00
EUR 100,000	Nestle Finance International Ltd, 0.010%, 14/06/26	95,979	0.00	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 0.500%, 20/02/28	88,048	0.00
EUR 175,000	Nestle Finance International Ltd, 0.875%, 29/03/27	148,679	0.00	Total Luxembourg		29,852,741	0.60
EUR 250,000	Nestle Finance International Ltd, 0.125%, 12/11/27	231,089	0.01	Malaysia			
EUR 100,000	Nestle Finance International Ltd, 0.250%, 14/06/29	88,448	0.00	USD 200,000	Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	193,514	0.00
EUR 100,000	Nestle Finance International Ltd, 1.250%, 02/11/29	92,994	0.00	USD 1,000,000	Misc Capital Two Labuan Ltd, 3.625%, 06/04/25	954,500	0.02
EUR 500,000	Nestle Finance International Ltd, 3.250%, 15/01/31	523,203	0.01	USD 200,000	Petronas Capital Ltd, 3.500%, 18/03/25	194,214	0.00
EUR 100,000	Nestle Finance International Ltd, 0.375%, 12/05/32	80,330	0.00	USD 300,000	Petronas Capital Ltd, 3.500%, 21/04/30	274,983	0.01
EUR 75,000	Nestle Finance International Ltd, 0.625%, 14/02/34	58,654	0.00	USD 500,000	Petronas Capital Ltd, 2.480%, 28/01/32	413,855	0.01
EUR 100,000	Nestle Finance International Ltd, 1.500%, 29/03/35	85,213	0.00	USD 100,000	Petronas Capital Ltd, 4.500%, 18/03/45	89,719	0.00
EUR 200,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.375%, 07/03/24	205,947	0.01	USD 500,000	Petronas Capital Ltd, 3.404%, 28/04/61	346,045	0.01
EUR 300,000	NORD/LB Luxembourg SA Covered Bond Bank, 0.050%, 28/01/25	297,916	0.01	Total Malaysia		2,466,830	0.05
EUR 100,000	Novartis Finance SA, 1.125%, 30/09/27	96,380	0.00	Mexico			
EUR 400,000	Novartis Finance SA, zero coupon, 23/09/28	351,945	0.01	USD 200,000	Alfa SAB de CV, 6.875%, 25/03/44	195,180	0.00
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	92,173	0.00	GBP 100,000	America Movil SAB de CV, 5.000%, 27/10/26	118,602	0.00
				EUR 200,000	America Movil SAB de CV, 2.125%, 10/03/28	196,190	0.01
				USD 200,000	America Movil SAB de CV, 2.875%, 07/05/30	171,634	0.00
				GBP 100,000	America Movil SAB de CV, 4.948%, 22/07/33	113,660	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Mexico <i>(continued)</i>				Netherlands <i>(continued)</i>			
USD 25,000	America Movil SAB de CV, 6.375%, 01/03/35	26,777	0.00	EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	93,858	0.00
USD 200,000	America Movil SAB de CV, 6.125%, 30/03/40	207,902	0.01	USD 1,000,000	ABN AMRO BANK NV, 2.470%, 13/12/29	812,450	0.02
USD 350,000	BBVA Bancomer SA, 4.375%, 10/04/24	345,296	0.01	EUR 100,000	ABN AMRO BANK NV, 1.250%, 20/01/34	77,067	0.00
USD 250,000	Comision Federal de Electricidad, 5.750%, 14/02/42	203,525	0.01	EUR 200,000	ABN AMRO BANK NV, 0.375%, 14/01/35	150,578	0.01
USD 500,000	Comision Federal de Electricidad, 4.677%, 09/02/51	326,555	0.01	EUR 500,000	ABN AMRO BANK NV, 1.375%, perpetual	437,071	0.01
USD 150,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	105,502	0.00	EUR 400,000	Achmea Bank NV, 0.500%, 20/02/26	390,485	0.01
USD 200,000	Grupo Televisa SAB, 4.625%, 30/01/26	195,962	0.00	EUR 200,000	Achmea Bank NV, 0.250%, 29/09/36	141,137	0.00
USD 200,000	Mexico City Airport Trust, 5.500%, 31/07/47	154,854	0.00	EUR 300,000	Achmea BV, 3.625%, 29/11/25	316,755	0.01
USD 200,000	Orbia Advance Corp SAB de CV, 5.875%, 17/09/44	174,336	0.00	EUR 100,000	Achmea BV, 4.250%, perpetual	104,269	0.00
Total Mexico		2,535,975	0.05	EUR 400,000	Aegon Bank, 0.375%, 09/06/36	288,635	0.01
Netherlands				EUR 100,000	Aegon Bank NV, 0.625%, 21/06/24	101,653	0.00
EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	103,128	0.00	EUR 100,000	Aegon Bank NV, 0.375%, 21/11/24	100,864	0.00
EUR 500,000	ABB Finance BV, zero coupon, 19/01/30	407,806	0.01	GBP 100,000	Aegon NV, 6.625%, 16/12/39	133,126	0.00
EUR 100,000	ABN AMRO Bank NV, 0.875%, 15/01/24	104,690	0.00	EUR 100,000	Akelius Residential Property Financing BV, 1.000%, 17/01/28	85,791	0.00
GBP 200,000	ABN AMRO Bank NV, 1.375%, 16/01/25	224,108	0.01	EUR 100,000	Akelius Residential Property Financing BV, 0.750%, 22/02/30	76,334	0.00
EUR 100,000	ABN AMRO Bank NV, 0.875%, 22/04/25	101,425	0.00	EUR 200,000	Alliander NV, 1.625%, perpetual	195,287	0.01
EUR 200,000	ABN AMRO Bank NV, 0.875%, 14/01/26	198,854	0.01	EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	99,047	0.00
EUR 300,000	ABN AMRO Bank NV, 0.500%, 15/04/26	293,223	0.01	EUR 100,000	Allianz Finance II BV, zero coupon, 22/11/26	93,821	0.00
EUR 100,000	ABN AMRO Bank NV, 2.375%, 01/06/27	99,895	0.00	EUR 100,000	Allianz Finance II BV, 0.875%, 06/12/27	94,809	0.00
EUR 100,000	ABN AMRO Bank NV, 0.500%, 23/09/29	84,312	0.00	EUR 200,000	Allianz Finance II BV, 3.000%, 13/03/28	210,310	0.01
EUR 100,000	ABN AMRO Bank NV, 4.250%, 21/02/30	105,256	0.00	EUR 100,000	Allianz Finance II BV, 1.500%, 15/01/30	93,246	0.00
EUR 100,000	ABN AMRO Bank NV, 1.000%, 13/04/31	89,166	0.00	EUR 400,000	Allianz Finance II BV, 0.500%, 14/01/31	315,547	0.01
EUR 200,000	ABN AMRO Bank NV, 1.125%, 12/01/32	177,242	0.01	EUR 100,000	Allianz Finance II BV, 1.375%, 21/04/31	89,682	0.00
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	96,310	0.00	EUR 100,000	American Medical Systems Europe BV, 0.750%, 08/03/25	100,109	0.00
EUR 300,000	ABN AMRO Bank NV, 1.250%, 10/01/33	263,578	0.01	EUR 100,000	American Medical Systems Europe BV, 1.375%, 08/03/28	94,043	0.00
EUR 100,000	ABN AMRO Bank NV, 1.375%, 12/01/37	82,927	0.00	EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	89,595	0.00
EUR 100,000	ABN AMRO Bank NV, 1.450%, 12/04/38	82,179	0.00	EUR 100,000	American Medical Systems Europe BV, 1.875%, 08/03/34	85,185	0.00
EUR 100,000	ABN AMRO Bank NV, 1.125%, 23/04/39	76,921	0.00	EUR 200,000	Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	184,150	0.01
USD 200,000	ABN AMRO BANK NV, 4.750%, 28/07/25	194,188	0.01	EUR 200,000	ASML Holding NV, 0.625%, 07/05/29	179,302	0.01
				EUR 200,000	ASML Holding NV, 2.250%, 17/05/32	192,461	0.01
				EUR 400,000	ASR Nederland NV, 7.000%, 07/12/43	426,298	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	ASR Nederland NV, 5.125%, 29/09/45	105,925	0.00	USD 250,000	Cooperatieve Rabobank UA, 3.375%, 21/05/25	242,570	0.01
EUR 100,000	BASF Finance Europe NV, 0.750%, 10/11/26	98,114	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 23/03/26	100,143	0.00
EUR 100,000	BAT Netherlands Finance BV, 2.375%, 07/10/24	104,013	0.00	USD 150,000	Cooperatieve Rabobank UA, 3.750%, 21/07/26	141,457	0.00
EUR 300,000	BAT Netherlands Finance BV, 3.125%, 07/04/28	294,276	0.01	EUR 400,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	376,398	0.01
EUR 100,000	BMW Finance NV, 0.750%, 12/07/24	102,899	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.375%, 03/02/27	98,549	0.00
EUR 100,000	BMW Finance NV, 1.000%, 14/11/24	102,593	0.00	USD 500,000	Cooperatieve Rabobank UA, 1.980%, 15/12/27	434,580	0.01
EUR 130,000	BMW Finance NV, 1.000%, 29/08/25	128,934	0.00	EUR 300,000	Cooperatieve Rabobank UA, 0.875%, 08/02/28	284,619	0.01
EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	48,439	0.00	GBP 100,000	Cooperatieve Rabobank UA, 4.625%, 23/05/29	109,773	0.00
EUR 100,000	BMW Finance NV, 1.125%, 22/05/26	99,528	0.00	EUR 600,000	Cooperatieve Rabobank UA, 0.010%, 02/07/30	503,539	0.01
EUR 70,000	BMW Finance NV, 0.750%, 13/07/26	68,511	0.00	EUR 400,000	Cooperatieve Rabobank UA, 0.125%, 01/12/31	323,411	0.01
EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	95,194	0.00	EUR 100,000	Cooperatieve Rabobank UA, 1.250%, 31/05/32	89,010	0.00
EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	92,870	0.00	EUR 500,000	Cooperatieve Rabobank UA, 3.875%, 30/11/32	508,582	0.01
EUR 100,000	BMW Finance NV, 1.500%, 06/02/29	94,337	0.00	EUR 100,000	Cooperatieve Rabobank UA, 0.625%, 25/02/33	75,838	0.00
EUR 240,000	BMW Finance NV, 0.875%, 14/01/32	202,384	0.01	EUR 100,000	Cooperatieve Rabobank UA, 1.500%, 26/04/38	82,892	0.00
EUR 50,000	BMW Finance NV, 0.200%, 11/01/33	38,021	0.00	USD 150,000	Cooperatieve Rabobank UA, 5.250%, 24/05/41	152,596	0.01
GBP 200,000	BMW International Investment BV, 1.375%, 01/10/24	228,515	0.01	EUR 100,000	CRH Funding BV, 1.875%, 09/01/24	105,171	0.00
EUR 100,000	BNG Bank NV, 0.250%, 10/01/24	103,781	0.00	EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	103,615	0.00
CHF 200,000	BNG Bank NV, 1.250%, 30/04/24	215,326	0.01	GBP 100,000	Daimler International Finance BV, 1.625%, 11/11/24	113,775	0.00
EUR 200,000	BNG Bank NV, 0.250%, 07/06/24	204,893	0.01	EUR 100,000	Daimler International Finance BV, 1.000%, 11/11/25	100,237	0.00
USD 300,000	BNG Bank NV, 1.500%, 16/10/24	283,830	0.01	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	100,141	0.00
EUR 100,000	BNG Bank NV, 0.200%, 09/11/24	101,005	0.00	EUR 300,000	Danfoss Finance I BV, 0.375%, 28/10/28	257,593	0.01
EUR 200,000	BNG Bank NV, 0.750%, 11/01/28	189,915	0.01	EUR 200,000	de Volksbank NV, 1.000%, 08/03/28	190,105	0.01
EUR 300,000	BNG Bank NV, 0.050%, 20/11/29	258,954	0.01	EUR 100,000	de Volksbank NV, 0.375%, 16/09/41	62,215	0.00
EUR 100,000	BNG Bank NV, 0.875%, 24/10/36	78,698	0.00	EUR 200,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	208,850	0.01
EUR 100,000	BP Capital Markets BV, 0.933%, 04/12/40	62,541	0.00	EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	101,321	0.00
EUR 100,000	BP Capital Markets BV, 1.467%, 21/09/41	66,753	0.00	USD 400,000	Deutsche Telekom International Finance BV, 3.600%, 19/01/27	379,072	0.01
USD 35,000	CNH Industrial NV, 3.850%, 15/11/27	32,982	0.00	GBP 100,000	Deutsche Telekom International Finance BV, 2.250%, 13/04/29	103,365	0.00
EUR 100,000	Compass Group International BV, 0.625%, 03/07/24	102,583	0.00	EUR 200,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	192,261	0.01
EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	66,562	0.00	USD 200,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	236,698	0.01
USD 390,000	Cooperatieve Rabobank UA, 0.375%, 12/01/24	368,617	0.01				
EUR 200,000	Cooperatieve Rabobank UA, 0.625%, 27/02/24	207,330	0.01				
GBP 200,000	Cooperatieve Rabobank UA, 1.250%, 14/01/25	222,173	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Netherlands (continued)				Netherlands (continued)			
USD 15,000	Deutsche Telekom International Finance BV, 9.250%, 01/06/32	18,804	0.00	USD 100,000	Enel Finance International NV, 4.750%, 25/05/47	78,847	0.00
EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	128,600	0.00	USD 1,000,000	Enel Finance International NV, 5.500%, perpetual	838,460	0.02
EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	94,653	0.00	EUR 200,000	Enexis Holding NV, 0.875%, 28/04/26	196,331	0.01
EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	88,667	0.00	EUR 100,000	Enexis Holding NV, 0.375%, 14/04/33	75,585	0.00
EUR 100,000	Digital Dutch Finco BV, 0.625%, 15/07/25	95,359	0.00	EUR 100,000	Enexis Holdings NV, 0.625%, 17/06/32	80,190	0.00
EUR 100,000	Digital Dutch Finco BV, 1.500%, 15/03/30	83,247	0.00	EUR 100,000	Essity Capital BV, 3.000%, 21/09/26	103,917	0.00
EUR 100,000	Digital Dutch Finco BV, 1.000%, 15/01/32	74,592	0.00	EUR 100,000	Essity Capital BV, 0.250%, 15/09/29	83,400	0.00
EUR 100,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	73,037	0.00	EUR 100,000	Euronext NV, 1.000%, 18/04/25	100,082	0.00
EUR 100,000	Digital Intrepid Holdings BV, 1.375%, 18/07/32	75,901	0.00	EUR 200,000	Euronext NV, 0.750%, 17/05/31	163,221	0.01
GBP 100,000	E.ON International Finance BV, 5.875%, 30/10/37	120,604	0.00	EUR 100,000	Euronext NV, 1.500%, 17/05/41	65,040	0.00
GBP 100,000	E.ON International Finance BV, 6.750%, 27/01/39	131,250	0.00	EUR 100,000	Evonik Finance BV, 0.375%, 07/09/24	101,778	0.00
USD 1,000,000	EDP Finance BV, 6.300%, 11/10/27	1,028,330	0.02	EUR 100,000	Exor NV, 1.750%, 14/10/34	75,386	0.00
EUR 100,000	ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	101,404	0.00	EUR 100,000	EXOR NV, 1.750%, 18/01/28	94,901	0.00
EUR 300,000	Enel Finance International NV, zero coupon, 17/06/24	304,621	0.01	EUR 200,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	193,040	0.01
GBP 100,000	Enel Finance International NV, 5.625%, 14/08/24	121,343	0.00	EUR 100,000	Heimstaden Bostad Treasury BV, 0.625%, 24/07/25	90,307	0.00
EUR 123,000	Enel Finance International NV, 1.966%, 27/01/25	127,902	0.00	EUR 500,000	Heimstaden Bostad Treasury BV, 1.000%, 13/04/28	399,077	0.01
EUR 500,000	Enel Finance International NV, 1.500%, 21/07/25	508,891	0.01	EUR 100,000	Heimstaden Bostad Treasury BV, 1.375%, 24/07/28	79,646	0.00
EUR 100,000	Enel Finance International NV, 0.250%, 17/11/25	97,023	0.00	EUR 100,000	Heineken NV, 1.250%, 17/03/27	97,282	0.00
EUR 100,000	Enel Finance International NV, 1.125%, 16/09/26	98,142	0.00	USD 100,000	Heineken NV, 3.500%, 29/01/28	94,630	0.00
EUR 100,000	Enel Finance International NV, zero coupon, 17/06/27	90,156	0.00	EUR 300,000	Heineken NV, 2.250%, 30/03/30	292,096	0.01
GBP 300,000	Enel Finance International NV, 1.000%, 20/10/27	295,935	0.01	EUR 100,000	Heineken NV, 1.750%, 17/03/31	92,211	0.00
USD 150,000	Enel Finance International NV, 3.500%, 06/04/28	131,797	0.00	EUR 300,000	Heineken NV, 1.250%, 07/05/33	252,743	0.01
EUR 300,000	Enel Finance International NV, 3.875%, 09/03/29	315,942	0.01	USD 200,000	Heineken NV, 4.350%, 29/03/47	162,354	0.01
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	81,457	0.00	EUR 100,000	Hella GmbH & Co KGaA, 1.000%, 17/05/24	102,785	0.00
EUR 100,000	Enel Finance International NV, 0.875%, 17/01/31	82,033	0.00	USD 200,000	Iberdrola International BV, 6.750%, 15/07/36	212,722	0.01
EUR 100,000	Enel Finance International NV, 1.125%, 17/10/34	74,636	0.00	EUR 600,000	Iberdrola International BV, 1.825%, perpetual	487,985	0.01
EUR 100,000	Enel Finance International NV, 1.250%, 17/01/35	74,280	0.00	EUR 100,000	Iberdrola International BV, 1.874%, perpetual	94,876	0.00
GBP 50,000	Enel Finance International NV, 5.750%, 14/09/40	58,592	0.00	EUR 200,000	Iberdrola International BV, 2.250%, perpetual	170,805	0.01
				EUR 100,000	Iberdrola International BV, 2.625%, perpetual	103,745	0.00
				EUR 100,000	ING Bank NV, 0.875%, 11/04/28	94,554	0.00
				EUR 300,000	ING Bank NV, 0.750%, 18/02/29	275,936	0.01
				EUR 500,000	ING BANK NV, 0.125%, 08/12/32	404,909	0.01
				EUR 300,000	Ing Groep NV, 1.750%, 16/02/31	265,892	0.01
				USD 200,000	ING Groep NV, 3.550%, 09/04/24	195,778	0.01
				EUR 300,000	ING Groep NV, 2.125%, 23/05/26	295,124	0.01
				EUR 500,000	ING Groep NV, 1.250%, 16/02/27	483,998	0.01
				EUR 100,000	ING Groep NV, 2.000%, 20/09/28	95,202	0.00
				GBP 200,000	ING Groep NV, 1.125%, 07/12/28	193,010	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
USD 200,000	ING Groep NV, 4.050%, 09/04/29	184,380	0.01	EUR 100,000	Linde Finance BV, 0.550%, 19/05/32	82,033	0.00
EUR 100,000	ING Groep NV, 1.625%, 26/09/29	99,863	0.00	EUR 300,000	Lseg Netherlands BV, 0.750%, 06/04/33	241,223	0.01
EUR 100,000	ING Groep NV, 0.250%, 01/02/30	82,696	0.00	EUR 100,000	LYB International Financ, 1.625%, 17/09/31	82,471	0.00
EUR 100,000	ING Groep NV, 2.000%, 22/03/30	98,805	0.00	USD 100,000	LYB International Finance BV, 5.250%, 15/07/43	88,638	0.00
EUR 100,000	ING Groep NV, 1.000%, 13/11/30	93,994	0.00	EUR 100,000	LYB International Finance II BV, 0.875%, 17/09/26	93,111	0.00
EUR 100,000	ING Groep NV, 1.000%, 16/11/32	87,823	0.00	EUR 100,000	Madriena Red de Gas Finance BV, 1.375%, 11/04/25	98,800	0.00
EUR 500,000	ING Groep NV, 0.250%, perpetual	429,018	0.01	USD 250,000	MDGH - GMTN BV, 3.700%, 07/11/49	206,840	0.01
EUR 200,000	innogy Finance BV, 1.625%, 30/05/26	201,356	0.01	EUR 500,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	474,857	0.01
EUR 50,000	innogy Finance BV, 1.250%, 19/10/27	48,370	0.00	EUR 100,000	Mondelez International Holdings NE, 0.250%, 09/09/29	84,983	0.00
EUR 100,000	innogy Finance BV, 1.500%, 31/07/29	92,035	0.00	EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	79,348	0.00
GBP 100,000	innogy Finance BV, 4.750%, 31/01/34	110,970	0.00	EUR 100,000	Mondelez International Holdings NE, 1.250%, 09/09/41	66,939	0.00
EUR 100,000	JAB Holdings BV, 2.500%, 17/04/27	100,520	0.00	USD 500,000	Mondelez International Holdings Netherlands BV, 0.750%, 24/09/24	462,855	0.01
EUR 400,000	JAB Holdings BV, 1.000%, 14/07/31	323,266	0.01	USD 1,000,000	Mondelez International Holdings Netherlands BV, 4.250%, 15/09/25	981,710	0.02
EUR 100,000	JAB Holdings BV, 4.750%, 29/06/32	107,248	0.00	EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	115,973	0.00
EUR 100,000	JAB Holdings BV, 3.375%, 17/04/35	89,720	0.00	USD 500,000	Mondelez International Holdings Netherlands BV, 1.250%, 24/09/26	434,945	0.01
EUR 100,000	JAB Holdings BV, 2.250%, 19/12/39	72,201	0.00	USD 400,000	Mylan NV, 3.950%, 15/06/26	374,292	0.01
USD 500,000	JAB Holdings BV, 4.500%, perpetual	340,965	0.01	EUR 100,000	Nationale-Nederlanden Bank NV, 0.375%, 26/02/25	98,845	0.00
EUR 100,000	JT International Financial Services BV, 1.000%, 26/11/29	83,597	0.00	EUR 200,000	Nationale-Nederlanden Bank NV, 0.125%, 24/09/29	172,850	0.01
EUR 100,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	102,367	0.00	EUR 200,000	Nationale-Nederlanden Bank NV Netherlands, 0.375%, 04/03/41	127,592	0.00
EUR 300,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	252,429	0.01	EUR 100,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	86,208	0.00
EUR 100,000	Koninklijke DSM NV, 2.375%, 03/04/24	105,469	0.00	EUR 100,000	Naturgy Finance BV, 0.875%, 15/05/25	99,373	0.00
EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	88,788	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 15/01/26	98,257	0.00
EUR 100,000	Koninklijke DSM NV, 0.625%, 23/06/32	80,053	0.00	EUR 100,000	Naturgy Finance BV, 1.250%, 19/04/26	97,611	0.00
EUR 100,000	Koninklijke KPN NV, 0.625%, 09/04/25	99,863	0.00	EUR 100,000	Naturgy Finance BV, 0.750%, 28/11/29	85,036	0.00
GBP 100,000	Koninklijke KPN NV, 5.000%, 18/11/26	118,960	0.00	EUR 200,000	Nederlandse Gasunie NV, 1.000%, 11/05/26	195,964	0.01
EUR 200,000	Koninklijke KPN NV, 0.875%, 14/12/32	153,068	0.00	EUR 500,000	Nederlandse Waterschapsbank, 0.250%, 19/01/32	411,777	0.01
EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	95,340	0.00	AUD 100,000	Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	66,223	0.00
EUR 400,000	Koninklijke Philips NV, 2.125%, 05/11/29	368,299	0.01	EUR 300,000	Nederlandse Waterschapsbank NV, 0.625%, 06/02/29	275,402	0.01
USD 15,000	Koninklijke Philips NV, 6.875%, 11/03/38	15,959	0.00				
EUR 500,000	LeasePlan Corp NV, 3.500%, 09/04/25	521,810	0.01				
EUR 100,000	LeasePlan Corp NV, 0.250%, 23/02/26	92,651	0.00				
EUR 100,000	Linde Finance BV, 0.250%, 19/05/27	94,207	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 200,000	Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	176,536	0.01	USD 40,000	Shell International Finance BV, 2.750%, 06/04/30	35,241	0.00
EUR 300,000	Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	239,789	0.01	GBP 140,000	Shell International Finance BV, 1.000%, 10/12/30	126,399	0.00
EUR 100,000	NIBC Bank NV, 0.875%, 08/07/25	96,580	0.00	EUR 100,000	Shell International Finance BV, 0.500%, 08/11/31	81,281	0.00
EUR 100,000	NIBC Bank NV, 0.250%, 09/09/26	89,768	0.00	EUR 100,000	Shell International Finance BV, 1.875%, 07/04/32	91,515	0.00
EUR 400,000	NIBC Bank NV, 0.500%, 19/03/27	379,484	0.01	USD 63,000	Shell International Finance BV, 4.125%, 11/05/35	58,581	0.00
EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	88,234	0.00	EUR 100,000	Shell International Finance BV, 0.875%, 08/11/39	65,361	0.00
EUR 100,000	NN Group NV, 1.625%, 01/06/27	96,371	0.00	USD 100,000	Shell International Finance BV, 3.625%, 21/08/42	80,880	0.00
EUR 300,000	NN Group NV, 0.875%, 23/11/31	240,842	0.01	USD 150,000	Shell International Finance BV, 4.550%, 12/08/43	136,084	0.00
EUR 100,000	NN Group NV, 4.625%, 08/04/44	105,710	0.00	USD 150,000	Shell International Finance BV, 4.375%, 11/05/45	132,049	0.00
USD 200,000	Prosus NV, 4.850%, 06/07/27	189,840	0.01	USD 150,000	Shell International Finance BV, 4.000%, 10/05/46	124,006	0.00
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.375%, 19/05/26	96,380	0.00	USD 100,000	Shell International Finance BV, 3.750%, 12/09/46	79,553	0.00
EUR 200,000	RELX Finance BV, 0.500%, 10/03/28	180,214	0.01	USD 150,000	Shell International Finance BV, 3.125%, 07/11/49	106,500	0.00
EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	95,721	0.00	USD 450,000	Shell International Finance BV, 3.250%, 06/04/50	327,703	0.01
EUR 100,000	Repsol International Finance BV, 2.000%, 15/12/25	102,300	0.00	USD 900,000	Shell International Finance BV, 3.000%, 26/11/51	613,737	0.01
EUR 100,000	Repsol International Finance BV, 2.625%, 15/04/30	99,954	0.00	GBP 115,000	Shell International Finance BV, 1.750%, 10/09/52	68,068	0.00
EUR 100,000	Roche Finance Europe BV, 0.875%, 25/02/25	102,900	0.00	EUR 300,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	293,760	0.01
EUR 100,000	Royal Schiphol Group NV, 0.375%, 08/09/27	90,427	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 05/09/24	101,694	0.00
EUR 100,000	Royal Schiphol Group NV, 0.875%, 08/09/32	78,670	0.00	GBP 300,000	Siemens Financieringsmaatschappij NV, 1.000%, 20/02/25	335,281	0.01
EUR 200,000	Schlumberger Finance BV, 1.375%, 28/10/26	196,835	0.01	USD 300,000	Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	289,707	0.01
EUR 100,000	Schlumberger Finance BV, 0.250%, 15/10/27	91,344	0.00	GBP 100,000	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	115,463	0.00
USD 500,000	Shell International Fin, 2.875%, perpetual	366,080	0.01	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	96,199	0.00
EUR 100,000	Shell International Finance BV, 1.125%, 07/04/24	104,092	0.00	USD 500,000	Siemens Financieringsmaatschappij NV, 1.200%, 11/03/26	445,295	0.01
EUR 400,000	Shell International Finance BV, 0.500%, 11/05/24	411,924	0.01	USD 100,000	Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	91,166	0.00
USD 150,000	Shell International Finance BV, 2.000%, 07/11/24	142,728	0.00	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.625%, 25/02/27	95,634	0.00
USD 100,000	Shell International Finance BV, 3.250%, 11/05/25	96,967	0.00	USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	130,036	0.00
EUR 100,000	Shell International Finance BV, 1.875%, 15/09/25	102,552	0.00				
USD 200,000	Shell International Finance BV, 2.875%, 10/05/26	188,680	0.01				
USD 50,000	Shell International Finance BV, 2.500%, 12/09/26	46,429	0.00				
EUR 100,000	Shell International Finance BV, 0.125%, 08/11/27	90,826	0.00				
EUR 100,000	Shell International Finance BV, 1.500%, 07/04/28	96,308	0.00				
EUR 100,000	Shell International Finance BV, 1.250%, 12/05/28	94,478	0.00				
USD 150,000	Shell International Finance BV, 2.375%, 07/11/29	130,036	0.00				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	97,262	0.00	EUR 100,000	TenneT Holding BV, 3.875%, 28/10/28	106,942	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	94,698	0.00	EUR 100,000	TenneT Holding BV, 0.875%, 03/06/30	85,992	0.00
EUR 40,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	35,022	0.00	EUR 100,000	TenneT Holding BV, 0.125%, 30/11/32	72,934	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 25/02/30	90,619	0.00	EUR 100,000	TenneT Holding BV, 1.250%, 24/10/33	80,690	0.00
EUR 60,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	55,568	0.00	EUR 100,000	TenneT Holding BV, 1.500%, 03/06/39	74,804	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	89,665	0.00	EUR 100,000	TenneT Holdings BV, 2.125%, 17/11/29	95,389	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	81,646	0.00	EUR 400,000	TenneT Holdings BV, 0.500%, 09/06/31	321,968	0.01
EUR 40,000	Siemens Financieringsmaatschappij NV, 0.500%, 05/09/34	30,630	0.00	EUR 200,000	TenneT Holdings BV, 0.875%, 16/06/35	147,684	0.00
EUR 100,000	Siemens Financieringsmaatschappij NV, 1.250%, 25/02/35	81,638	0.00	EUR 100,000	TenneT Holdings BV, 1.625%, perpetual	99,188	0.00
USD 200,000	Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	149,642	0.00	EUR 100,000	TenneT Holdings BV, 2.375%, perpetual	91,725	0.00
USD 50,000	Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	43,570	0.00	EUR 100,000	TenneT Holdings BV, 2.750%, perpetual	86,068	0.00
USD 500,000	Siemens Financieringsmaatschappij NV, 2.875%, perpetual	370,505	0.01	EUR 200,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	193,266	0.01
EUR 100,000	Stedin Holdings NV, zero coupon, 16/11/26	92,841	0.00	EUR 500,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	430,870	0.01
EUR 100,000	Stedin Holdings NV, 0.500%, 14/11/29	85,869	0.00	EUR 300,000	Unilever Finance Netherlands BV, 1.750%, 16/11/28	294,497	0.01
EUR 100,000	Stedin Holdings NV, 2.375%, 03/06/30	96,411	0.00	EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 28/02/31	90,286	0.00
EUR 400,000	Stellantis NV, 3.750%, 29/03/24	426,584	0.01	EUR 100,000	Unilever Finance Netherlands BV, 2.250%, 16/05/34	92,930	0.00
EUR 100,000	Stellantis NV, 0.625%, 30/03/27	91,922	0.00	EUR 100,000	Unilever NV, 0.500%, 06/01/25	101,050	0.00
EUR 500,000	Stellantis NV, 0.750%, 18/01/29	425,512	0.01	EUR 100,000	Unilever NV, 1.375%, 31/07/29	93,984	0.00
EUR 100,000	Swisscom Finance BV, 0.375%, 14/11/28	88,414	0.00	EUR 200,000	Unilever NV, 1.750%, 25/03/30	191,889	0.01
EUR 100,000	Syngenta Finance NV, 1.250%, 10/09/27	90,042	0.00	EUR 100,000	Unilever NV, 1.375%, 04/09/30	92,140	0.00
USD 300,000	Syngenta Finance NV, 5.182%, 24/04/28	284,940	0.01	EUR 100,000	Upjohn Finance BV, 1.023%, 23/06/24	101,969	0.00
USD 25,000	Telefonica Europe BV, 8.250%, 15/09/30	27,899	0.00	EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	92,756	0.00
EUR 22,000	Telefonica Europe BV, 5.875%, 14/02/33	26,131	0.00	EUR 100,000	Upjohn Finance BV, 1.908%, 23/06/32	81,330	0.00
EUR 100,000	TenneT Holding BV, 1.375%, 05/06/28	94,335	0.00	EUR 100,000	Urenco Finance NV, 2.375%, 02/12/24	103,725	0.00
				EUR 100,000	Vesteda Finance BV, 2.000%, 10/07/26	98,706	0.00
				GBP 100,000	Volkswagen Financial Services NV, 2.125%, 27/06/24	114,582	0.00
				GBP 100,000	Volkswagen Financial Services NV, 0.875%, 20/02/25	108,654	0.00
				GBP 100,000	Volkswagen Financial Services NV, 1.125%, 05/07/26	102,637	0.00
				GBP 100,000	Volkswagen Financial Services NV, 3.250%, 13/04/27	107,824	0.00
				GBP 100,000	Volkswagen Financial Services NV, 2.125%, 18/01/28	99,809	0.00

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Netherlands (continued)				New Zealand (continued)			
GBP 100,000	Volkswagen Financial Services NV, 1.375%, 14/09/28	93,332	0.00	EUR 200,000	BNZ International Funding Ltd, 0.625%, 03/07/25	198,745	0.00
EUR 700,000	Volkswagen International Finance NV, 4.125%, 15/11/25	743,780	0.02	EUR 300,000	Westpac Securities NZ Ltd, 0.010%, 08/06/28	263,757	0.01
EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	97,075	0.00	Total New Zealand		1,738,338	0.03
EUR 100,000	Volkswagen International Finance NV, 1.250%, 23/09/32	79,955	0.00	Norway			
EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	96,957	0.00	GBP 400,000	DNB Bank ASA, 4.000%, 17/08/27	455,476	0.01
EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	87,124	0.00	EUR 400,000	DNB Bank ASA, 0.375%, 18/01/28	371,548	0.01
EUR 100,000	VolkswAGen International Finance NV, 3.875%, perpetual	88,518	0.00	EUR 200,000	DNB Bank ASA, 0.250%, 23/02/29	175,202	0.00
EUR 200,000	Vonovia Finance BV, 1.125%, 08/09/25	194,218	0.01	EUR 500,000	DNB Boligkreditt AS, 0.625%, 14/01/26	491,991	0.01
EUR 100,000	Vonovia Finance BV, 1.500%, 22/03/26	96,155	0.00	EUR 400,000	DNB Boligkreditt AS, 0.010%, 08/10/27	364,551	0.01
EUR 100,000	Vonovia Finance BV, 0.625%, 09/07/26	91,936	0.00	EUR 200,000	Eika Boligkreditt AS, 0.875%, 01/02/29	184,579	0.00
EUR 100,000	Vonovia Finance BV, 0.500%, 14/09/29	77,973	0.00	USD 175,000	Equinor ASA, 3.700%, 01/03/24	172,595	0.00
EUR 100,000	Vonovia Finance BV, 2.125%, 22/03/30	86,416	0.00	EUR 100,000	Equinor ASA, 2.875%, 10/09/25	106,328	0.00
EUR 100,000	Vonovia Finance BV, 1.000%, 09/07/30	79,761	0.00	EUR 100,000	Equinor ASA, 0.750%, 09/11/26	96,813	0.00
EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	86,417	0.00	EUR 100,000	Equinor ASA, 1.250%, 17/02/27	97,740	0.00
EUR 100,000	Wintershall Dea Finance BV, 1.823%, 25/09/31	78,742	0.00	USD 300,000	Equinor ASA, 3.625%, 10/09/28	284,712	0.01
EUR 500,000	Wolters Kluwer NV, 3.000%, 23/09/26	521,762	0.01	EUR 300,000	Equinor ASA, 1.375%, 22/05/32	263,811	0.01
EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	85,161	0.00	GBP 100,000	Equinor ASA, 4.250%, 10/04/41	106,773	0.00
EUR 100,000	WPC Eurobond BV, 2.250%, 19/07/24	102,477	0.00	USD 150,000	Equinor ASA, 4.250%, 23/11/41	132,411	0.00
EUR 100,000	WPC Eurobond BV, 2.250%, 09/04/26	98,274	0.00	USD 300,000	Equinor ASA, 3.250%, 18/11/49	219,657	0.01
Total Netherlands		59,866,176	1.20	USD 300,000	Equinor ASA, 3.700%, 06/04/50	240,030	0.01
New Zealand				EUR 100,000	Santander Consumer Bank AS, 0.125%, 25/02/25	98,136	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	101,560	0.00	EUR 100,000	SpareBank 1 Boligkreditt A/S, 0.050%, 03/11/28	88,099	0.00
EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	83,151	0.00	EUR 200,000	SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	201,328	0.00
USD 500,000	ASB Bank Ltd, 1.625%, 22/10/26	438,485	0.01	EUR 300,000	SpareBank 1 Boligkreditt AS, 0.010%, 22/09/27	273,846	0.01
EUR 100,000	ASB Finance Ltd, 0.750%, 13/03/24	103,425	0.00	EUR 100,000	SpareBank 1 SMN, 0.125%, 11/09/26	93,338	0.00
EUR 100,000	ASB Finance Ltd, 0.250%, 08/09/28	84,771	0.00	EUR 100,000	SpareBank 1 SMN, 0.010%, 18/02/28	86,246	0.00
EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	82,916	0.00	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	102,700	0.00
USD 300,000	Bank of New Zealand, 2.000%, 21/02/25	280,344	0.01	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.250%, 09/11/26	92,382	0.00
EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	101,184	0.00	EUR 100,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	92,539	0.00
				EUR 200,000	Sparebanken Soer Boligkreditt AS, 0.500%, 06/02/26	195,544	0.00
				EUR 300,000	Sparebanken Vest Boligkreditt AS, 0.500%, 12/02/26	293,578	0.01
				EUR 300,000	SR-Boligkreditt AS, 0.010%, 26/06/27	276,237	0.01
				EUR 300,000	Statkraft AS, 2.875%, 13/09/29	305,885	0.01
				EUR 100,000	Statkraft AS, 1.500%, 26/03/30	92,056	0.00
				EUR 300,000	Telenor ASA, 0.250%, 14/02/28	267,900	0.01
				EUR 100,000	Telenor ASA, 1.125%, 31/05/29	90,662	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Norway (continued)				Singapore (continued)			
EUR 100,000	Telenor ASA, 0.625%, 25/09/31	81,043	0.00	USD 250,000	Temasek Financial I Ltd, 3.625%, 01/08/28	239,427	0.01
EUR 100,000	Telenor ASA, 0.875%, 14/02/35	74,584	0.00	EUR 300,000	Temasek Financial I Ltd, 0.500%, 20/11/31	239,401	0.01
Total Norway		6,570,320	0.13	GBP 100,000	Temasek Financial I Ltd, 5.125%, 26/07/40	122,037	0.00
Panama				USD 500,000	Temasek Financial I Ltd, 2.375%, 02/08/41	354,820	0.01
USD 500,000	Aeropuerto Internacional de Tocumen SA, 4.000%, 11/08/41	412,325	0.01	USD 500,000	United Overseas Bank Ltd, 3.059%, 07/04/25	479,680	0.01
USD 300,000	Empresa de Transmision Electrica SA, 5.125%, 02/05/49	245,013	0.00	Total Singapore		3,988,323	0.08
Total Panama		657,338	0.01	Spain			
Philippines				EUR 100,000	Abertis Infraestructuras SA, 0.625%, 15/07/25	97,723	0.00
USD 1,000,000	Asian Development Bank, 0.375%, perpetual	940,550	0.02	EUR 100,000	Abertis Infraestructuras SA, 1.000%, 27/02/27	92,214	0.00
USD 500,000	Dev Bank Philippines, 2.375%, perpetual	375,605	0.01	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	96,479	0.00
Total Philippines		1,316,155	0.03	EUR 100,000	Abertis Infraestructuras SA, 1.125%, 26/03/28	88,902	0.00
Portugal				EUR 200,000	Abertis Infraestructuras SA, 2.250%, 29/03/29	183,618	0.00
EUR 300,000	Banco Santander Totta SA, 0.875%, 25/04/24	309,817	0.01	EUR 100,000	Abertis Infraestructuras SA, 1.625%, 15/07/29	87,220	0.00
EUR 100,000	Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	102,096	0.00	EUR 100,000	Abertis Infraestructuras SA, 1.875%, 26/03/32	82,597	0.00
Total Portugal		411,913	0.01	EUR 100,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	97,160	0.00
Qatar				EUR 100,000	Amadeus IT Group SA, 2.875%, 20/05/27	102,196	0.00
USD 500,000	Qatar Energy, 3.125%, 12/07/41	383,530	0.01	EUR 100,000	Banco Bilbao Vizcaya Arg, 0.375%, 15/11/26	93,523	0.00
Total Qatar		383,530	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	107,882	0.00
Saudi Arabia				EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	400,812	0.01
USD 300,000	Riyad Bank, 3.174%, 25/02/30	283,605	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	194,299	0.01
USD 200,000	Saudi Telecom Co, 3.890%, 13/05/29	190,202	0.00	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	93,094	0.00
Total Saudi Arabia		473,807	0.01	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	94,273	0.00
Singapore				EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 16/01/30	289,947	0.01
USD 300,000	BOC Aviation Ltd, 3.500%, 10/10/24	289,152	0.01	EUR 300,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	323,569	0.01
USD 200,000	BOC Aviation Ltd, 3.500%, 18/09/27	184,384	0.00	EUR 200,000	Banco de Sabadell SA, 0.875%, 22/07/25	194,592	0.01
USD 500,000	BOC Aviation Ltd, 2.625%, 17/09/30	415,725	0.01	EUR 200,000	Banco de Sabadell SA, 1.000%, 26/04/27	192,361	0.01
EUR 100,000	DBS Bank Ltd, 0.010%, perpetual	93,805	0.00	USD 500,000	Banco Santander SA, 3.892%, 24/05/24	489,295	0.01
USD 300,000	DBS Group Holdings Ltd, 3.300%, perpetual	279,180	0.01	EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	102,021	0.00
USD 75,000	Flex Ltd, 4.750%, 15/06/25	73,517	0.00	GBP 100,000	Banco Santander SA, 1.375%, 31/07/24	113,650	0.00
USD 100,000	Flex Ltd, 3.750%, 01/02/26	94,345	0.00				
USD 200,000	GLP Pte Ltd, 3.875%, 04/06/25	163,524	0.00				
USD 200,000	Oil India International Pte Ltd, 4.000%, 21/04/27	186,480	0.00				
USD 150,000	Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24	147,932	0.00				
USD 200,000	SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	192,232	0.00				
USD 300,000	SingTel Group Treasury Pte Ltd, 1.875%, 10/06/30	243,594	0.01				
USD 100,000	SP PowerAssets Ltd, 3.250%, 24/11/25	95,828	0.00				
USD 100,000	SP PowerAssets Ltd, 3.000%, 26/09/27	93,260	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Spain <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 100,000	Banco Santander SA, 1.125%, 27/11/24	102,230	0.00	EUR 100,000	CaixaBank SA, 0.625%, 21/01/28	92,568	0.00
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	101,456	0.00	EUR 100,000	CaixaBank SA, 0.750%, 26/05/28	89,625	0.00
EUR 200,000	Banco Santander SA, 0.010%, 27/02/25	198,391	0.01	EUR 100,000	CaixaBank SA, 2.250%, 17/04/30	97,271	0.00
EUR 100,000	Banco Santander SA, 2.500%, 18/03/25	104,049	0.00	EUR 600,000	CaixaBank SA, 5.375%, 14/11/30	652,542	0.01
EUR 300,000	Banco Santander SA, 1.000%, 07/04/25	303,356	0.01	EUR 300,000	CaixaBank SA, 1.250%, 18/06/31	273,135	0.01
USD 500,000	Banco Santander SA, 5.147%, 18/08/25	494,900	0.01	EUR 100,000	Cepsa Finance SA, 0.750%, 12/02/28	85,692	0.00
EUR 500,000	Banco Santander SA, 1.375%, 05/01/26	494,724	0.01	EUR 100,000	Criteria Caixa SA, 0.875%, 28/10/27	91,600	0.00
EUR 100,000	Banco Santander SA, 1.500%, 25/01/26	100,815	0.00	EUR 200,000	Deutsche Bank SA Espanola, 0.500%, 11/03/24	206,259	0.01
EUR 100,000	Banco Santander SA, 3.875%, 06/02/26	108,024	0.00	EUR 100,000	Enagas Financiaciones SA, 0.375%, 05/11/32	77,767	0.00
USD 1,000,000	Banco Santander SA, 1.849%, 25/03/26	889,010	0.02	EUR 200,000	Enagas Financiaciones SAU, 0.750%, 27/10/26	191,407	0.01
GBP 100,000	Banco Santander SA, 1.500%, 14/04/26	104,969	0.00	EUR 100,000	FCC Aqualia SA, 2.629%, 08/06/27	97,269	0.00
EUR 500,000	Banco Santander SA, 0.300%, 04/10/26	468,827	0.01	EUR 100,000	Ferrovial Emisiones SA, 1.375%, 31/03/25	100,591	0.00
EUR 200,000	Banco Santander SA, 0.500%, 04/02/27	184,493	0.00	EUR 300,000	Ferrovial Emisiones SA, 0.540%, 12/11/28	251,296	0.01
GBP 100,000	Banco Santander SA, 1.750%, 17/02/27	102,024	0.00	EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	208,481	0.01
USD 200,000	Banco Santander SA, 4.250%, 11/04/27	190,638	0.01	EUR 200,000	Iberdrola Finanzas SA, 0.875%, 16/06/25	201,298	0.01
EUR 500,000	Banco Santander SA, 2.375%, 08/09/27	509,153	0.01	EUR 100,000	Iberdrola Finanzas SA, 3.125%, 22/11/28	104,581	0.00
EUR 100,000	Banco Santander SA, 0.200%, 11/02/28	87,870	0.00	EUR 100,000	Iberdrola Finanzas SA, 3.375%, 22/11/32	102,676	0.00
USD 200,000	Banco Santander SA, 3.306%, 27/06/29	175,100	0.00	EUR 100,000	Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	98,537	0.00
EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	81,819	0.00	EUR 200,000	Mapfre SA, 1.625%, 19/05/26	195,992	0.01
EUR 400,000	Banco Santander SA, 0.100%, 27/02/32	312,461	0.01	EUR 100,000	Merlin Properties Socimi SA, 1.750%, 26/05/25	100,308	0.00
EUR 100,000	Banco Santander SA, 2.000%, 27/11/34	90,429	0.00	EUR 100,000	Merlin Properties Socimi SA, 2.375%, 18/09/29	89,560	0.00
USD 500,000	Banco Santander SA, 1.722%, 14/09/27	427,800	0.01	EUR 200,000	Naturgy Capital Markets SA, 1.125%, 11/04/24	206,660	0.01
EUR 100,000	Bankia SA, 1.000%, 25/06/24	102,687	0.00	EUR 500,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 28/03/27	548,406	0.01
EUR 100,000	Bankia SA, 4.000%, 03/02/25	107,746	0.00	EUR 200,000	Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31	223,994	0.01
EUR 100,000	Bankinter SA, 1.000%, 05/02/25	101,152	0.00	EUR 100,000	Red Electrica Corp SA, 0.875%, 14/04/25	100,571	0.00
EUR 200,000	Bankinter SA, 0.625%, 06/10/27	179,678	0.00	EUR 100,000	Red Electrica Financiaciones SAU, 1.125%, 24/04/25	101,234	0.00
EUR 100,000	CaixaBank SA, 0.625%, 01/10/24	101,075	0.00	EUR 100,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	91,417	0.00
EUR 200,000	CaixaBank SA, 0.375%, 03/02/25	194,225	0.00	EUR 200,000	Santander Consumer Finance SA, 1.000%, 27/02/24	207,665	0.01
EUR 100,000	CaixaBank SA, 3.875%, 17/02/25	107,458	0.00	EUR 100,000	Santander Consumer Finance SA, 0.375%, 17/01/25	99,874	0.00
EUR 100,000	CaixaBank SA, 0.625%, 27/03/25	100,196	0.00	EUR 100,000	Santander Consumer Finance SA, zero coupon, 23/02/26	94,481	0.00
EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	97,095	0.00				
EUR 300,000	CaixaBank SA, 1.375%, 19/06/26	289,813	0.01				
EUR 300,000	CaixaBank SA, 1.250%, 11/01/27	293,354	0.01				
EUR 400,000	CaixaBank SA, 1.000%, 17/01/28	378,169	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Spain <i>(continued)</i>				Supranationals <i>(continued)</i>			
EUR 100,000	Santander Consumer Finance SA, 0.500%, 14/01/27	93,005	0.00	GBP 300,000	Asian Development Bank, 1.125%, 10/06/25	335,057	0.01
EUR 300,000	Telefonica Emisiones SA, 1.528%, 17/01/25	308,805	0.01	USD 250,000	Asian Development Bank, 0.375%, 03/09/25	225,170	0.01
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	101,329	0.00	GBP 100,000	Asian Development Bank, 1.125%, 15/12/25	109,832	0.00
EUR 100,000	Telefonica Emisiones SA, 1.447%, 22/01/27	97,797	0.00	USD 750,000	Asian Development Bank, 0.500%, 04/02/26	667,417	0.01
USD 100,000	Telefonica Emisiones SA, 4.103%, 08/03/27	94,861	0.00	USD 1,100,000	Asian Development Bank, 1.000%, 14/04/26	989,890	0.02
EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	95,109	0.00	GBP 100,000	Asian Development Bank, 0.125%, 15/12/26	102,236	0.00
EUR 100,000	Telefonica Emisiones SA, 1.715%, 12/01/28	96,588	0.00	USD 200,000	Asian Development Bank, 2.625%, 12/01/27	188,746	0.00
EUR 100,000	Telefonica Emisiones SA, 1.788%, 12/03/29	94,805	0.00	USD 200,000	Asian Development Bank, 2.375%, 10/08/27	185,336	0.00
EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	85,656	0.00	GBP 200,000	Asian Development Bank, 0.750%, 07/12/27	202,761	0.00
EUR 500,000	Telefonica Emisiones SA, 2.592%, 25/05/31	481,201	0.01	USD 500,000	Asian Development Bank, 2.750%, 19/01/28	468,365	0.01
USD 300,000	Telefonica Emisiones SA, 4.665%, 06/03/38	239,025	0.01	USD 300,000	Asian Development Bank, 1.875%, 24/01/30	259,056	0.01
EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	76,238	0.00	EUR 300,000	Asian Development Bank, 0.025%, 31/01/30	257,555	0.01
EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	73,230	0.00	USD 1,000,000	Asian Development Bank, 3.125%, 27/04/32	930,740	0.02
USD 100,000	Telefonica Emisiones SA, 5.213%, 08/03/47	81,009	0.00	EUR 100,000	Asian Development Bank, 1.400%, 06/02/37	84,721	0.00
USD 250,000	Telefonica Emisiones SA, 5.520%, 01/03/49	210,195	0.01	USD 300,000	Asian Infrastructure Investment Bank, 2.250%, 16/05/24	289,866	0.01
Total Spain		18,614,223	0.37	USD 500,000	Asian Infrastructure Investment Bank, 0.500%, 30/10/24	463,630	0.01
Supranationals				USD 500,000	Asian Infrastructure Investment Bank, 0.500%, 27/01/26	442,465	0.01
USD 1,500,000	African Development Bank, 0.875%, 23/03/26	1,342,980	0.03	GBP 100,000	Asian Infrastructure Investment Bank, 1.125%, 15/09/26	106,984	0.00
GBP 100,000	African Development Bank, 0.500%, 22/06/26	105,905	0.00	USD 1,000,000	Corp Andina de Fomento, 1.250%, 26/10/24	929,430	0.02
USD 1,000,000	African Development Bank, 0.875%, 22/07/26	886,510	0.02	EUR 300,000	Corp Andina de Fomento, 1.625%, 03/06/25	302,492	0.01
AUD 500,000	African Development Bank, 1.100%, 16/12/26	298,159	0.01	EUR 200,000	Corp Andina de Fomento, 0.250%, 04/02/26	189,524	0.00
EUR 300,000	African Development Bank, 0.875%, 24/05/28	284,149	0.01	USD 120,000	Council Of Europe Development Bank, 2.500%, 27/02/24	116,963	0.00
USD 200,000	African Export-Import Bank, 4.125%, 20/06/24	194,496	0.00	EUR 100,000	Council Of Europe Development Bank, 0.125%, 10/04/24	102,681	0.00
USD 200,000	Asian Development Bank, 2.625%, 30/01/24	195,426	0.00	EUR 100,000	Council Of Europe Development Bank, 1.750%, 24/04/24	104,747	0.00
USD 1,000,000	Asian Development Bank, 1.625%, 15/03/24	963,690	0.02	USD 100,000	Council Of Europe Development Bank, 1.375%, 27/02/25	93,761	0.00
NZD 200,000	Asian Development Bank, 3.500%, 30/05/24	122,953	0.00	EUR 400,000	Council Of Europe Development Bank, zero coupon, 10/04/26	385,998	0.01
USD 1,500,000	Asian Development Bank, 0.625%, 08/10/24	1,399,755	0.03	GBP 100,000	Council Of Europe Development Bank, 1.250%, 15/09/26	107,910	0.00
USD 200,000	Asian Development Bank, 1.500%, 18/10/24	189,454	0.00	EUR 300,000	Council Of Europe Development Bank, 1.000%, 13/04/29	281,811	0.01
CAD 200,000	Asian Development Bank, 1.625%, 28/01/25	139,993	0.00	EUR 200,000	Council Of Europe Development Bank, zero coupon, 20/01/31	166,346	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 200,000	EUROFIMA, 0.250%, 09/02/24	206,530	0.00	GBP 200,000	European Investment Bank, 0.875%, 15/05/26	215,466	0.00
CHF 150,000	EUROFIMA, 3.000%, 15/05/26	168,682	0.00	PLN 1,000,000	European Investment Bank, 2.750%, 25/08/26	194,396	0.00
USD 400,000	European Bank for Reconstruction & Development, 0.500%, 28/01/26	356,284	0.01	EUR 300,000	European Investment Bank, 0.100%, 15/10/26	287,466	0.01
AUD 600,000	European Investment Bank, 1.450%, 25/01/24	396,543	0.01	GBP 600,000	European Investment Bank, 0.125%, 14/12/26	614,396	0.01
EUR 200,000	European Investment Bank, zero coupon, 15/03/24	206,133	0.00	EUR 1,000,000	European Investment Bank, zero coupon, 22/12/26	948,678	0.02
USD 210,000	European Investment Bank, 2.625%, 15/03/24	204,872	0.00	EUR 200,000	European Investment Bank, 0.500%, 15/01/27	193,234	0.00
EUR 400,000	European Investment Bank, 0.050%, 24/05/24	409,960	0.01	AUD 500,000	European Investment Bank, 1.800%, 19/01/27	307,490	0.01
USD 400,000	European Investment Bank, 2.250%, 24/06/24	386,520	0.01	USD 500,000	European Investment Bank, 1.375%, 15/03/27	448,075	0.01
EUR 300,000	European Investment Bank, 0.200%, 15/07/24	306,782	0.01	EUR 200,000	European Investment Bank, 3.500%, 15/04/27	217,307	0.01
CAD 400,000	European Investment Bank, 1.750%, 30/07/24	283,760	0.01	USD 200,000	European Investment Bank, 2.375%, 24/05/27	186,400	0.00
EUR 300,000	European Investment Bank, 0.875%, 13/09/24	308,921	0.01	EUR 500,000	European Investment Bank, zero coupon, 17/06/27	466,986	0.01
EUR 200,000	European Investment Bank, 0.250%, 14/10/24	203,623	0.00	GBP 300,000	European Investment Bank, 0.750%, 22/07/27	309,107	0.01
USD 200,000	European Investment Bank, 2.500%, 15/10/24	193,234	0.00	EUR 400,000	European Investment Bank, 0.875%, 14/01/28	385,034	0.01
GBP 100,000	European Investment Bank, 0.750%, 15/11/24	112,911	0.00	CAD 100,000	European Investment Bank, 1.000%, 28/01/28	64,522	0.00
USD 100,000	European Investment Bank, 1.875%, 10/02/25	94,934	0.00	EUR 200,000	European Investment Bank, zero coupon, 15/05/28	181,407	0.00
GBP 200,000	European Investment Bank, 1.375%, 07/03/25	226,006	0.01	EUR 900,000	European Investment Bank, zero coupon, 28/09/28	807,686	0.02
USD 300,000	European Investment Bank, 1.625%, 14/03/25	282,933	0.01	EUR 900,000	European Investment Bank, 0.625%, 22/01/29	831,737	0.02
EUR 1,100,000	European Investment Bank, zero coupon, 25/03/25	1,098,547	0.02	GBP 200,000	European Investment Bank, 4.500%, 07/06/29	244,044	0.01
GBP 90,000	European Investment Bank, 5.500%, 15/04/25	110,888	0.00	EUR 100,000	European Investment Bank, 0.125%, 20/06/29	88,561	0.00
USD 500,000	European Investment Bank, 2.875%, 13/06/25	483,675	0.01	EUR 200,000	European Investment Bank, 0.250%, 14/09/29	177,452	0.00
GBP 300,000	European Investment Bank, 1.125%, 19/06/25	334,996	0.01	USD 190,000	European Investment Bank, 1.625%, 09/10/29	163,275	0.00
EUR 200,000	European Investment Bank, 0.375%, 16/07/25	200,015	0.00	EUR 700,000	European Investment Bank, 0.050%, 15/11/29	608,843	0.01
EUR 300,000	European Investment Bank, 2.750%, 15/09/25	318,062	0.01	EUR 650,000	European Investment Bank, 0.050%, 16/01/30	562,594	0.01
EUR 200,000	European Investment Bank, 4.500%, 15/10/25	221,949	0.01	EUR 370,000	European Investment Bank, 4.000%, 15/04/30	418,074	0.01
USD 500,000	European Investment Bank, 0.375%, 15/12/25	446,240	0.01	EUR 500,000	European Investment Bank, 0.010%, 09/09/30	422,097	0.01
EUR 300,000	European Investment Bank, zero coupon, 13/03/26	291,484	0.01	EUR 300,000	European Investment Bank, 2.750%, 13/09/30	312,571	0.01
USD 500,000	European Investment Bank, 0.375%, 26/03/26	441,660	0.01	EUR 400,000	European Investment Bank, 0.010%, 15/11/30	335,552	0.01
EUR 100,000	European Investment Bank, 0.375%, 14/04/26	98,100	0.00	EUR 100,000	European Investment Bank, zero coupon, 14/01/31	83,289	0.00
EUR 700,000	European Investment Bank, 0.375%, 15/05/26	685,262	0.01	USD 520,000	European Investment Bank, 1.250%, 14/02/31	424,523	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 200,000	European Investment Bank, 1.000%, 14/03/31	180,901	0.00	EUR 100,000	European Stability Mechanism, 1.125%, 03/05/32	89,157	0.00
EUR 200,000	European Investment Bank, 1.000%, 14/04/32	176,790	0.00	EUR 100,000	European Stability Mechanism, 1.200%, 23/05/33	87,741	0.00
EUR 100,000	European Investment Bank, 1.125%, 15/11/32	88,334	0.00	EUR 100,000	European Stability Mechanism, 1.625%, 17/11/36	86,594	0.00
EUR 300,000	European Investment Bank, 1.125%, 13/04/33	262,137	0.01	EUR 500,000	European Stability Mechanism, 0.875%, 18/07/42	346,771	0.01
EUR 100,000	European Investment Bank, 3.000%, 14/10/33	104,360	0.00	EUR 100,000	European Stability Mechanism, 1.750%, 20/10/45	81,779	0.00
EUR 300,000	European Investment Bank, 0.050%, 13/10/34	220,415	0.01	EUR 100,000	European Stability Mechanism, 1.800%, 02/11/46	82,395	0.00
EUR 100,000	European Investment Bank, 2.625%, 15/03/35	99,605	0.00	EUR 300,000	European Stability Mechanism, 1.850%, 01/12/55	235,341	0.01
EUR 700,000	European Investment Bank, 0.010%, 15/11/35	492,808	0.01	EUR 200,000	European Union, 1.875%, 04/04/24	210,837	0.00
USD 200,000	European Investment Bank, 4.875%, 15/02/36	214,092	0.00	EUR 200,000	European Union, 0.500%, 04/04/25	202,338	0.00
EUR 150,000	European Investment Bank, 1.125%, 15/09/36	121,971	0.00	EUR 9,400,000	European Union, zero coupon, 04/11/25	8,428,425	0.19
GBP 100,000	European Investment Bank, 3.875%, 08/06/37	114,420	0.00	EUR 1,200,000	European Union, 0.250%, 22/10/26	1,156,331	0.02
EUR 146,000	European Investment Bank, 4.000%, 15/10/37	168,206	0.00	EUR 300,000	European Union, 2.875%, 04/04/28	318,263	0.01
EUR 100,000	European Investment Bank, 0.500%, 13/11/37	72,131	0.00	EUR 50,000	European Union, 1.375%, 04/10/29	47,941	0.00
EUR 100,000	European Investment Bank, 3.625%, 14/03/42	111,529	0.00	EUR 200,000	European Union, 0.750%, 04/04/31	177,123	0.00
EUR 100,000	European Investment Bank, 1.000%, 14/11/42	71,901	0.00	EUR 100,000	European Union, 3.375%, 04/04/32	108,578	0.00
GBP 100,000	European Investment Bank, 4.500%, 07/03/44	121,688	0.00	EUR 1,000,000	European Union, 1.000%, 06/07/32	876,916	0.02
EUR 200,000	European Investment Bank, 1.500%, 15/11/47	153,917	0.00	EUR 700,000	European Union, 1.250%, 04/04/33	621,036	0.01
EUR 100,000	European Investment Bank, 1.500%, 16/10/48	75,938	0.00	EUR 100,000	European Union, 1.500%, 04/10/35	87,669	0.00
EUR 300,000	European Investment Bank, 0.050%, 27/01/51	133,452	0.00	EUR 200,000	European Union, 1.125%, 04/04/36	165,067	0.00
GBP 50,000	European Investment Bank, 4.625%, 12/10/54	63,276	0.00	EUR 500,000	European Union, 0.250%, 22/04/36	361,499	0.01
EUR 200,000	European Investment Bank, 0.250%, perpetual	127,897	0.00	EUR 1,000,000	European Union, 0.200%, 04/06/36	711,770	0.01
EUR 400,000	European Stability Mechanism, 0.125%, 22/04/24	411,583	0.01	EUR 1,500,000	European Union, 0.400%, 04/02/37	1,075,595	0.02
EUR 700,000	European Stability Mechanism, zero coupon, 14/03/25	700,076	0.01	EUR 1,000,000	European Union, 0.875%, 11/03/37	765,485	0.02
EUR 300,000	European Stability Mechanism, 0.500%, 02/03/26	296,235	0.01	EUR 1,000,000	European Union, 1.125%, 04/06/37	800,224	0.02
EUR 700,000	European Stability Mechanism, zero coupon, 15/12/26	664,246	0.01	EUR 600,000	European Union, 0.100%, 04/10/40	364,705	0.01
EUR 300,000	European Stability Mechanism, 0.750%, 15/03/27	291,679	0.01	EUR 900,000	European Union, 0.450%, 04/07/41	554,086	0.02
EUR 700,000	European Stability Mechanism, 1.000%, 23/06/27	683,431	0.01	EUR 100,000	European Union, 3.750%, 04/04/42	113,058	0.00
EUR 300,000	European Stability Mechanism, 0.500%, 05/03/29	273,753	0.01	EUR 400,000	European Union, 1.250%, 04/02/43	296,998	0.01
EUR 800,000	European Stability Mechanism, 0.010%, 04/03/30	685,063	0.01	EUR 700,000	European Union, 0.750%, 04/01/47	440,729	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Supranationals (continued)				Supranationals (continued)			
EUR 500,000	European Union, 0.300%, 04/11/50	251,060	0.01	USD 2,000,000	International Bank for Reconstruction & Development, 0.375%, 28/07/25	1,808,900	0.04
EUR 500,000	European Union, 0.700%, 06/07/51	285,809	0.01	USD 300,000	International Bank for Reconstruction & Development, 2.500%, 29/07/25	286,590	0.01
USD 500,000	Inter-American Development Bank, 2.625%, 16/01/24	489,065	0.01	USD 600,000	International Bank for Reconstruction & Development, 0.500%, 28/10/25	526,277	0.01
USD 200,000	Inter-American Development Bank, 3.000%, 21/02/24	196,076	0.00	CAD 100,000	International Bank for Reconstruction & Development, 0.625%, 14/01/26	66,743	0.00
AUD 100,000	Inter-American Development Bank, 4.750%, 27/08/24	68,504	0.00	AUD 400,000	International Bank for Reconstruction & Development, 0.500%, 18/05/26	239,832	0.01
USD 1,000,000	Inter-American Development Bank, 0.500%, 23/09/24	932,530	0.02	GBP 200,000	International Bank for Reconstruction & Development, 0.750%, 15/12/26	209,860	0.00
CAD 500,000	Inter-American Development Bank, 1.700%, 10/10/24	352,766	0.01	EUR 300,000	International Bank for Reconstruction & Development, zero coupon, 15/01/27	282,762	0.01
GBP 200,000	Inter-American Development Bank, 1.375%, 15/12/24	227,363	0.01	AUD 500,000	International Bank for Reconstruction & Development, 1.350%, 22/04/27	298,912	0.01
USD 500,000	Inter-American Development Bank, 1.750%, 14/03/25	472,455	0.01	CAD 200,000	International Bank for Reconstruction & Development, 0.875%, 28/09/27	129,429	0.00
GBP 200,000	Inter-American Development Bank, 1.250%, 15/12/25	220,506	0.01	EUR 200,000	International Bank for Reconstruction & Development, 0.625%, 22/11/27	189,691	0.00
USD 100,000	Inter-American Development Bank, 2.375%, 07/07/27	92,752	0.00	USD 185,000	International Bank for Reconstruction & Development, 0.750%, 24/11/27	157,535	0.00
USD 200,000	Inter-American Development Bank, 0.625%, 16/09/27	170,114	0.00	EUR 200,000	International Bank for Reconstruction & Development, 0.010%, 24/04/28	181,080	0.00
USD 500,000	Inter-American Development Bank, 1.125%, 20/07/28	425,485	0.01	GBP 100,000	International Bank for Reconstruction & Development, 0.625%, 14/07/28	98,783	0.00
AUD 500,000	Inter-American Development Bank, 1.000%, 04/08/28	277,936	0.01	USD 500,000	International Bank for Reconstruction & Development, 1.750%, 23/10/29	431,310	0.01
USD 200,000	Inter-American Development Bank, 3.125%, 18/09/28	189,460	0.00	GBP 200,000	International Bank for Reconstruction & Development, 1.000%, 21/12/29	194,574	0.00
USD 150,000	Inter-American Development Bank, 1.125%, 13/01/31	120,210	0.00	EUR 200,000	International Bank for Reconstruction & Development, zero coupon, 21/02/30	170,926	0.00
AUD 100,000	International Bank for Reconstruction & Development, 2.200%, 27/02/24	66,500	0.00	EUR 100,000	International Bank for Reconstruction & Development, 0.500%, 16/04/30	88,428	0.00
USD 500,000	International Bank for Reconstruction & Development, 2.500%, 19/03/24	486,795	0.01	USD 500,000	International Bank for Reconstruction & Development, 1.250%, 10/02/31	405,240	0.01
CAD 200,000	International Bank for Reconstruction & Development, 1.800%, 26/07/24	142,061	0.00	USD 1,000,000	International Bank for Reconstruction & Development, 2.500%, 29/03/32	883,440	0.02
USD 300,000	International Bank for Reconstruction & Development, 1.500%, 28/08/24	285,300	0.01				
USD 200,000	International Bank for Reconstruction & Development, 2.500%, 25/11/24	192,630	0.00				
GBP 200,000	International Bank for Reconstruction & Development, 0.875%, 13/12/24	225,397	0.01				
USD 1,700,000	International Bank for Reconstruction & Development, 1.625%, 15/01/25	1,424,674	0.03				
CAD 200,000	International Bank for Reconstruction & Development, 1.900%, 16/01/25	140,872	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Supranationals (continued)				Sweden (continued)			
EUR 500,000	International Bank for Reconstruction & Development, 0.700%, 22/10/46	319,545	0.01	SEK 5,000,000	Lansforsakringar Hypotek AB, 0.500%, 20/09/28	400,624	0.01
EUR 200,000	International Bank for Reconstruction & Development, 0.125%, 03/01/51	95,675	0.00	EUR 100,000	Lansforsakringar Hypotek AB, 0.010%, 27/09/28	88,380	0.00
EUR 200,000	International Bank for Reconstruction & Development, 0.200%, 21/01/61	79,489	0.00	EUR 100,000	Molnlycke Holding AB, 1.750%, 28/02/24	104,339	0.00
GBP 100,000	International Development Association, 0.375%, 22/09/27	100,396	0.00	SEK 8,000,000	Nordea Hypotek AB, 1.000%, 18/09/24	736,703	0.02
GBP 400,000	International Development Association, 0.750%, 21/09/28	394,648	0.01	SEK 4,000,000	Nordea Hypotek AB, 0.500%, 16/09/26	342,815	0.01
EUR 500,000	International Development Association, zero coupon, 15/07/31	407,561	0.01	SEK 8,000,000	Nordea Hypotek AB, 1.000%, 16/06/27	684,540	0.02
AUD 300,000	International Finance Corp, 1.450%, 22/07/24	195,627	0.00	EUR 200,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, 12/08/27	147,430	0.00
AUD 200,000	International Finance Corp, 4.000%, 03/04/25	135,342	0.00	EUR 100,000	Securitas AB, 1.125%, 20/02/24	103,647	0.00
GBP 300,000	International Finance Corp, 0.250%, 15/12/25	321,348	0.01	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24	102,083	0.00
AUD 300,000	International Finance Corp, 0.750%, 24/05/28	166,499	0.00	SEK 10,000,000	Skandinaviska Enskilda Banken AB, 1.000%, 18/12/24	905,243	0.02
USD 200,000	International Finance Corp, 0.750%, 27/08/30	156,628	0.00	EUR 100,000	Skandinaviska Enskilda Banken AB, 4.000%, 09/11/26	106,935	0.00
USD 500,000	Nordic Investment Bank, 0.375%, 11/09/25	449,735	0.01	EUR 500,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	498,251	0.01
EUR 200,000	Nordic Investment Bank, 0.500%, 03/11/25	198,276	0.00	SEK 4,000,000	Skandinaviska Enskilda Banken AB, 0.500%, 16/12/26	339,989	0.01
GBP 100,000	Nordic Investment Bank, 0.125%, 15/12/26	102,280	0.00	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	92,521	0.00
EUR 500,000	Nordic Investment Bank, zero coupon, 30/04/27	468,357	0.01	EUR 900,000	Skandinaviska Enskilda Banken AB, 0.750%, 28/06/27	853,625	0.01
Total Supranationals		78,849,051	1.58	EUR 100,000	Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	94,570	0.00
Sweden				SEK 6,000,000	Skandinaviska Enskilda Banken AB, 3.000%, 06/12/27	557,681	0.01
EUR 100,000	Akelius Residential Property AB, 1.125%, 14/03/24	101,526	0.00	EUR 100,000	SKF AB, 0.875%, 15/11/29	85,873	0.00
EUR 100,000	Essity AB, 1.125%, 27/03/24	103,753	0.00	EUR 100,000	SKF AB, 0.250%, 15/02/31	77,315	0.00
EUR 100,000	Essity AB, 1.625%, 30/03/27	97,669	0.00	SEK 5,000,000	Stadshypotek AB, 1.500%, 01/03/24	470,685	0.01
EUR 100,000	Essity AB, 0.250%, 08/02/31	77,861	0.00	SEK 6,000,000	Stadshypotek AB, 1.500%, 03/12/24	554,894	0.01
EUR 100,000	Fastighets AB Balder, 1.875%, 23/01/26	85,386	0.00	EUR 100,000	Stadshypotek AB, 0.500%, 11/07/25	99,491	0.00
EUR 100,000	Investor AB, 1.500%, 12/09/30	91,285	0.00	SEK 16,000,000	Stadshypotek AB, 1.000%, 03/09/25	1,415,242	0.03
EUR 300,000	Investor AB, 0.375%, 29/10/35	209,039	0.01	EUR 300,000	Stadshypotek AB, 0.375%, 13/03/26	291,903	0.01
EUR 100,000	Lansforsakringar Bank AB, 0.125%, 19/02/25	98,102	0.00	SEK 6,000,000	Stadshypotek AB, 0.500%, 01/06/26	519,388	0.01
EUR 100,000	Lansforsakringar Bank AB, 0.050%, 15/04/26	93,062	0.00	EUR 100,000	Stadshypotek AB, 0.125%, 05/10/26	94,815	0.00
EUR 100,000	Lansforsakringar Hypotek AB, 0.375%, 14/03/24	103,087	0.00	EUR 400,000	Stadshypotek AB, 0.010%, 24/11/28	351,321	0.01
SEK 1,000,000	Lansforsakringar Hypotek AB, 1.500%, 18/09/24	92,883	0.00	USD 200,000	Svensk Exportkredit AB, 0.500%, 26/08/25	180,018	0.00
EUR 300,000	Lansforsakringar Hypotek AB, 0.625%, 29/01/26	294,939	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	92,807	0.00
SEK 4,000,000	Lansforsakringar Hypotek AB, 1.000%, 15/09/27	339,963	0.01	EUR 100,000	Svenska Handelsbanken AB, 0.125%, 03/11/26	93,354	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
Sweden <i>(continued)</i>				Switzerland <i>(continued)</i>			
EUR 300,000	Svenska Handelsbanken AB, 3.750%, 01/11/27	320,140	0.01	USD 500,000	Credit Suisse Group AG, 1.305%, 02/02/27	398,120	0.01
EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	86,706	0.00	USD 200,000	Credit Suisse Group AG, 4.282%, 09/01/28	166,604	0.00
EUR 100,000	Svenska Handelsbanken AB, 1.375%, 23/02/29	90,664	0.00	EUR 100,000	Credit Suisse Group AG, 0.650%, 14/01/28	79,562	0.00
EUR 100,000	Svenska Handelsbanken AB, 0.500%, perpetual	83,016	0.00	USD 300,000	Credit Suisse Group AG, 3.869%, 12/01/29	241,113	0.01
EUR 100,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 16/02/24	103,389	0.00	EUR 100,000	Credit Suisse Group AG, 7.750%, 01/03/29	106,040	0.00
EUR 200,000	Sveriges Sakerstallda Obligationer AB, 0.500%, 29/01/25	201,292	0.01	EUR 200,000	Credit Suisse Group AG, 0.650%, 10/09/29	142,138	0.00
SEK 1,000,000	Sveriges Sakerstallda Obligationer AB, 2.000%, 17/06/26	91,020	0.00	GBP 300,000	Credit Suisse Group AG, 2.125%, 15/11/29	256,117	0.01
SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 0.250%, 09/06/27	496,239	0.01	USD 500,000	Credit Suisse Group AG, 3.091%, 14/05/32	347,980	0.01
EUR 400,000	Sveriges Sakerstallda Obligationer AB, 0.375%, 05/06/29	354,280	0.01	EUR 100,000	Credit Suisse Group AG, 0.625%, 18/01/33	58,532	0.00
SEK 6,000,000	Sveriges Sakerstallda Obligationer AB, 1.000%, 12/06/30	472,001	0.01	CHF 100,000	Luzerner Kantonalbank AG, 0.200%, 11/04/25	104,320	0.00
USD 500,000	Swedbank AB, 1.538%, perpetual	439,565	0.01	CHF 300,000	Nestle SA, 0.750%, 28/06/28	303,230	0.01
SEK 4,000,000	Swedish Covered Bond, 0.750%, 09/06/32	290,260	0.01	CHF 100,000	Novartis AG, 0.625%, 13/11/29	97,931	0.00
EUR 100,000	Tele2 AB, 1.125%, 15/05/24	102,884	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 29/07/24	421,254	0.01
EUR 100,000	Telia Co AB, 3.875%, 01/10/25	107,532	0.00	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 17/11/25	413,982	0.01
EUR 200,000	Telia Co AB, 0.125%, 27/11/30	160,015	0.00	CHF 700,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 27/04/26	718,809	0.01
EUR 200,000	Telia Co AB, 1.375%, 11/05/81	189,020	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 13/08/27	497,838	0.01
EUR 22,000	Vattenfall AB, 5.375%, 29/04/24	24,069	0.00	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 13/08/27	316,475	0.01
EUR 100,000	Vattenfall AB, 3.750%, 18/10/26	106,722	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, zero coupon, 25/02/28	489,040	0.01
EUR 400,000	Vattenfall AB, 0.125%, 12/02/29	340,350	0.01	CHF 400,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 21/03/28	398,517	0.01
GBP 50,000	Vattenfall AB, 6.875%, 15/04/39	69,353	0.00	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.375%, 10/07/28	495,309	0.01
EUR 200,000	Volvo Treasury AB, 1.625%, 26/05/25	203,574	0.01	CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 15/11/28	484,430	0.01
EUR 500,000	Volvo Treasury AB, 2.625%, 20/02/26	515,834	0.01	CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.375%, 20/09/29	207,095	0.00
Total Sweden		17,122,962	0.34	CHF 300,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	292,471	0.01
Switzerland							
CHF 100,000	Basler Kantonalbank, 0.300%, 22/06/27	100,325	0.00				
USD 1,500,000	Credit Suisse AG, 3.700%, 21/02/25	1,382,685	0.03				
GBP 100,000	Credit Suisse AG, 1.125%, 15/12/25	101,228	0.00				
EUR 600,000	Credit Suisse AG, 0.250%, 05/01/26	544,150	0.01				
EUR 100,000	Credit Suisse AG, 1.500%, 10/04/26	92,358	0.00				
EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	95,764	0.00				
USD 250,000	Credit Suisse Group AG, 2.593%, 11/09/25	221,505	0.01				
USD 500,000	Credit Suisse Group AG, 2.193%, 05/06/26	427,470	0.01				
EUR 500,000	Credit Suisse Group AG, 2.125%, 13/10/26	453,597	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
Switzerland (continued)				Switzerland (continued)			
CHF 200,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.125%, 19/11/32	176,732	0.00	EUR 100,000	UBS Group AG, 1.500%, 30/11/24	103,883	0.00
CHF 100,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	96,912	0.00	EUR 200,000	UBS Group AG, 2.750%, 15/06/27	201,825	0.00
CHF 500,000	Pfandbriefbank schweizerischer Hypothekarinstitute AG, 0.250%, 25/04/42	373,249	0.01	USD 400,000	UBS Group AG, 4.253%, 23/03/28	375,096	0.01
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 05/02/24	424,989	0.01	EUR 300,000	UBS Group AG, 0.250%, 05/11/28	261,330	0.01
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.125%, 16/04/25	521,395	0.01	EUR 200,000	UBS Group AG, 3.125%, 15/06/30	197,983	0.00
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	206,881	0.00	EUR 200,000	UBS Group AG, 0.875%, 03/11/31	159,663	0.00
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	211,740	0.00	EUR 500,000	UBS Group AG, 0.625%, 24/02/33	378,660	0.01
CHF 700,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, 13/03/28	683,847	0.01	CHF 300,000	Zuercher Kantonalbank, 0.250%, 27/01/26	308,703	0.01
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 19/05/28	500,395	0.01				
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/07/28	395,962	0.01	Total Switzerland		20,004,806	0.40
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	197,026	0.00	Thailand			
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.750%, 19/08/30	489,386	0.01	USD 200,000	PTTEP Treasury Center Co Ltd, 3.903%, 06/12/59	134,142	0.00
CHF 500,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, zero coupon, 25/07/31	450,497	0.01	Total Thailand		134,142	0.00
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, 03/10/31	181,109	0.00	United Arab Emirates			
CHF 200,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	186,604	0.00	USD 500,000	Abu Dhabi National Energ, 3.400%, perpetual	392,375	0.01
CHF 300,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.700%, 04/03/39	256,414	0.01	USD 300,000	Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	308,637	0.01
CHF 400,000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.100%, perpetual	373,411	0.01	USD 500,000	Abu Dhabi Ports Co PJSC, 2.500%, 06/05/31	414,805	0.01
CHF 100,000	Raiffeisen Schweiz Genossenschaft, 0.350%, 16/02/24	106,167	0.00	USD 99,800	Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	93,151	0.00
CHF 100,000	Roche Kapitalmarkt AG, 0.100%, 23/09/24	105,354	0.00	EUR 100,000	DP World PLC, 2.375%, 25/09/26	99,746	0.00
EUR 600,000	Ubs AG, 0.010%, 29/06/26	561,030	0.01	USD 300,000	Emirates NBD Bank PJSC, 2.625%, 18/02/25	284,241	0.00
USD 400,000	UBS AG, 4.500%, 26/06/48	340,480	0.01	USD 500,000	Mdgh Gmtn Rsc Ltd, 3.400%, 07/06/51	390,230	0.01
USD 500,000	Ubs Group AG, 1.494%, perpetual	430,525	0.01	USD 1,000,000	MDGH GMTN RSC Ltd, 3.375%, 28/03/32	905,010	0.02
				USD 300,000	Nbk Spc Ltd, 1.625%, 15/09/27	264,882	0.00
				Total United Arab Emirates		3,153,077	0.06
				United Kingdom			
				GBP 100,000	Affordable Housing Finance PLC, 2.893%, 11/08/43	92,926	0.00
				EUR 100,000	Amcor UK Finance PLC, 1.125%, 23/06/27	93,812	0.00
				GBP 100,000	Anglian Water Services Financing PLC, 4.500%, 05/10/27	116,749	0.00
				USD 300,000	Anglo American Capital PLC, 4.500%, 15/03/28	284,469	0.01
				GBP 100,000	Annington Funding PLC, 3.184%, 12/07/29	99,907	0.00
				GBP 100,000	Annington Funding PLC, 2.308%, 06/10/32	86,620	0.00
				GBP 300,000	Annington Funding PLC, 4.750%, 09/08/33	316,779	0.01
				GBP 100,000	Annington Funding PLC, 3.685%, 12/07/34	94,506	0.00
				EUR 100,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	89,092	0.00
				USD 200,000	Aon PLC, 4.750%, 15/05/45	172,860	0.00
				GBP 40,957	Aspire Defence Finance PLC, 4.674%, 31/03/40	46,596	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	Aster Treasury Plc, 1.405%, 27/01/36	78,235	0.00	EUR 100,000	BAT International Finance PLC, 1.250%, 13/03/27	94,565	0.00
EUR 100,000	AstraZeneca PLC, 0.750%, 12/05/24	103,860	0.00	GBP 100,000	BAT International Finance PLC, 2.250%, 26/06/28	97,093	0.00
USD 50,000	AstraZeneca PLC, 3.375%, 16/11/25	48,374	0.00	GBP 60,000	BAT International Finance PLC, 5.750%, 05/07/40	59,425	0.00
USD 200,000	AstraZeneca PLC, 3.125%, 12/06/27	188,322	0.01	GBP 70,000	BG Energy Capital PLC, 5.125%, 01/12/25	84,740	0.00
USD 70,000	AstraZeneca PLC, 4.000%, 17/01/29	67,466	0.00	EUR 100,000	BP Capital Markets PLC, 1.876%, 07/04/24	104,794	0.00
USD 250,000	AstraZeneca PLC, 1.375%, 06/08/30	198,123	0.01	EUR 100,000	BP Capital Markets PLC, 1.953%, 03/03/25	102,991	0.00
USD 100,000	AstraZeneca PLC, 6.450%, 15/09/37	113,459	0.00	USD 100,000	BP Capital Markets PLC, 3.279%, 19/09/27	94,206	0.00
USD 25,000	AstraZeneca PLC, 4.375%, 16/11/45	22,682	0.00	EUR 100,000	BP Capital Markets PLC, 2.519%, 07/04/28	99,867	0.00
USD 185,000	AstraZeneca PLC, 4.375%, 17/08/48	166,049	0.00	EUR 100,000	BP Capital Markets PLC, 1.637%, 26/06/29	93,317	0.00
USD 515,000	AstraZeneca PLC, 3.000%, 28/05/51	365,722	0.01	EUR 500,000	BP Capital Markets PLC, 1.231%, 08/05/31	428,602	0.01
EUR 100,000	Aviva PLC, 1.875%, 13/11/27	97,073	0.00	EUR 100,000	BP Capital Markets PLC, 2.822%, 07/04/32	96,653	0.00
EUR 100,000	Aviva PLC, 3.375%, 04/12/45	100,231	0.00	EUR 100,000	BP Capital Markets PLC, 1.104%, 15/11/34	76,710	0.00
GBP 100,000	Aviva PLC, 4.375%, 12/09/49	106,351	0.00	EUR 200,000	BP Capital Markets PLC, 1.876%, perpetual	209,589	0.01
GBP 100,000	Aviva PLC, 5.125%, 04/06/50	108,800	0.00	EUR 400,000	British Telecommunications PLC, 0.500%, 12/09/25	390,460	0.01
GBP 200,000	Aviva PLC, 4.000%, 03/06/55	184,424	0.00	USD 200,000	British Telecommunications PLC, 5.125%, 04/12/28	194,154	0.01
USD 50,000	AXIS Specialty Finance PLC, 4.000%, 06/12/27	46,521	0.00	EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	88,552	0.00
GBP 100,000	Backward 2017 Ltd, 2.125%, 25/03/53	64,462	0.00	USD 125,000	British Telecommunications PLC, 9.625%, 15/12/30	149,626	0.00
USD 200,000	Barclays PLC, 3.811%, 10/03/42	135,874	0.00	GBP 100,000	British Telecommunications PLC, 3.125%, 21/11/31	100,338	0.00
USD 200,000	Barclays PLC, 3.650%, 16/03/25	192,212	0.01	GBP 200,000	British Telecommunications PLC, 3.625%, 21/11/47	168,801	0.00
USD 200,000	Barclays PLC, 3.932%, 07/05/25	193,868	0.01	EUR 400,000	British Telecommunications PLC, 2.750%, 30/08/27	403,472	0.01
EUR 100,000	Barclays PLC, 0.750%, 09/06/25	101,250	0.00	GBP 100,000	Broadgate Financing PLC, 4.999%, 05/10/31	114,645	0.00
USD 100,000	Barclays PLC, 4.375%, 12/01/26	96,633	0.00	GBP 100,000	Cadent Finance PLC, 2.125%, 22/09/28	100,870	0.00
EUR 100,000	Barclays PLC, 1.375%, 24/01/26	99,874	0.00	EUR 100,000	Cadent Finance PLC, 0.625%, 19/03/30	83,649	0.00
USD 500,000	Barclays PLC, 2.852%, 07/05/26	464,490	0.01	GBP 300,000	Cadent Finance PLC, 2.250%, 10/10/35	247,730	0.01
GBP 100,000	Barclays PLC, 3.000%, 08/05/26	109,167	0.00	GBP 150,000	Centrica PLC, 4.375%, 13/03/29	166,395	0.00
USD 500,000	Barclays PLC, 5.304%, 09/08/26	497,060	0.01	GBP 100,000	Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	83,727	0.00
GBP 300,000	Barclays PLC, 1.700%, 03/11/26	319,904	0.01	GBP 100,000	Circle Anglia Social Housing PLC, 5.200%, 02/03/44	113,121	0.00
EUR 100,000	Barclays PLC, 2.885%, 31/01/27	101,031	0.00	GBP 300,000	Clarion Funding PLC, 1.875%, 22/01/35	244,818	0.01
GBP 200,000	Barclays PLC, 3.250%, 12/02/27	215,651	0.01	EUR 100,000	Coca-Cola European Partners PLC, 1.750%, 26/05/28	96,383	0.00
USD 500,000	Barclays PLC, 2.279%, 24/11/27	433,770	0.01				
USD 100,000	Barclays PLC, 4.337%, 10/01/28	93,119	0.00				
EUR 100,000	Barclays PLC, 1.125%, 22/03/31	90,767	0.00				
USD 200,000	Barclays PLC, 2.667%, 10/03/32	153,374	0.00				
EUR 500,000	Barclays PLC, 1.106%, 12/05/32	391,835	0.01				
GBP 100,000	Barclays PLC, 3.250%, 17/01/33	93,914	0.00				
USD 100,000	Barclays PLC, 4.950%, 10/01/47	86,487	0.00				
USD 100,000	BAT International Finance PLC, 3.950%, 15/06/25	96,109	0.00				
USD 150,000	BAT International Finance PLC, 1.668%, 25/03/26	132,960	0.00				
GBP 100,000	BAT International Finance PLC, 4.000%, 04/09/26	112,259	0.00				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	86,661	0.00	GBP 100,000	GlaxoSmithKline Capital PLC, 1.625%, 12/05/35	84,272	0.00
EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	81,822	0.00	GBP 150,000	GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	161,850	0.00
GBP 100,000	Community Finance Co 1 PLC, 5.017%, 31/07/34	119,633	0.00	GBP 200,000	Grainger PLC, 3.000%, 03/07/30	180,262	0.00
GBP 100,000	Compass Group PLC, 2.000%, 03/07/29	101,495	0.00	GBP 92,150	Greene King Finance PLC, 3.593%, 15/03/35	91,902	0.00
EUR 100,000	Coventry Building Society, 0.500%, 12/01/24	103,614	0.00	GBP 70,183	Greene King Finance PLC, 4.064%, 15/03/35	71,159	0.00
USD 1,000,000	CSL Finance PLC, 4.625%, perpetual	896,010	0.02	USD 500,000	GSK Consumer Healthcare Capital UK PLC, 3.125%, 24/03/25	476,985	0.01
GBP 42,239	CTRL Section 1 Finance PLC, 5.234%, 02/05/35	53,808	0.00	GBP 100,000	Guinness Partnership Ltd, 2.000%, 22/04/55	61,216	0.00
USD 200,000	Diageo Capital PLC, 2.125%, 24/10/24	189,868	0.01	GBP 100,000	Hammerson PLC, 3.500%, 27/10/25	103,956	0.00
USD 200,000	Diageo Capital PLC, 2.375%, 24/10/29	171,244	0.00	CAD 300,000	Heathrow Funding Ltd, 2.694%, 13/10/27	198,001	0.01
USD 35,000	Diageo Capital PLC, 5.875%, 30/09/36	37,128	0.00	GBP 100,000	High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	108,043	0.00
GBP 100,000	Diageo Finance PLC, 1.750%, 12/10/26	108,972	0.00	EUR 200,000	HSBC Holdings PLC, 0.875%, 06/09/24	204,609	0.01
EUR 300,000	Diageo Finance PLC, 1.875%, 27/03/27	300,635	0.01	USD 200,000	HSBC Holdings PLC, 3.803%, 11/03/25	194,810	0.01
EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	97,896	0.00	USD 500,000	HSBC Holdings PLC, 0.976%, 24/05/25	462,625	0.01
GBP 100,000	Diageo Finance PLC, 1.250%, 28/03/33	86,970	0.00	EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	207,732	0.01
EUR 100,000	DS Smith PLC, 1.375%, 26/07/24	103,053	0.00	USD 200,000	HSBC Holdings PLC, 4.300%, 08/03/26	193,760	0.01
EUR 100,000	DS Smith PLC, 0.875%, 12/09/26	94,657	0.00	USD 610,000	HSBC Holdings PLC, 2.999%, 10/03/26	574,150	0.01
GBP 100,000	DWR Cymru Financing UK PLC, 1.625%, 31/03/26	107,785	0.00	USD 200,000	HSBC Holdings PLC, 3.900%, 25/05/26	190,974	0.01
GBP 100,000	DWR Cymru Financing UK PLC, 1.375%, 31/03/33	85,506	0.00	USD 200,000	HSBC Holdings PLC, 2.099%, 04/06/26	182,292	0.00
GBP 200,000	Eastern Power Networks PLC, 1.875%, 01/06/35	167,393	0.00	GBP 100,000	HSBC Holdings PLC, 2.256%, 13/11/26	108,457	0.00
GBP 89,286	Eversholt Funding PLC, 6.697%, 22/02/35	110,600	0.00	USD 250,000	HSBC Holdings PLC, 4.375%, 23/11/26	241,760	0.01
GBP 89,744	Eversholt Funding PLC, 2.742%, 30/06/40	84,974	0.00	EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	101,595	0.00
GBP 100,000	Experian Finance PLC, 2.125%, 27/09/24	114,962	0.00	GBP 300,000	HSBC Holdings PLC, 1.750%, 24/07/27	310,323	0.01
USD 300,000	Experian Finance PLC, 2.750%, 08/03/30	247,962	0.01	USD 500,000	HSBC Holdings PLC, 2.251%, 22/11/27	433,730	0.01
GBP 300,000	Experian Finance PLC, 3.250%, 07/04/32	316,072	0.01	USD 100,000	HSBC Holdings PLC, 4.041%, 13/03/28	92,444	0.00
EUR 18,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	19,665	0.00	USD 500,000	HSBC Holdings PLC, 4.755%, 09/06/28	474,305	0.01
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	99,413	0.00	GBP 300,000	HSBC Holdings PLC, 3.000%, 22/07/28	314,332	0.01
GBP 100,000	GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	114,143	0.00	GBP 100,000	HSBC Holdings PLC, 2.625%, 16/08/28	102,202	0.00
GBP 200,000	GlaxoSmithKline Capital PLC, 1.250%, 12/10/28	199,681	0.01	GBP 150,000	HSBC Holdings PLC, 6.750%, 11/09/28	182,905	0.00
EUR 300,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	283,841	0.01	USD 200,000	HSBC Holdings PLC, 4.583%, 19/06/29	184,316	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 200,000	HSBC Holdings PLC, 2.206%, 17/08/29	161,852	0.00	EUR 1,000,000	Lloyds Bank PLC, 0.125%, 18/06/26	925,358	0.02
EUR 300,000	HSBC Holdings PLC, 0.641%, 24/09/29	257,472	0.01	GBP 100,000	Lloyds Bank PLC, 4.875%, 30/03/27	120,266	0.00
USD 500,000	HSBC Holdings PLC, 4.950%, 31/03/30	479,935	0.01	GBP 100,000	Lloyds Bank PLC, 6.000%, 08/02/29	127,156	0.00
USD 200,000	HSBC Holdings PLC, 2.848%, 04/06/31	160,286	0.00	GBP 100,000	Lloyds Bank PLC, 6.500%, 17/09/40	137,850	0.00
USD 200,000	HSBC Holdings PLC, 2.357%, 18/08/31	153,550	0.00	USD 500,000	Lloyds banking group PLC, 4.716%, 11/08/26	488,265	0.01
USD 500,000	HSBC Holdings PLC, 4.762%, 29/03/33	433,350	0.01	USD 500,000	Lloyds banking group PLC, 7.953%, 15/11/33	530,160	0.01
USD 200,000	HSBC Holdings PLC, 6.500%, 02/05/36	194,644	0.01	USD 200,000	Lloyds Banking Group PLC, 3.900%, 12/03/24	196,368	0.01
GBP 100,000	HSBC Holdings PLC, 6.000%, 29/03/40	109,840	0.00	USD 200,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	193,330	0.01
USD 300,000	HSBC Holdings PLC, 6.100%, 14/01/42	314,970	0.01	GBP 200,000	Lloyds Banking Group PLC, 1.875%, 15/01/26	221,784	0.01
USD 200,000	Imperial Brands Finance PLC, 4.250%, 21/07/25	190,986	0.01	USD 200,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	191,348	0.01
EUR 200,000	Imperial Brands Finance PLC, 2.125%, 12/02/27	191,938	0.01	EUR 400,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	419,920	0.01
EUR 100,000	Informa PLC, 1.250%, 22/04/28	90,195	0.00	USD 100,000	Lloyds Banking Group PLC, 3.750%, 11/01/27	92,945	0.00
GBP 100,000	InterContinental Hotels Group PLC, 2.125%, 24/08/26	104,589	0.00	GBP 200,000	Lloyds Banking Group PLC, 2.000%, 12/04/28	204,671	0.01
EUR 100,000	InterContinental Hotels Group PLC, 2.125%, 15/05/27	98,002	0.00	USD 300,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	270,291	0.01
USD 100,000	Invesco Finance PLC, 3.750%, 15/01/26	96,126	0.00	GBP 100,000	London & Quadrant Housing Trust, 2.625%, 05/05/26	111,055	0.00
GBP 35,599	Jutura European Loan Conduit No 16 PLC, 5.064%, 10/08/33	42,336	0.00	GBP 300,000	London & Quadrant Housing Trust, 2.000%, 20/10/38	223,801	0.01
GBP 300,000	Land Securities Capital Markets PLC, 2.375%, 29/03/27	322,925	0.01	GBP 100,000	London & Quadrant Housing Trust, 3.125%, 28/02/53	77,046	0.00
GBP 100,000	Land Securities Capital Markets PLC, 2.625%, 22/09/37	88,353	0.00	EUR 100,000	London Stock Exchange Group PLC, 1.750%, 06/12/27	98,097	0.00
GBP 50,000	LCR Finance PLC, 4.500%, 07/12/28	60,952	0.00	GBP 20,861	Longstone Finance PLC, 4.791%, 19/04/30	24,737	0.00
GBP 150,000	LCR Finance PLC, 5.100%, 07/03/51	197,481	0.01	USD 300,000	LSEGA Financing PLC, 2.000%, 06/04/28	255,885	0.01
EUR 100,000	Leeds Building Society, 0.500%, 03/07/24	102,144	0.00	GBP 100,000	M&G PLC, 6.340%, 19/12/63	106,541	0.00
GBP 100,000	Legal & General Group PLC, 5.375%, 27/10/45	117,143	0.00	GBP 300,000	M&G PLC, 6.250%, 20/10/68	313,145	0.01
GBP 100,000	Legal & General Group PLC, 3.750%, 26/11/49	100,513	0.00	GBP 100,000	Manchester Airport Group Funding PLC, 4.750%, 31/03/34	110,217	0.00
GBP 100,000	Legal & General Group PLC, 4.500%, 01/11/50	103,947	0.00	GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 31/03/39	83,599	0.00
GBP 100,000	Liberty Living Finance PLC, 3.375%, 28/11/29	98,504	0.00	GBP 100,000	Manchester Airport Group Funding PLC, 2.875%, 30/09/44	76,916	0.00
EUR 300,000	Linde PLC, 0.010%, perpetual	281,267	0.01	GBP 100,000	Martlet Homes Ltd, 3.000%, 09/05/52	80,117	0.00
GBP 100,000	Lloyds Bank Corporate Markets PLC, 1.750%, 11/07/24	114,579	0.00	EUR 100,000	Mondi Finance PLC, 1.625%, 27/04/26	98,882	0.00
EUR 100,000	Lloyds Bank Corporate Markets PLC, 0.375%, 28/01/25	99,320	0.00	EUR 200,000	Motability Operations Group PLC, 0.375%, 03/01/26	194,216	0.01
EUR 200,000	Lloyds Bank Corporate Markets PLC, 2.375%, 09/04/26	203,230	0.01	GBP 100,000	Motability Operations Group PLC, 4.375%, 08/02/27	119,174	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 100,000	Motability Operations Group PLC, 2.375%, 03/07/39	86,515	0.00	EUR 500,000	NatWest Markets PLC, 0.125%, 18/06/26	465,177	0.01
GBP 100,000	Motability Operations Group PLC, 1.500%, 20/01/41	71,885	0.00	USD 500,000	NatWest Markets PLC, 1.600%, 29/09/26	434,425	0.01
GBP 300,000	Motability Operations Group PLC, 2.125%, 18/01/42	237,835	0.01	EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	95,305	0.00
GBP 300,000	National Grid Electricity Transmission PLC, 1.125%, 07/07/28	287,870	0.01	GBP 70,000	Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24	84,626	0.00
GBP 100,000	National Grid Gas PLC, 1.125%, 14/01/33	78,367	0.00	GBP 150,000	Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	182,642	0.00
EUR 100,000	National Grid PLC, 2.179%, 30/06/26	100,634	0.00	GBP 300,000	Northern Powergrid Northeast PLC, 1.875%, 16/06/62	182,882	0.00
EUR 100,000	National Grid PLC, 0.163%, 20/01/28	87,774	0.00	GBP 100,000	Northumbrian Water Finance PLC, 5.125%, 23/01/42	112,638	0.00
EUR 155,000	National Grid PLC, 0.553%, 18/09/29	130,329	0.00	GBP 100,000	Notting Hill Genesis, 4.375%, 20/02/54	100,175	0.00
EUR 100,000	National Grid PLC, 2.949%, 30/03/30	97,569	0.00	GBP 300,000	Notting Hill Genesis, 2.000%, perpetual	239,968	0.01
EUR 100,000	National Grid PLC, 3.245%, 30/03/34	94,882	0.00	EUR 100,000	Omnicom Finance Holdings PLC, 1.400%, 08/07/31	86,624	0.00
GBP 100,000	National Westminster Bank PLC, 5.125%, 13/01/24	120,766	0.00	GBP 100,000	Orbit Capital PLC, 3.375%, 14/06/48	84,790	0.00
USD 500,000	Nationwide Bldg Society, 1.500%, 13/10/26	432,765	0.01	GBP 100,000	Peabody Capital No 2 Plc, 4.625%, 12/12/53	105,396	0.00
USD 500,000	Nationwide Building Society, 0.550%, 22/01/24	475,810	0.01	GBP 300,000	Pension Insurance Corp PLC, 4.625%, 07/05/31	299,280	0.01
EUR 100,000	Nationwide Building Society, 0.500%, 23/02/24	103,400	0.00	GBP 100,000	Places for People Homes Ltd, 3.625%, 22/11/28	108,612	0.00
EUR 600,000	Nationwide Building Society, 0.250%, 22/07/25	576,313	0.01	GBP 300,000	Prs Finance PLC, 2.000%, 23/01/29	313,376	0.01
GBP 100,000	Nationwide Building Society, 5.625%, 28/01/26	123,575	0.00	USD 500,000	Prudential PLC, 2.950%, 03/11/33	404,840	0.01
USD 100,000	Nationwide Building Society, 4.000%, 14/09/26	91,444	0.00	USD 300,000	Reckitt Benckiser Treasury Services PLC, 2.750%, 26/06/24	289,719	0.01
EUR 100,000	Nationwide Building Society, 2.000%, 28/04/27	98,617	0.00	USD 200,000	Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	185,834	0.01
USD 500,000	Nationwide Building Society, 2.972%, 16/02/28	441,565	0.01	EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	101,430	0.00
EUR 300,000	Nationwide Building Society, 1.125%, 31/05/28	284,261	0.01	GBP 100,000	Rentokil Initial PLC, 5.000%, 27/06/32	113,459	0.00
EUR 200,000	Nationwide Building Society, 2.250%, 25/06/29	199,159	0.01	USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	86,767	0.00
EUR 100,000	Nationwide Building Society, 2.000%, 25/07/29	100,577	0.00	GBP 300,000	RL Finance Bonds NO 4 PLC, 4.875%, 07/10/49	279,855	0.01
GBP 100,000	Nats En Route PLC, 1.750%, 30/09/33	86,596	0.00	USD 200,000	Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	195,408	0.01
GBP 100,000	NatWest Group PLC, 2.057%, 09/11/28	100,357	0.00	GBP 300,000	Royal Bank of Scotland Group PLC, 2.875%, 19/09/26	331,463	0.01
EUR 200,000	NatWest Markets PLC, 1.000%, 28/05/24	205,796	0.01	USD 200,000	Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	188,910	0.01
USD 300,000	NatWest Markets PLC, 3.479%, 22/03/25	287,340	0.01	USD 500,000	Royalty Pharma PLC, 1.200%, 02/09/25	447,985	0.01
EUR 500,000	NatWest Markets PLC, 2.000%, 27/08/25	507,237	0.01	USD 500,000	Royalty Pharma PLC, 1.750%, 02/09/27	425,390	0.01
EUR 100,000	NatWest Markets PLC, 0.125%, 12/11/25	95,493	0.00	USD 640,000	Royalty Pharma PLC, 2.150%, 02/09/31	485,011	0.01
				USD 645,000	Royalty Pharma PLC, 3.350%, 02/09/51	401,351	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 100,000	Sanctuary Capital PLC, 5.000%, 26/04/47	112,015	0.00	EUR 100,000	Standard Chartered PLC, 1.625%, 03/10/27	95,801	0.00
USD 200,000	Santander UK Group Holdings PLC, 1.089%, 15/03/25	187,248	0.01	EUR 100,000	Standard Chartered PLC, 0.850%, 27/01/28	91,069	0.00
GBP 100,000	Santander UK Group Holdings PLC, 3.625%, 14/01/26	111,967	0.00	EUR 100,000	Standard Chartered PLC, 0.800%, 17/11/29	84,580	0.00
GBP 100,000	Santander UK Group Holdings PLC, 2.421%, 17/01/29	99,280	0.00	USD 300,000	Standard Chartered PLC, 4.866%, 15/03/33	263,949	0.01
EUR 100,000	Santander UK Group Holdings PLC, 0.603%, 13/09/29	82,884	0.00	GBP 100,000	Standard Chartered PLC, 5.125%, 06/06/34	110,253	0.00
USD 100,000	Santander UK PLC, 4.000%, 13/03/24	98,816	0.00	EUR 200,000	Swiss Re Finance Uk PLC, 2.714%, 04/06/52	165,801	0.00
EUR 300,000	Santander UK PLC, 0.100%, 12/05/24	306,321	0.01	GBP 92,080	Tesco Property Finance 3 PLC, 5.744%, 13/04/40	103,586	0.00
GBP 100,000	Santander UK PLC, 5.750%, 02/03/26	124,089	0.00	GBP 100,000	Thames Water Utilities Finance PLC, 3.500%, 25/02/28	109,288	0.00
EUR 600,000	Santander UK PLC, 1.125%, 12/03/27	582,340	0.01	GBP 300,000	Thames Water Utilities Finance PLC, 2.375%, 22/04/40	223,949	0.01
GBP 100,000	Santander UK PLC, 5.250%, 16/02/29	122,732	0.00	GBP 100,000	THFC Funding No 3 PLC, 5.200%, 11/10/43	114,586	0.00
GBP 300,000	Scottish Hydro Electric Transmission PLC, 2.125%, 24/03/36	248,080	0.01	GBP 100,000	Transport for London, 3.625%, 15/05/45	92,124	0.00
GBP 100,000	Segro PLC, 2.375%, 11/10/29	99,900	0.00	GBP 100,000	Unilever PLC, 1.375%, 15/09/24	114,529	0.00
GBP 100,000	Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	115,463	0.00	GBP 500,000	Unilever PLC, 1.500%, 22/07/26	544,120	0.01
GBP 300,000	Severn Trent Utilities Finance PLC, 2.000%, 02/06/40	226,208	0.01	GBP 100,000	United Utilities Water Finance PLC, 2.000%, 14/02/25	113,420	0.00
USD 100,000	Sky PLC, 3.750%, 16/09/24	97,668	0.00	GBP 100,000	United Utilities Water Finance PLC, 0.875%, 28/10/29	92,231	0.00
USD 50,000	Smith & Nephew PLC, 2.032%, 14/10/30	39,410	0.00	GBP 100,000	University of Leeds, 3.125%, 19/12/50	88,850	0.00
EUR 100,000	Smiths Group PLC, 2.000%, 23/02/27	99,762	0.00	GBP 100,000	University of Oxford, 2.544%, 08/12/17	67,723	0.00
GBP 50,000	South Eastern Power Networks PLC, 6.375%, 12/11/31	64,563	0.00	GBP 100,000	Virgin Money UK PLC, 4.000%, 03/09/27	108,854	0.00
GBP 100,000	Sovereign Housing Capital PLC, 2.375%, 04/11/48	72,603	0.00	GBP 300,000	Virgin Money UK PLC, 2.625%, 19/08/31	295,665	0.01
GBP 300,000	SP Transmission PLC, 2.000%, 13/11/31	285,416	0.01	EUR 100,000	Vodafone Group PLC, 1.875%, 11/09/25	102,048	0.00
EUR 100,000	SSE PLC, 1.250%, 16/04/25	100,867	0.00	EUR 100,000	Vodafone Group PLC, 1.125%, 20/11/25	99,509	0.00
EUR 100,000	SSE PLC, 0.875%, 06/09/25	99,205	0.00	EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	101,432	0.00
GBP 150,000	SSE PLC, 8.375%, 20/11/28	205,849	0.01	EUR 100,000	Vodafone Group PLC, 0.900%, 24/11/26	96,546	0.00
EUR 100,000	SSE PLC, 1.750%, 16/04/30	90,606	0.00	USD 15,000	Vodafone Group PLC, 7.875%, 15/02/30	16,927	0.00
EUR 200,000	SSE PLC, 4.000%, perpetual	194,252	0.01	EUR 400,000	Vodafone Group PLC, 1.625%, 24/11/30	358,950	0.01
USD 200,000	Standard Chartered PLC, 5.200%, 26/01/24	198,080	0.01	USD 225,000	Vodafone Group PLC, 6.150%, 27/02/37	228,755	0.01
USD 500,000	Standard Chartered PLC, 0.991%, 12/01/25	471,225	0.01	USD 200,000	Vodafone Group PLC, 4.375%, 19/02/43	160,538	0.00
USD 500,000	Standard Chartered PLC, 1.822%, 23/11/25	457,685	0.01	USD 50,000	Vodafone Group PLC, 5.250%, 30/05/48	44,541	0.00
USD 300,000	Standard Chartered PLC, 2.819%, 30/01/26	279,192	0.01	USD 150,000	Vodafone Group PLC, 4.875%, 19/06/49	126,744	0.00
USD 500,000	Standard Chartered PLC, 1.456%, 14/01/27	434,660	0.01				
USD 100,000	Standard Chartered PLC, 4.300%, 19/02/27	94,610	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 100,000	Vodafone Group PLC, 3.375%, 08/08/49	82,250	0.00	USD 1,140,000	AbbVie Inc, 3.800%, 15/03/25	1,111,785	0.02
USD 100,000	Vodafone Group PLC, 5.125%, 19/06/59	85,940	0.00	USD 175,000	AbbVie Inc, 3.600%, 14/05/25	169,692	0.00
GBP 100,000	Wales & West Utilities Finance PLC, 3.000%, 03/08/38	89,307	0.00	USD 100,000	AbbVie Inc, 3.200%, 14/05/26	94,661	0.00
GBP 100,000	Wellcome Trust Ltd, 4.000%, 09/05/59	112,316	0.00	USD 105,000	AbbVie Inc, 2.950%, 21/11/26	97,962	0.00
GBP 300,000	Wellcome Trust Ltd, 1.500%, 14/07/71	157,105	0.00	USD 50,000	AbbVie Inc, 4.250%, 14/11/28	48,415	0.00
GBP 100,000	Western Power Distribution South West PLC, 2.375%, 16/05/29	100,026	0.00	EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	101,148	0.00
GBP 200,000	Westfield Stratford City Finance NO 2 PLC, 1.642%, 04/08/26	207,243	0.01	USD 545,000	AbbVie Inc, 3.200%, 21/11/29	492,822	0.01
EUR 100,000	Westpac Sec Nz, 0.100%, 13/07/27	88,400	0.00	USD 170,000	AbbVie Inc, 4.550%, 15/03/35	159,693	0.00
EUR 300,000	WESTPAC SEC NZ, 1.099%, 24/03/26	291,647	0.01	USD 60,000	AbbVie Inc, 4.500%, 14/05/35	56,100	0.00
GBP 100,000	Whitbread Group PLC, 2.375%, 31/05/27	101,142	0.00	USD 150,000	AbbVie Inc, 4.300%, 14/05/36	136,072	0.00
EUR 200,000	Yorkshire Building Society, 0.125%, 08/05/24	204,148	0.01	USD 605,000	AbbVie Inc, 4.050%, 21/11/39	521,068	0.01
EUR 100,000	Yorkshire Building Society, 0.500%, 01/07/28	86,184	0.00	USD 150,000	AbbVie Inc, 4.400%, 06/11/42	131,025	0.00
GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 26/11/26	105,708	0.00	USD 180,000	AbbVie Inc, 4.750%, 15/03/45	162,526	0.00
GBP 100,000	Yorkshire Water Finance PLC, 1.750%, 27/10/32	87,178	0.00	USD 100,000	AbbVie Inc, 4.450%, 14/05/46	86,712	0.00
Total United Kingdom		58,355,397	1.17	USD 75,000	AbbVie Inc, 4.875%, 14/11/48	69,341	0.00
United States				USD 190,000	AbbVie Inc, 4.250%, 21/11/49	160,567	0.00
USD 100,000	3M Co, 2.000%, 14/02/25	94,752	0.00	USD 150,000	Activision Blizzard Inc, 3.400%, 15/09/26	142,984	0.00
EUR 100,000	3M Co, 1.500%, 09/11/26	100,236	0.00	USD 60,000	Adobe Inc, 3.250%, 01/02/25	58,324	0.00
USD 100,000	3M Co, 2.375%, 26/08/29	85,153	0.00	USD 500,000	Advanced Micro Devices Inc, 4.393%, 01/06/52	444,615	0.01
USD 200,000	3M Co, 3.625%, 15/10/47	149,890	0.00	USD 500,000	Adventist Health System, 5.430%, 01/03/32	495,905	0.01
USD 60,000	3M Co, 3.250%, 26/08/49	41,995	0.00	USD 100,000	Advocate Health & Hospitals Corp, 3.387%, 15/10/49	71,825	0.00
USD 500,000	7-Eleven Inc, 0.950%, 10/02/26	437,895	0.01	USD 15,000	Aetna Inc, 6.750%, 15/12/37	16,085	0.00
USD 300,000	7-Eleven Inc, 2.500%, 10/02/41	198,879	0.01	USD 30,000	Aetna Inc, 3.875%, 15/08/47	23,257	0.00
USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	144,943	0.00	USD 50,000	Affiliated Managers Group Inc, 3.500%, 01/08/25	48,134	0.00
USD 140,000	Abbott Laboratories, 3.875%, 15/09/25	137,493	0.00	USD 540,000	Aflac Inc, 1.125%, 15/03/26	479,002	0.01
USD 85,000	Abbott Laboratories, 3.750%, 30/11/26	82,910	0.00	USD 220,000	Aflac Inc, 3.600%, 01/04/30	199,652	0.01
USD 545,000	Abbott Laboratories, 1.150%, 30/01/28	464,285	0.01	USD 50,000	Agilent Technologies Inc, 2.750%, 15/09/29	43,135	0.00
USD 40,000	Abbott Laboratories, 1.400%, 30/06/30	31,923	0.00	USD 415,000	Agilent Technologies Inc, 2.100%, 04/06/30	336,208	0.01
USD 100,000	Abbott Laboratories, 4.750%, 30/11/36	99,377	0.00	USD 565,000	Agree LP, 2.000%, 15/06/28	462,616	0.01
USD 17,000	Abbott Laboratories, 6.150%, 30/11/37	19,083	0.00	USD 375,000	AHS Hospital Corp, 2.780%, 01/07/51	231,360	0.01
USD 100,000	Abbott Laboratories, 5.300%, 27/05/40	102,642	0.00	USD 650,000	Air Lease Corp, 0.700%, 15/02/24	614,542	0.01
EUR 200,000	AbbVie Inc, 1.375%, 17/05/24	207,727	0.01	USD 100,000	Air Lease Corp, 2.300%, 01/02/25	93,312	0.00
USD 200,000	AbbVie Inc, 3.850%, 15/06/24	196,926	0.01	USD 120,000	Air Lease Corp, 2.875%, 15/01/26	111,238	0.00
USD 130,000	AbbVie Inc, 2.600%, 21/11/24	124,522	0.00	USD 200,000	Air Lease Corp, 3.750%, 01/06/26	187,602	0.00
				USD 550,000	Air Lease Corp, 1.875%, 15/08/26	479,704	0.01
				USD 100,000	Air Products & Chemicals Inc, 3.350%, 31/07/24	97,755	0.00
				USD 100,000	Alexandria Real Estate Equities Inc, 2.750%, 15/12/29	84,944	0.00
				USD 90,000	Alexandria Real Estate Equities Inc, 3.375%, 15/08/31	79,019	0.00
				USD 350,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	261,772	0.01
				USD 200,000	Alexandria Real Estate Equities Inc, 2.950%, 15/03/34	163,490	0.00
				USD 150,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	114,570	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 95,000	Alleghany Corp, 4.900%, 15/09/44	88,033	0.00	USD 500,000	Amazon.com Inc, 3.600%, 13/04/32	460,215	0.01
USD 50,000	Allegion US Holding Co Inc, 3.200%, 01/10/24	48,046	0.00	USD 200,000	Amazon.com Inc, 4.800%, 05/12/34	200,694	0.01
USD 50,000	Allegion US Holding Co Inc, 3.550%, 01/10/27	45,475	0.00	USD 145,000	Amazon.com Inc, 3.875%, 22/08/37	129,237	0.00
USD 500,000	Allegion US Holdings Co Inc, 5.411%, 01/07/32	485,220	0.01	USD 650,000	Amazon.com Inc, 2.875%, 12/05/41	487,155	0.01
USD 95,000	Allstate Corp, 0.750%, 15/12/25	84,462	0.00	USD 145,000	Amazon.com Inc, 4.050%, 22/08/47	125,628	0.00
USD 150,000	Allstate Corp, 1.450%, 15/12/30	114,849	0.00	USD 650,000	Amazon.com Inc, 3.100%, 12/05/51	468,474	0.01
USD 15,000	Allstate Corp, 5.550%, 09/05/35	15,377	0.00	USD 270,000	Amazon.com Inc, 4.250%, 22/08/57	235,065	0.01
USD 150,000	Allstate Corp, 3.850%, 10/08/49	117,426	0.00	USD 650,000	Amazon.com Inc, 3.250%, 12/05/61	454,038	0.01
USD 250,000	Ally Financial Inc, 5.800%, 01/05/25	249,315	0.01	USD 630,000	Amcort Flexibles North America Inc, 2.690%, 25/05/31	513,589	0.01
USD 500,000	Ally Financial Inc, 4.750%, 09/06/27	470,575	0.01	USD 71,438	American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	63,640	0.00
USD 500,000	Ally Financial Inc, 7.100%, 15/11/27	510,625	0.01	USD 17,288	American Airlines 2019-1 Class AA Pass Through Trust, 3.150%, 15/02/32	14,432	0.00
USD 300,000	Alphabet Inc, 1.998%, 15/08/26	276,273	0.01	USD 500,000	American Express Co, 3.375%, 03/05/24	490,305	0.01
USD 325,000	Alphabet Inc, 1.100%, 15/08/30	256,028	0.01	USD 100,000	American Express Co, 3.000%, 30/10/24	96,841	0.00
EUR 100,000	Altria Group Inc, 1.700%, 15/06/25	101,222	0.00	USD 300,000	American Express Co, 2.250%, 04/03/25	283,560	0.01
USD 26,000	Altria Group Inc, 4.400%, 14/02/26	25,508	0.00	USD 500,000	American Express Co, 3.950%, 01/08/25	490,370	0.01
USD 100,000	Altria Group Inc, 2.625%, 16/09/26	91,962	0.00	USD 500,000	American Express Co, 1.650%, 04/11/26	443,830	0.01
USD 255,000	Altria Group Inc, 4.800%, 14/02/29	245,001	0.01	USD 500,000	American Express Co, 2.550%, 04/03/27	455,995	0.01
USD 50,000	Altria Group Inc, 3.400%, 06/05/30	42,792	0.00	USD 300,000	American Express Co, 3.300%, 03/05/27	281,184	0.01
EUR 100,000	Altria Group Inc, 3.125%, 15/06/31	88,137	0.00	USD 550,000	American Express Co, 4.050%, 03/12/42	474,771	0.01
USD 65,000	Altria Group Inc, 5.800%, 14/02/39	59,896	0.00	USD 150,000	American Financial Group Inc, 4.500%, 15/06/47	119,896	0.00
USD 100,000	Altria Group Inc, 3.875%, 16/09/46	66,976	0.00	USD 500,000	American Homes 4 Rent LP, 4.300%, 15/04/52	370,150	0.01
USD 275,000	Altria Group Inc, 5.950%, 14/02/49	246,449	0.01	EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	103,993	0.00
USD 500,000	Altria Group Inc, 4.000%, 04/02/61	327,495	0.01	USD 200,000	American Honda Finance Corp, 2.400%, 27/06/24	192,822	0.00
USD 500,000	Amazon.com Inc, 2.730%, 13/04/24	487,350	0.01	EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	103,874	0.00
USD 570,000	Amazon.com Inc, 0.450%, 12/05/24	537,955	0.01	USD 500,000	American Honda Finance Corp, 1.300%, 09/09/26	442,090	0.01
USD 325,000	Amazon.com Inc, 2.800%, 22/08/24	315,022	0.01	GBP 100,000	American Honda Finance Corp, 0.750%, 25/11/26	102,871	0.00
USD 1,000,000	Amazon.com Inc, 4.700%, 29/11/24	998,555	0.02	EUR 100,000	American Honda Finance Corp, 0.300%, 07/07/28	88,035	0.00
USD 635,000	Amazon.com Inc, 0.800%, 03/06/25	580,784	0.01	USD 100,000	American International Group Inc, 3.900%, 01/04/26	96,934	0.00
USD 500,000	Amazon.com Inc, 4.600%, 01/12/25	499,850	0.01				
USD 650,000	Amazon.com Inc, 1.000%, 12/05/26	576,959	0.01				
USD 1,000,000	Amazon.com Inc, 3.300%, 13/04/27	950,640	0.02				
USD 500,000	Amazon.com Inc, 1.200%, 03/06/27	434,225	0.01				
USD 200,000	Amazon.com Inc, 3.150%, 22/08/27	188,710	0.00				
USD 450,000	Amazon.com Inc, 1.650%, 12/05/28	387,904	0.01				
USD 665,000	Amazon.com Inc, 1.500%, 03/06/30	536,090	0.01				
USD 650,000	Amazon.com Inc, 2.100%, 12/05/31	533,877	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 150,000	American Tower Corp, 3.375%, 15/05/24	146,092	0.00	USD 657,000	Amgen Inc, 2.770%, 01/09/53	398,326	0.01
USD 100,000	American Tower Corp, 2.950%, 15/01/25	95,518	0.00	USD 300,000	Amphenol Corp, 2.050%, 01/03/25	281,802	0.01
USD 500,000	American Tower Corp, 1.600%, 15/04/26	445,180	0.01	USD 150,000	Amphenol Corp, 2.800%, 15/02/30	128,556	0.00
USD 500,000	American Tower Corp, 1.450%, 15/09/26	436,620	0.01	USD 100,000	Analog Devices Inc, 3.450%, 15/06/27	94,096	0.00
EUR 100,000	American Tower Corp, 0.450%, 15/01/27	91,416	0.00	USD 500,000	Analog Devices Inc, 2.800%, 01/10/41	370,270	0.01
EUR 160,000	American Tower Corp, 0.500%, 15/01/28	139,861	0.00	USD 250,000	Anheuser-Busch InBev Worldwide Inc, 3.650%, 01/02/26	241,060	0.01
USD 150,000	American Tower Corp, 3.950%, 15/03/29	138,204	0.00	USD 80,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	76,490	0.00
EUR 100,000	American Tower Corp, 0.875%, 21/05/29	84,795	0.00	USD 85,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	84,214	0.00
USD 265,000	American Tower Corp, 3.800%, 15/08/29	241,805	0.01	USD 300,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	273,858	0.01
USD 200,000	American Tower Corp, 2.900%, 15/01/30	170,008	0.00	USD 65,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	65,137	0.00
USD 500,000	American Tower Corp, 2.300%, 15/09/31	390,655	0.01	USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	94,697	0.00
EUR 130,000	American Tower Corp, 1.000%, 15/01/32	101,455	0.00	USD 535,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	483,437	0.01
EUR 100,000	American Tower Corp, 1.250%, 21/05/33	78,256	0.00	USD 200,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	249,676	0.01
USD 500,000	American Tower Corp, 3.100%, 15/06/50	319,755	0.01	USD 500,000	Anheuser-Busch InBev Worldwide Inc, 4.350%, 01/06/40	443,835	0.01
USD 100,000	American Water Capital Corp, 3.850%, 01/03/24	98,475	0.00	USD 100,000	Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	94,133	0.00
USD 135,000	American Water Capital Corp, 2.950%, 01/09/27	124,697	0.00	USD 335,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	307,523	0.01
USD 600,000	American Water Capital Corp, 2.300%, 01/06/31	493,902	0.01	USD 35,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	30,842	0.00
USD 100,000	American Water Capital Corp, 4.000%, 01/12/46	78,272	0.00	USD 133,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	114,324	0.00
USD 50,000	American Water Capital Corp, 3.750%, 01/09/47	39,131	0.00	USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	349,590	0.01
USD 600,000	American Water Capital Corp, 3.250%, 01/06/51	431,388	0.01	USD 245,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	253,499	0.01
USD 150,000	Ameriprise Financial Inc, 3.700%, 15/10/24	146,341	0.00	USD 100,000	Anthem Inc, 3.350%, 01/12/24	97,119	0.00
USD 100,000	AmerisourceBergen Corp, 3.400%, 15/05/24	97,680	0.00	USD 105,000	Anthem Inc, 2.375%, 15/01/25	99,721	0.00
USD 50,000	AmerisourceBergen Corp, 3.450%, 15/12/27	46,798	0.00	USD 100,000	Anthem Inc, 1.500%, 15/03/26	89,992	0.00
USD 50,000	AmerisourceBergen Corp, 4.300%, 15/12/47	41,913	0.00	USD 65,000	Anthem Inc, 3.650%, 01/12/27	61,385	0.00
USD 200,000	Amgen Inc, 3.625%, 22/05/24	196,394	0.01	USD 50,000	Anthem Inc, 4.101%, 01/03/28	48,017	0.00
USD 365,000	Amgen Inc, 1.900%, 21/02/25	342,739	0.01	USD 85,000	Anthem Inc, 2.250%, 15/05/30	70,644	0.00
GBP 100,000	Amgen Inc, 4.000%, 13/09/29	113,462	0.00	USD 100,000	Anthem Inc, 2.550%, 15/03/31	83,980	0.00
USD 100,000	Amgen Inc, 2.450%, 21/02/30	84,628	0.00	USD 100,000	Anthem Inc, 4.650%, 15/08/44	89,751	0.00
USD 350,000	Amgen Inc, 3.150%, 21/02/40	259,934	0.01	USD 65,000	Anthem Inc, 4.375%, 01/12/47	55,968	0.00
USD 600,000	Amgen Inc, 2.800%, 15/08/41	418,632	0.01	USD 50,000	Anthem Inc, 4.550%, 01/03/48	44,137	0.00
USD 100,000	Amgen Inc, 4.563%, 15/06/48	86,201	0.00	USD 105,000	Anthem Inc, 3.125%, 15/05/50	73,160	0.00
USD 100,000	Amgen Inc, 3.375%, 21/02/50	70,145	0.00	USD 30,000	Anthem Inc, 3.600%, 15/03/51	22,685	0.00
USD 300,000	Amgen Inc, 4.663%, 15/06/51	258,417	0.01	USD 300,000	Aon Corp, 3.750%, 02/05/29	278,373	0.01
				USD 300,000	Aon Corp / Aon Global Holdings PLC, 2.900%, 23/08/51	191,586	0.00
				USD 200,000	Apollo Management Holdings LP, 4.872%, 15/02/29	188,466	0.00
				USD 200,000	Apollo Management Holdings LP, 4.950%, 14/01/50	168,004	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
AUD 150,000	Apple Inc, 3.350%, 10/01/24	100,998	0.00	USD 520,000	Astrazeneca Finance LLC, 2.250%, 28/05/31	434,190	0.01
USD 35,000	Apple Inc, 3.000%, 09/02/24	34,328	0.00				
CAD 200,000	Apple Inc, 2.513%, 19/08/24	142,575	0.00	USD 400,000	AT&T Inc, 0.900%, 25/03/24	380,156	0.01
USD 100,000	Apple Inc, 1.800%, 11/09/24	95,282	0.00	EUR 500,000	AT&T Inc, 0.250%, 04/03/26	477,535	0.01
CHF 100,000	Apple Inc, 0.375%, 25/11/24	105,459	0.00	USD 900,000	AT&T Inc, 1.700%, 25/03/26	811,899	0.02
USD 300,000	Apple Inc, 2.750%, 13/01/25	289,074	0.01	USD 100,000	AT&T Inc, 4.250%, 01/03/27	97,515	0.00
USD 200,000	Apple Inc, 3.200%, 13/05/25	193,422	0.01	USD 185,000	AT&T Inc, 1.650%, 01/02/28	156,747	0.00
EUR 100,000	Apple Inc, 0.875%, 24/05/25	101,462	0.00	USD 14,000	AT&T Inc, 4.100%, 15/02/28	13,349	0.00
EUR 300,000	Apple Inc, zero coupon, 15/11/25	294,292	0.01	EUR 500,000	AT&T Inc, 1.600%, 19/05/28	472,503	0.01
USD 200,000	Apple Inc, 0.700%, 08/02/26	177,972	0.00	USD 200,000	AT&T Inc, 4.350%, 01/03/29	190,792	0.00
USD 300,000	Apple Inc, 3.250%, 23/02/26	288,543	0.01	GBP 200,000	AT&T Inc, 4.375%, 14/09/29	226,742	0.01
USD 400,000	Apple Inc, 2.450%, 04/08/26	371,696	0.01	EUR 100,000	AT&T Inc, 2.600%, 17/12/29	97,614	0.00
USD 1,300,000	Apple Inc, 2.050%, 11/09/26	1,188,694	0.02	USD 152,000	AT&T Inc, 4.300%, 15/02/30	143,385	0.00
USD 500,000	Apple Inc, 3.200%, 11/05/27	474,840	0.01	USD 200,000	AT&T Inc, 2.750%, 01/06/31	166,472	0.00
USD 140,000	Apple Inc, 3.000%, 20/06/27	132,105	0.00	USD 335,000	AT&T Inc, 2.250%, 01/02/32	263,658	0.01
USD 100,000	Apple Inc, 2.900%, 12/09/27	93,480	0.00	GBP 200,000	AT&T Inc, 5.200%, 18/11/33	234,265	0.01
EUR 100,000	Apple Inc, 1.375%, 24/05/29	95,202	0.00	USD 500,000	AT&T Inc, 2.550%, 01/12/33	386,215	0.01
USD 200,000	Apple Inc, 2.200%, 11/09/29	173,194	0.00	USD 195,000	AT&T Inc, 4.500%, 15/05/35	177,976	0.00
USD 500,000	Apple Inc, 1.650%, 11/05/30	411,120	0.01	EUR 100,000	AT&T Inc, 3.150%, 04/09/36	91,615	0.00
USD 200,000	Apple Inc, 1.650%, 08/02/31	161,342	0.00	USD 200,000	AT&T Inc, 5.250%, 01/03/37	194,046	0.01
EUR 300,000	Apple Inc, 0.500%, 15/11/31	253,457	0.01	USD 300,000	AT&T Inc, 4.900%, 15/08/37	277,599	0.01
USD 1,600,000	Apple Inc, 2.375%, 08/02/41	1,139,472	0.02	EUR 100,000	AT&T Inc, 2.600%, 19/05/38	84,034	0.00
GBP 100,000	Apple Inc, 3.600%, 31/07/42	105,363	0.00	USD 250,000	AT&T Inc, 4.850%, 01/03/39	224,987	0.01
USD 150,000	Apple Inc, 3.450%, 09/02/45	121,527	0.00	USD 1,132,000	AT&T Inc, 3.500%, 01/06/41	807,094	0.02
USD 100,000	Apple Inc, 4.650%, 23/02/46	95,400	0.00	USD 500,000	AT&T Inc, 3.100%, 01/02/43	348,585	0.01
USD 135,000	Apple Inc, 3.850%, 04/08/46	115,166	0.00	GBP 100,000	AT&T Inc, 4.250%, 01/06/43	98,134	0.00
USD 215,000	Apple Inc, 4.250%, 09/02/47	199,247	0.01	USD 126,000	AT&T Inc, 4.350%, 15/06/45	102,347	0.00
USD 65,000	Apple Inc, 2.950%, 11/09/49	46,684	0.00	USD 185,000	AT&T Inc, 4.750%, 15/05/46	158,234	0.00
USD 700,000	Apple Inc, 2.650%, 11/05/50	468,109	0.01	USD 100,000	AT&T Inc, 4.550%, 09/03/49	81,976	0.00
USD 100,000	Applied Materials Inc, 3.300%, 01/04/27	95,111	0.00	USD 582,000	AT&T Inc, 3.650%, 01/06/51	402,051	0.01
USD 200,000	Applied Materials Inc, 5.850%, 15/06/41	219,734	0.01	USD 675,000	AT&T Inc, 3.550%, 15/09/55	457,974	0.01
USD 300,000	Aqua America Inc, 3.566%, 01/05/29	270,390	0.01	USD 697,000	AT&T Inc, 3.800%, 01/12/57	485,293	0.01
EUR 100,000	Archer-Daniels-Midland Co, 1.000%, 12/09/25	100,039	0.00	USD 300,000	Athene Global Funding, 0.950%, 08/01/24	285,609	0.01
USD 300,000	Archer-Daniels-Midland Co, 2.700%, 15/09/51	200,631	0.01	USD 500,000	Athene Global Funding, 1.716%, 07/01/25	461,105	0.01
USD 265,000	Ares Capital Corp, 4.200%, 10/06/24	255,934	0.01	EUR 100,000	Athene Global Funding, 0.366%, 10/09/26	90,129	0.00
USD 500,000	Arthur J Gallagher & Co, 3.050%, 09/03/52	316,280	0.01	EUR 100,000	Athene Global Funding, 0.832%, 08/01/27	90,639	0.00
USD 300,000	Ascension Health, 3.106%, 15/11/39	230,445	0.01	EUR 100,000	Athene Global Funding, 0.625%, 12/01/28	85,748	0.00
USD 50,000	Ascension Health, 3.945%, 15/11/46	41,788	0.00	USD 200,000	Atmos Energy Corp, 1.500%, 15/01/31	156,178	0.00
USD 300,000	Ashtead Capital Inc, 4.375%, 15/08/27	280,740	0.01	USD 120,000	Atmos Energy Corp, 5.500%, 15/06/41	119,260	0.00
USD 132,000	Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	131,509	0.00	USD 20,000	Atmos Energy Corp, 4.125%, 15/03/49	16,430	0.00
USD 580,000	Astrazeneca Finance LLC, 0.700%, 28/05/24	547,097	0.01	USD 600,000	Atmos Energy Corp, 2.850%, 15/02/52	392,712	0.01
USD 535,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	477,199	0.01	USD 205,000	Autodesk Inc, 2.850%, 15/01/30	176,804	0.00
				USD 225,000	Automatic Data Processing Inc, 3.375%, 15/09/25	218,252	0.01
				USD 500,000	Automatic Data Processing Inc, 1.700%, 15/05/28	434,985	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 40,000	Automatic Data Processing Inc, 1.250%, 01/09/30	31,341	0.00	USD 100,000	Bank of America Corp, 2.456%, 22/10/25	94,526	0.00
USD 300,000	AutoNation Inc, 3.850%, 01/03/32	240,633	0.01	USD 200,000	Bank of America Corp, 2.015%, 13/02/26	185,576	0.00
USD 100,000	AutoZone Inc, 3.750%, 01/06/27	95,488	0.00	USD 100,000	Bank of America Corp, 4.450%, 03/03/26	98,058	0.00
USD 210,000	AutoZone Inc, 1.650%, 15/01/31	163,099	0.00	EUR 200,000	Bank of America Corp, 0.808%, 09/05/26	197,416	0.01
USD 100,000	AvalonBay Communities Inc, 3.500%, 15/11/24	97,187	0.00	USD 500,000	Bank of America Corp, 1.319%, 19/06/26	450,740	0.01
USD 65,000	AvalonBay Communities Inc, 3.300%, 01/06/29	58,384	0.00	USD 250,000	Bank of America Corp, 1.197%, 24/10/26	222,935	0.01
USD 20,000	AvalonBay Communities Inc, 2.300%, 01/03/30	16,668	0.00	EUR 100,000	Bank of America Corp, 1.949%, 27/10/26	100,134	0.00
USD 140,000	AvalonBay Communities Inc, 2.450%, 15/01/31	116,038	0.00	USD 1,250,000	Bank of America Corp, 1.658%, 11/03/27	1,105,137	0.02
USD 100,000	AvalonBay Communities Inc, 4.150%, 01/07/47	80,061	0.00	USD 200,000	Bank of America Corp, 3.559%, 23/04/27	187,600	0.00
USD 100,000	Avangrid Inc, 3.150%, 01/12/24	95,889	0.00	USD 1,320,000	Bank of America Corp, 1.734%, 22/07/27	1,158,326	0.02
USD 250,000	Avangrid Inc, 3.800%, 01/06/29	227,552	0.01	USD 150,000	Bank of America Corp, 3.248%, 21/10/27	138,846	0.00
USD 500,000	Avery Dennison Corp, 0.850%, 15/08/24	467,485	0.01	USD 200,000	Bank of America Corp, 3.824%, 20/01/28	187,058	0.00
USD 500,000	Aviation Capital Group LLC, 4.375%, 30/01/24	488,240	0.01	CAD 500,000	Bank of America Corp, 3.615%, 16/03/28	346,422	0.01
USD 800,000	Avista Corp, 4.000%, 01/04/52	636,800	0.01	USD 200,000	Bank of America Corp, 3.705%, 24/04/28	185,636	0.00
USD 100,000	Avnet Inc, 5.500%, 01/06/32	92,448	0.00	EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	95,507	0.00
USD 300,000	AXIS Specialty Finance LLC, 4.900%, 15/01/40	246,033	0.01	USD 400,000	Bank of America Corp, 3.593%, 21/07/28	369,000	0.01
USD 250,000	Baker Hughes a GE Co LLC, 5.125%, 15/09/40	233,145	0.01	EUR 300,000	Bank of America Corp, 0.583%, 24/08/28	269,161	0.01
USD 100,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	92,676	0.00	USD 175,000	Bank of America Corp, 3.974%, 07/02/30	159,369	0.00
USD 300,000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	236,382	0.01	USD 100,000	Bank of America Corp, 3.194%, 23/07/30	86,326	0.00
USD 100,000	Baltimore Gas & Electric Co, 3.750%, 15/08/47	77,455	0.00	USD 300,000	Bank of America Corp, 2.884%, 22/10/30	252,561	0.01
USD 700,000	Baltimore Gas & Electric Co, 2.250%, perpetual	569,653	0.01	USD 200,000	Bank of America Corp, 2.496%, 13/02/31	162,958	0.00
USD 200,000	Bank of America Corp, 4.000%, 01/04/24	197,540	0.01	EUR 100,000	Bank of America Corp, 0.694%, 22/03/31	82,390	0.00
EUR 300,000	Bank of America Corp, 1.379%, 07/02/25	311,649	0.01	USD 500,000	Bank of America Corp, 1.898%, 23/07/31	385,540	0.01
USD 250,000	Bank of America Corp, 3.458%, 15/03/25	243,602	0.01	USD 250,000	Bank of America Corp, 1.922%, 24/10/31	191,192	0.00
EUR 100,000	Bank of America Corp, 1.375%, 26/03/25	101,993	0.00	EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	80,241	0.00
USD 500,000	Bank of America Corp, 0.976%, 22/04/25	468,775	0.01	USD 250,000	Bank of America Corp, 2.651%, 11/03/32	200,620	0.01
USD 500,000	Bank of America Corp, 3.841%, 25/04/25	488,165	0.01	USD 500,000	Bank of America Corp, 2.687%, 22/04/32	401,490	0.01
GBP 100,000	Bank of America Corp, 2.300%, 25/07/25	112,755	0.00	EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	81,642	0.00
USD 100,000	Bank of America Corp, 3.875%, 01/08/25	97,442	0.00	USD 500,000	Bank of America Corp, 2.299%, 21/07/32	385,620	0.01
USD 375,000	Bank of America Corp, 0.981%, 25/09/25	346,174	0.01				
USD 300,000	Bank of America Corp, 3.093%, 01/10/25	287,703	0.01				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Bank of America Corp, 2.572%, 20/10/32	393,585	0.01	USD 500,000	Banner Health, 2.907%, 01/01/42	367,745	0.01
EUR 100,000	Bank of America Corp, 2.824%, 27/04/33	93,026	0.00	USD 100,000	BAT Capital Corp, 3.222%, 15/08/24	96,494	0.00
USD 200,000	Bank of America Corp, 6.110%, 29/01/37	203,468	0.01	USD 300,000	BAT Capital Corp, 2.789%, 06/09/24	287,397	0.01
USD 200,000	Bank of America Corp, 3.846%, 08/03/37	165,626	0.00	GBP 100,000	BAT Capital Corp, 2.125%, 15/08/25	109,773	0.00
USD 300,000	Bank of America Corp, 4.244%, 24/04/38	257,538	0.01	USD 150,000	BAT Capital Corp, 3.557%, 15/08/27	136,702	0.00
USD 500,000	Bank of America Corp, 2.676%, 19/06/41	339,120	0.01	USD 150,000	BAT Capital Corp, 2.259%, 25/03/28	125,034	0.00
USD 130,000	Bank of America Corp, 5.875%, 07/02/42	132,466	0.00	USD 300,000	BAT Capital Corp, 2.726%, 25/03/31	233,553	0.01
USD 200,000	Bank of America Corp, 3.311%, 22/04/42	147,756	0.00	USD 270,000	BAT Capital Corp, 4.390%, 15/08/37	210,967	0.01
USD 200,000	Bank of America Corp, 4.875%, 01/04/44	181,178	0.00	USD 60,000	BAT Capital Corp, 4.540%, 15/08/47	42,821	0.00
USD 200,000	Bank of America Corp, 4.443%, 20/01/48	168,804	0.00	USD 500,000	Baxter International Inc, 2.272%, 01/12/28	427,785	0.01
USD 150,000	Bank of America Corp, 4.330%, 15/03/50	123,967	0.00	EUR 400,000	Baxter International Inc, 1.300%, 15/05/29	357,533	0.01
USD 75,000	Bank of America Corp, 2.831%, 24/10/51	46,717	0.00	USD 585,000	Baxter International Inc, 1.730%, 01/04/31	448,900	0.01
USD 250,000	Bank of America Corp, 3.483%, 13/03/52	178,915	0.00	USD 520,000	Baylor Scott & White Holdings, 1.777%, 15/11/30	407,696	0.01
USD 500,000	Bank of America Corp, 2.972%, 21/07/52	317,115	0.01	USD 182,000	Becton Dickinson and Co, 3.363%, 06/06/24	177,634	0.00
USD 1,000,000	Bank Of America Corp, 1.530%, 06/12/25	923,210	0.02	USD 125,000	Becton Dickinson and Co, 4.669%, 06/06/47	110,571	0.00
GBP 300,000	Bank Of America Corp, 1.667%, 02/06/29	297,227	0.01	EUR 100,000	Berkshire Hathaway Finance Corp, 1.500%, 18/03/30	90,036	0.00
USD 700,000	BANK OF AMERICA CORP, 1.843%, 04/02/25	670,656	0.01	USD 40,000	Berkshire Hathaway Finance Corp, 1.450%, 15/10/30	32,016	0.00
USD 700,000	BANK OF AMERICA CORP, 2.551%, 04/02/28	622,440	0.01	USD 300,000	Berkshire Hathaway Finance Corp, 2.875%, 15/03/32	261,054	0.01
USD 125,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	101,107	0.00	EUR 100,000	Berkshire Hathaway Finance Corp, 2.000%, 18/03/34	85,362	0.00
USD 500,000	Bank of New York Mellon, 5.224%, 21/11/25	499,970	0.01	GBP 100,000	Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	85,430	0.00
USD 50,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	47,721	0.00	USD 300,000	Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	266,823	0.01
USD 100,000	Bank of New York Mellon Corp, 3.000%, 24/02/25	96,429	0.00	USD 325,000	Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	292,659	0.01
USD 500,000	Bank of New York Mellon Corp, 3.350%, 25/04/25	484,395	0.01	USD 45,000	Berkshire Hathaway Finance Corp, 2.850%, 15/10/50	30,411	0.00
USD 200,000	Bank of New York Mellon Corp, 0.750%, 28/01/26	177,458	0.00	USD 355,000	Berkshire Hathaway Finance Corp, 2.500%, 15/01/51	225,904	0.01
USD 150,000	Bank of New York Mellon Corp, 3.250%, 16/05/27	141,406	0.00	GBP 100,000	Berkshire Hathaway Finance Corp, 2.625%, 19/06/59	76,415	0.00
USD 350,000	Bank of New York Mellon Corp, 3.850%, 28/04/28	336,763	0.01	USD 70,000	Berkshire Hathaway Inc, 3.125%, 15/03/26	67,215	0.00
USD 600,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	508,332	0.01	EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	95,855	0.00
USD 200,000	Bank of New York Mellon Corp, 3.300%, 23/08/29	179,696	0.00	EUR 200,000	Berkshire Hathaway Inc, 2.150%, 15/03/28	196,651	0.01
USD 200,000	BankUnited Inc, 5.125%, 11/06/30	185,464	0.00	EUR 100,000	Berkshire Hathaway Inc, 0.500%, 15/01/41	57,623	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Berkshire Hathaway Inc, 4.500%, 11/02/43	94,407	0.00	USD 500,000	Boston Properties LP, 6.750%, 01/12/27	517,130	0.01
USD 750,000	Berry Global Inc, 1.570%, 15/01/26	669,675	0.01	USD 200,000	Boston Properties LP, 3.400%, 21/06/29	172,798	0.00
USD 50,000	Best Buy Co Inc, 4.450%, 01/10/28	48,238	0.00	USD 350,000	Boston Properties LP, 2.450%, 01/10/33	254,338	0.01
USD 500,000	Bimbo Bakeries USA Inc, 4.000%, 17/05/51	380,165	0.01	USD 22,000	Boston Scientific Corp, 3.450%, 01/03/24	21,571	0.00
USD 30,000	Biogen Inc, 4.050%, 15/09/25	29,167	0.00	USD 30,000	Boston Scientific Corp, 1.900%, 01/06/25	28,047	0.00
USD 333,000	Biogen Inc, 3.250%, 15/02/51	224,186	0.01	EUR 100,000	Boston Scientific Corp, 0.625%, 01/12/27	91,605	0.00
USD 500,000	Bio-Rad Laboratories Inc, 3.300%, 15/03/27	462,540	0.01	USD 50,000	Boston Scientific Corp, 2.650%, 01/06/30	43,054	0.00
USD 150,000	BlackRock Inc, 3.500%, 18/03/24	147,705	0.00	USD 100,000	Boston Scientific Corp, 4.550%, 01/03/39	90,168	0.00
USD 260,000	BlackRock Inc, 3.250%, 30/04/29	240,893	0.01	USD 70,000	Boston Scientific Corp, 4.700%, 01/03/49	63,477	0.00
EUR 100,000	Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	88,082	0.00	USD 250,000	BP Capital Markets America Inc, 3.410%, 11/02/26	240,547	0.01
EUR 400,000	Blackstone Holdings Finance Co LLC, 3.500%, 01/06/34	360,205	0.01	USD 100,000	BP Capital Markets America Inc, 3.017%, 16/01/27	93,356	0.00
USD 100,000	Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	88,114	0.00	USD 325,000	BP Capital Markets America Inc, 1.749%, 10/08/30	259,818	0.01
USD 500,000	Blackstone Holdings Finance Co LLC, 3.200%, 30/01/52	322,580	0.01	USD 325,000	BP Capital Markets America Inc, 2.772%, 10/11/50	208,341	0.01
USD 500,000	Blackstone Private Credit Fund, 2.625%, 15/12/26	414,620	0.01	USD 350,000	BP Capital Markets America Inc, 3.001%, 17/03/52	233,684	0.01
USD 500,000	Blackstone Private Credit Fund, 3.250%, 15/03/27	421,960	0.01	USD 350,000	BP Capital Markets America Inc, 3.379%, 08/02/61	242,669	0.01
USD 75,000	Block Financial LLC, 3.875%, 15/08/30	65,908	0.00	USD 500,000	Brandywine Operating Partnership LP, 7.550%, 15/03/28	492,205	0.01
USD 200,000	BLUE Owl Finance LLC, 4.375%, perpetual	159,238	0.00	USD 150,000	Brighthouse Financial Inc, 3.700%, 22/06/27	139,584	0.00
USD 500,000	BMW US Capital LLC, 0.750%, 12/08/24	467,570	0.01	USD 100,000	Brighthouse Financial Inc, 4.700%, 22/06/47	73,970	0.00
USD 500,000	BMW US Capital LLC, 1.250%, 12/08/26	438,120	0.01	USD 55,000	Bristol-Myers Squibb Co, 2.900%, 26/07/24	53,470	0.00
USD 300,000	BMW US Capital LLC, 3.300%, 06/04/27	280,515	0.01	USD 50,000	Bristol-Myers Squibb Co, 0.750%, 13/11/25	45,037	0.00
USD 100,000	Boardwalk Pipelines LP, 5.950%, 01/06/26	101,537	0.00	USD 50,000	Bristol-Myers Squibb Co, 3.200%, 15/06/26	47,762	0.00
USD 20,000	Boardwalk Pipelines LP, 4.800%, 03/05/29	18,874	0.00	USD 50,000	Bristol-Myers Squibb Co, 1.125%, 13/11/27	42,813	0.00
USD 105,000	Boardwalk Pipelines LP, 3.400%, 15/02/31	88,166	0.00	USD 41,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	38,165	0.00
EUR 500,000	Booking Holdings Inc, 0.100%, 08/03/25	493,486	0.01	USD 30,000	Bristol-Myers Squibb Co, 1.450%, 13/11/30	23,705	0.00
USD 250,000	Booking Holdings Inc, 3.600%, 01/06/26	239,865	0.01	USD 500,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	437,415	0.01
EUR 100,000	Booking Holdings Inc, 1.800%, 03/03/27	98,362	0.00	USD 300,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	268,845	0.01
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	107,678	0.00	USD 20,000	Bristol-Myers Squibb Co, 2.350%, 13/11/40	13,801	0.00
USD 550,000	BorgWarner Inc, 2.650%, 01/07/27	490,770	0.01	USD 500,000	Bristol-Myers Squibb Co, 3.550%, 15/03/42	409,320	0.01
USD 800,000	Boston Gas Co, 3.757%, 16/03/32	701,504	0.02	USD 100,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	91,027	0.00
USD 200,000	Boston Properties LP, 3.650%, 01/02/26	190,078	0.00				
USD 300,000	Boston Properties LP, 2.750%, 01/10/26	270,834	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 85,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	73,583	0.00	USD 25,000	Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	27,375	0.00
USD 1,030,000	Bristol-Myers Squibb Co, 2.550%, 13/11/50	652,289	0.01	USD 100,000	Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	105,199	0.00
USD 100,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	97,148	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	90,623	0.00
USD 25,000	Brixmor Operating Partnership LP, 4.125%, 15/06/26	23,787	0.00	USD 55,000	Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	50,187	0.00
USD 100,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	89,574	0.00	USD 50,000	Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	46,274	0.00
USD 100,000	Brixmor Operating Partnership LP, 4.050%, 01/07/30	88,202	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	85,444	0.00
USD 200,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	189,276	0.00	USD 155,000	Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	132,744	0.00
USD 100,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	91,342	0.00	USD 100,000	Burlington Northern Santa Fe LLC, 3.550%, 15/02/50	77,470	0.00
USD 364,000	Broadcom Inc, 3.459%, 15/09/26	342,943	0.01	USD 30,000	Burlington Northern Santa Fe LLC, 3.050%, 15/02/51	20,905	0.00
USD 380,000	Broadcom Inc, 1.950%, 15/02/28	321,704	0.01	USD 550,000	Burlington Northern Santa Fe LLC, 3.300%, 15/09/51	404,668	0.01
USD 212,000	Broadcom Inc, 4.110%, 15/09/28	198,089	0.01	USD 500,000	Burlington Northern Santa Fe LLC, 2.875%, 15/06/52	336,705	0.01
USD 200,000	Broadcom Inc, 4.750%, 15/04/29	191,162	0.00	USD 600,000	Cabot Corp, 5.000%, 30/06/32	553,002	0.01
USD 200,000	Broadcom Inc, 4.150%, 15/11/30	179,672	0.00	USD 45,000	California Institute of Technology, 3.650%, 01/09/19	28,882	0.00
USD 200,000	Broadcom Inc, 2.450%, 15/02/31	157,892	0.00	USD 165,000	Camden Property Trust, 3.150%, 01/07/29	147,649	0.00
USD 500,000	Broadcom Inc, 2.600%, 15/02/33	376,185	0.01	USD 300,000	Cameron LNG LLC, 3.402%, 15/01/38	245,763	0.01
USD 500,000	Broadcom Inc, 3.419%, 15/04/33	403,650	0.01	USD 300,000	Cameron LNG LLC, 3.701%, 15/01/39	238,293	0.01
USD 500,000	Broadcom Inc, 3.137%, 15/11/35	369,415	0.01	USD 350,000	Campbell Soup Co, 4.150%, 15/03/28	335,713	0.01
USD 1,065,000	Broadcom Inc, 3.500%, 15/02/41	765,799	0.02	USD 20,000	Campbell Soup Co, 4.800%, 15/03/48	17,827	0.00
USD 40,000	Broadcom Inc, 3.750%, 15/02/51	28,036	0.00	USD 1,000,000	Cantor Fitzgerald LP, 4.500%, 14/04/27	928,490	0.02
USD 1,000,000	BROADCOM INC, 4.150%, perpetual	881,270	0.02	USD 200,000	Capital One Financial Corp, 3.900%, 29/01/24	197,538	0.01
USD 250,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	212,035	0.01	USD 150,000	Capital One Financial Corp, 3.200%, 05/02/25	144,540	0.00
USD 50,000	Brookfield Finance Inc, 4.000%, 01/04/24	49,149	0.00	USD 300,000	Capital One Financial Corp, 2.636%, 03/03/26	281,421	0.01
USD 100,000	Brookfield Finance LLC, 3.450%, 15/04/50	63,708	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 28/07/26	188,988	0.00
USD 100,000	Brooklyn Union Gas Co, 3.407%, 10/03/26	93,688	0.00	USD 200,000	Capital One Financial Corp, 3.750%, 09/03/27	190,234	0.00
USD 200,000	Brown & Brown Inc, 4.500%, 15/03/29	185,136	0.00	USD 500,000	Capital One Financial Corp, 1.878%, 02/11/27	437,960	0.01
USD 500,000	Brown & Brown Inc, 4.200%, 17/03/32	434,480	0.01	USD 300,000	Capital One Financial Corp, 3.800%, 31/01/28	281,547	0.01
USD 500,000	Brunswick Corp, 0.850%, 18/08/24	462,125	0.01	EUR 100,000	Capital One Financial Corp, 1.650%, 12/06/29	84,858	0.00
USD 125,000	Bunge Ltd Finance Corp, 1.630%, 17/08/25	114,011	0.00	USD 500,000	Capital One Financial Corp, 3.273%, 01/03/30	430,185	0.01
USD 30,000	Bunge Ltd Finance Corp, 3.750%, 25/09/27	28,100	0.00	USD 500,000	Cardinal Health Inc, 3.410%, 15/06/27	468,460	0.01
USD 500,000	Bunge Ltd Finance Corp, 2.750%, 14/05/31	411,750	0.01				
USD 100,000	Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	97,803	0.00				
USD 50,000	Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	48,625	0.00				
USD 200,000	Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	217,948	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Cardinal Health Inc, 4.600%, 15/03/43	82,870	0.00	USD 100,000	Charles Schwab Corp, 3.000%, 10/03/25	96,191	0.00
USD 300,000	Cargill Inc, 0.750%, 02/02/26	264,792	0.01	USD 300,000	Charles Schwab Corp, 3.850%, 21/05/25	293,181	0.01
USD 600,000	Cargill Inc, 1.700%, 02/02/31	466,038	0.01	USD 600,000	Charles Schwab Corp, 1.150%, 13/05/26	534,024	0.01
USD 500,000	Cargill Inc, 2.125%, 10/11/31	396,425	0.01	USD 100,000	Charles Schwab Corp, 3.200%, 02/03/27	94,208	0.00
USD 65,000	Carlisle Cos Inc, 3.500%, 01/12/24	62,867	0.00	USD 500,000	Charles Schwab Corp, 2.450%, 03/03/27	457,640	0.01
USD 35,000	Carlisle Cos Inc, 2.750%, 01/03/30	29,190	0.00	USD 500,000	Charles Schwab Corp, 2.300%, 13/05/31	409,325	0.01
USD 300,000	Cartyle Holdings II Finance LLC, 5.625%, 30/03/43	269,226	0.01	USD 300,000	Charles Schwab Corp, 2.900%, 03/03/32	255,564	0.01
USD 350,000	Carrier Global Corp, 2.242%, 15/02/25	330,165	0.01	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	220,684	0.01
USD 50,000	Carrier Global Corp, 2.493%, 15/02/27	45,178	0.00	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	90,391	0.00
USD 70,000	Carrier Global Corp, 2.722%, 15/02/30	59,156	0.00	USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.250%, 15/01/29	402,130	0.01
USD 50,000	Carrier Global Corp, 3.377%, 05/04/40	38,151	0.00	USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 2.300%, 01/02/32	146,790	0.00
USD 370,000	Carrier Global Corp, 3.577%, 05/04/50	266,241	0.01	USD 150,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	146,493	0.00
USD 550,000	Caterpillar Financial Services Corp, 0.450%, 17/05/24	518,023	0.01	USD 1,500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.500%, 01/06/41	979,020	0.02
USD 1,000,000	Caterpillar Financial Services Corp, 0.600%, 13/09/24	932,530	0.02	USD 195,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	176,315	0.00
USD 1,000,000	Caterpillar Financial Services Corp, 4.900%, 17/01/25	1,002,180	0.02	USD 25,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	19,703	0.00
USD 90,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	80,944	0.00	USD 300,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.750%, 01/04/48	246,819	0.01
USD 600,000	Caterpillar Financial Services Corp, 0.900%, 02/03/26	535,578	0.01	USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.125%, 01/07/49	76,413	0.00
USD 500,000	Caterpillar Financial Services Corp, 1.150%, 14/09/26	441,980	0.01	USD 225,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.800%, 01/03/50	164,520	0.00
USD 100,000	Caterpillar Inc, 2.600%, 19/09/29	88,185	0.00				
USD 600,000	Caterpillar Inc, 1.900%, 12/03/31	488,658	0.01				
USD 175,000	Caterpillar Inc, 3.803%, 15/08/42	149,856	0.00				
USD 200,000	Caterpillar Inc, 3.250%, 19/09/49	152,062	0.00				
USD 100,000	Cboe Global Markets Inc, 1.625%, 15/12/30	78,015	0.00				
USD 500,000	CDW LLC / CDW Finance Corp, 5.500%, 01/12/24	498,190	0.01				
USD 500,000	CDW LLC / CDW Finance Corp, 2.670%, 01/12/26	444,610	0.01				
USD 200,000	Celanese US Holdings LLC, 3.500%, 08/05/24	193,372	0.01				
EUR 100,000	Celanese US Holdings LLC, 1.250%, 11/02/25	97,319	0.00				
EUR 200,000	Celanese US Holdings LLC, 5.337%, 19/01/29	201,727	0.01				
USD 140,000	CenterPoint Energy Houston Electric LLC, 2.350%, 01/04/31	116,530	0.00				
USD 100,000	CenterPoint Energy Resources Corp, 4.000%, 01/04/28	95,456	0.00				
USD 1,300,000	CenterPoint Energy Resources Corp, 4.400%, 01/07/32	1,252,992	0.03				
USD 100,000	CF Industries Inc, 4.500%, 01/12/26	97,110	0.00				
USD 100,000	Charles Schwab Corp, 3.750%, 01/04/24	98,487	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 160,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.700%, 01/04/51	97,755	0.00	USD 150,000	Cigna Corp, 3.875%, 15/10/47	116,149	0.00
				USD 305,000	Cigna Corp, 4.900%, 15/12/48	277,998	0.01
				USD 50,000	Cintas Corp No 2, 3.700%, 01/04/27	48,260	0.00
USD 600,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.900%, 01/06/52	378,042	0.01	USD 45,000	Cisco Systems Inc, 3.500%, 15/06/25	43,834	0.00
USD 35,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	32,410	0.00	USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	93,341	0.00
USD 200,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.850%, 01/04/61	115,694	0.00	USD 200,000	Cisco Systems Inc, 5.900%, 15/02/39	215,972	0.01
USD 100,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.400%, 01/12/61	64,400	0.00	USD 250,000	Citibank NA, 3.650%, 23/01/24	246,625	0.01
USD 500,000	Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.950%, 30/06/62	295,940	0.01	GBP 100,000	Citigroup Inc, 2.750%, 24/01/24	117,701	0.00
USD 105,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	95,212	0.00	EUR 200,000	Citigroup Inc, 2.375%, 22/05/24	211,256	0.01
USD 100,000	Chevron Corp, 2.895%, 03/03/24	97,798	0.00	USD 200,000	Citigroup Inc, 3.875%, 26/03/25	194,756	0.01
USD 150,000	Chevron Corp, 2.954%, 16/05/26	142,515	0.00	USD 350,000	Citigroup Inc, 3.352%, 24/04/25	339,419	0.01
USD 335,000	Chevron USA Inc, 0.687%, 12/08/25	303,312	0.01	USD 1,075,000	Citigroup Inc, 0.981%, 01/05/25	1,006,856	0.02
USD 600,000	Chevron USA Inc, 3.850%, 15/01/28	580,224	0.01	USD 500,000	Citigroup Inc, 1.281%, 03/11/25	460,955	0.01
USD 350,000	Chevron USA Inc, 3.250%, 15/10/29	321,643	0.01	USD 145,000	Citigroup Inc, 2.014%, 25/01/26	134,357	0.00
USD 315,000	Chevron USA Inc, 2.343%, 12/08/50	197,905	0.01	USD 300,000	Citigroup Inc, 3.290%, 17/03/26	285,348	0.01
USD 415,000	Children's Health System of Texas, 2.511%, 15/08/50	249,780	0.01	USD 500,000	Citigroup Inc, 3.106%, 08/04/26	473,135	0.01
USD 50,000	Choice Hotels International Inc, 3.700%, 01/12/29	43,605	0.00	EUR 800,000	Citigroup Inc, 1.250%, 06/07/26	795,835	0.02
USD 200,000	Chubb INA Holdings Inc, 3.150%, 15/03/25	193,206	0.01	USD 100,000	Citigroup Inc, 3.200%, 21/10/26	92,819	0.00
EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/06/27	93,317	0.00	GBP 100,000	Citigroup Inc, 1.750%, 23/10/26	105,854	0.00
EUR 100,000	Chubb INA Holdings Inc, 0.875%, 15/12/29	85,187	0.00	USD 500,000	Citigroup Inc, 1.122%, 28/01/27	436,600	0.01
USD 415,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	323,501	0.01	USD 100,000	Citigroup Inc, 4.450%, 29/09/27	95,628	0.00
EUR 100,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	84,924	0.00	USD 200,000	Citigroup Inc, 3.887%, 10/01/28	187,206	0.00
USD 500,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	325,750	0.01	USD 200,000	Citigroup Inc, 3.668%, 24/07/28	184,094	0.00
USD 250,000	Cigna Corp, 3.250%, 15/04/25	241,052	0.01	EUR 100,000	Citigroup Inc, 3.713%, 22/09/28	104,042	0.00
USD 300,000	Cigna Corp, 4.125%, 15/11/25	293,364	0.01	EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	91,904	0.00
USD 80,000	Cigna Corp, 4.375%, 15/10/28	77,332	0.00	USD 300,000	Citigroup Inc, 3.520%, 27/10/28	273,855	0.01
USD 360,000	Cigna Corp, 4.800%, 15/08/38	336,712	0.01	EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	89,124	0.00
USD 50,000	Cigna Corp, 6.125%, 15/11/41	52,203	0.00	USD 150,000	Citigroup Inc, 4.075%, 23/04/29	138,579	0.00
USD 200,000	Cigna Corp, 4.800%, 15/07/46	180,038	0.00	USD 150,000	Citigroup Inc, 3.980%, 20/03/30	135,570	0.00
				USD 400,000	Citigroup Inc, 2.976%, 05/11/30	337,224	0.01
				USD 300,000	Citigroup Inc, 2.572%, 03/06/31	243,156	0.01
				USD 1,085,000	Citigroup Inc, 2.561%, 01/05/32	859,624	0.02
				USD 135,000	Citigroup Inc, 3.057%, 25/01/33	109,539	0.00
				EUR 100,000	Citigroup Inc, 4.112%, 22/09/33	102,730	0.00
				USD 200,000	Citigroup Inc, 6.000%, 31/10/33	201,896	0.01
				USD 500,000	Citigroup Inc, 6.270%, 17/11/33	518,415	0.01
				GBP 100,000	Citigroup Inc, 6.800%, 25/06/38	142,462	0.00
				USD 300,000	Citigroup Inc, 3.878%, 24/01/39	249,255	0.01
				USD 200,000	Citigroup Inc, 8.125%, 15/07/39	246,852	0.01
				USD 500,000	Citigroup Inc, 5.316%, 26/03/41	483,350	0.01
				USD 500,000	Citigroup Inc, 2.904%, 03/11/42	349,140	0.01
				USD 150,000	Citigroup Inc, 6.675%, 13/09/43	163,281	0.00
				USD 50,000	Citigroup Inc, 4.281%, 24/04/48	41,403	0.00
				USD 1,000,000	Citigroup Inc, 1.462%, perpetual	869,120	0.02
				USD 200,000	Citizens Financial Group Inc, 2.850%, 27/07/26	185,344	0.00
				USD 50,000	CNA Financial Corp, 4.500%, 01/03/26	49,417	0.00
				USD 300,000	CNA Financial Corp, 3.450%, 15/08/27	278,904	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	CNA Financial Corp, 3.900%, 01/05/29	183,472	0.00	USD 285,000	Comcast Corp, 4.600%, 15/10/38	264,517	0.01
USD 50,000	CNH Industrial Capital LLC, 4.200%, 15/01/24	49,326	0.00	EUR 100,000	Comcast Corp, 1.250%, 20/02/40	71,325	0.00
USD 500,000	CNO Global Funding, 1.750%, 07/10/26	443,295	0.01	USD 755,000	Comcast Corp, 3.750%, 01/04/40	626,590	0.01
USD 500,000	CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	490,145	0.01	USD 100,000	Comcast Corp, 4.000%, 15/08/47	80,504	0.00
AUD 100,000	Coca-Cola Co, 3.250%, 11/06/24	66,731	0.00	USD 30,000	Comcast Corp, 3.969%, 01/11/47	24,067	0.00
USD 350,000	Coca-Cola Co, 1.750%, 06/09/24	333,851	0.01	USD 75,000	Comcast Corp, 4.700%, 15/10/48	67,685	0.00
USD 100,000	Coca-Cola Co, 2.900%, 25/05/27	94,369	0.00	USD 52,000	Comcast Corp, 3.999%, 01/11/49	41,469	0.00
USD 615,000	Coca-Cola Co, 1.500%, 05/03/28	531,132	0.01	USD 300,000	Comcast Corp, 3.450%, 01/02/50	220,113	0.01
CHF 100,000	Coca-Cola Co, 1.000%, 02/10/28	101,539	0.00	USD 110,000	Comcast Corp, 2.800%, 15/01/51	70,476	0.00
EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	262,604	0.01	USD 544,000	Comcast Corp, 2.887%, 01/11/51	352,169	0.01
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	85,776	0.00	USD 398,000	Comcast Corp, 2.937%, 01/11/56	250,561	0.01
USD 635,000	Coca-Cola Co, 2.000%, 05/03/31	524,624	0.01	USD 305,000	Comcast Corp, 4.950%, 15/10/58	279,407	0.01
USD 500,000	Coca-Cola Co, 2.250%, 05/01/32	419,235	0.01	USD 35,000	CommonSpirit Health, 1.547%, 01/10/25	31,533	0.00
EUR 200,000	Coca-Cola Co, 0.375%, 15/03/33	154,794	0.00	USD 25,000	CommonSpirit Health, 3.347%, 01/10/29	21,719	0.00
EUR 100,000	Coca-Cola Co, 1.625%, 09/03/35	85,530	0.00	USD 50,000	CommonSpirit Health, 2.782%, 01/10/30	41,255	0.00
EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	75,712	0.00	USD 45,000	CommonSpirit Health, 4.187%, 01/10/49	35,078	0.00
EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	74,361	0.00	USD 75,000	CommonSpirit Health, 3.910%, 01/10/50	55,691	0.00
EUR 100,000	Coca-Cola Co, 1.000%, 09/03/41	68,367	0.00	USD 100,000	Commonwealth Edison Co, 2.950%, 15/08/27	92,724	0.00
USD 500,000	Coca-Cola Co, 2.875%, 05/05/41	386,100	0.01	USD 45,000	Commonwealth Edison Co, 3.700%, 15/08/28	42,430	0.00
USD 385,000	Coca-Cola Co, 3.000%, 05/03/51	283,187	0.01	USD 100,000	Commonwealth Edison Co, 5.900%, 15/03/36	104,776	0.00
USD 200,000	Coca-Cola Consolidated Inc, 3.800%, 25/11/25	194,446	0.01	USD 50,000	Commonwealth Edison Co, 4.350%, 15/11/45	42,978	0.00
EUR 100,000	Coca-Cola European Partners PLC, 1.875%, 18/03/30	93,163	0.00	USD 50,000	Commonwealth Edison Co, 3.650%, 15/06/46	38,271	0.00
EUR 200,000	Colgate-Palmolive Co, 0.500%, 06/03/26	195,695	0.01	USD 100,000	Commonwealth Edison Co, 3.750%, 15/08/47	78,419	0.00
EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	87,851	0.00	USD 30,000	Conagra Brands Inc, 4.300%, 01/05/24	29,593	0.00
USD 150,000	Columbia Pipeline Group Inc, 5.800%, 01/06/45	146,241	0.00	USD 100,000	Conagra Brands Inc, 1.375%, 01/11/27	83,431	0.00
USD 55,000	Comcast Corp, 3.700%, 15/04/24	54,179	0.00	USD 45,000	Conagra Brands Inc, 4.850%, 01/11/28	43,869	0.00
USD 150,000	Comcast Corp, 3.950%, 15/10/25	147,022	0.00	USD 25,000	Conagra Brands Inc, 5.300%, 01/11/38	23,777	0.00
EUR 100,000	Comcast Corp, zero coupon, 14/09/26	93,103	0.00	USD 40,000	Conagra Brands Inc, 5.400%, 01/11/48	37,029	0.00
EUR 200,000	Comcast Corp, 0.250%, 20/05/27	176,256	0.00	USD 25,000	Connecticut Light & Power Co, 4.000%, 01/04/48	20,942	0.00
USD 500,000	Comcast Corp, 5.350%, 15/11/27	511,820	0.01	USD 15,000	ConocoPhillips, 5.900%, 15/10/32	16,066	0.00
USD 100,000	Comcast Corp, 3.150%, 15/02/28	92,522	0.00	USD 200,000	ConocoPhillips, 6.500%, 01/02/39	226,372	0.01
USD 95,000	Comcast Corp, 4.150%, 15/10/28	91,326	0.00	USD 1,000,000	ConocoPhillips Co, 3.758%, 15/03/42	837,050	0.02
GBP 100,000	Comcast Corp, 1.500%, 20/02/29	98,935	0.00	USD 50,000	ConocoPhillips Holding Co, 6.950%, 15/04/29	55,458	0.00
USD 500,000	Comcast Corp, 3.400%, 01/04/30	456,065	0.01	USD 15,000	Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	16,496	0.00
USD 70,000	Comcast Corp, 4.250%, 15/10/30	67,213	0.00	USD 200,000	Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	199,150	0.01
USD 175,000	Comcast Corp, 1.950%, 15/01/31	141,641	0.00				
USD 500,000	Comcast Corp, 1.500%, 15/02/31	390,645	0.01				
EUR 100,000	Comcast Corp, 0.750%, 20/02/32	80,772	0.00				
USD 500,000	Comcast Corp, 5.500%, 15/11/32	522,340	0.01				
USD 35,000	Comcast Corp, 5.650%, 15/06/35	36,783	0.00				
USD 300,000	Comcast Corp, 6.500%, 15/11/35	335,307	0.01				
GBP 200,000	Comcast Corp, 1.875%, 20/02/36	170,343	0.00				
USD 200,000	Comcast Corp, 3.200%, 15/07/36	162,894	0.00				
USD 200,000	Comcast Corp, 3.900%, 01/03/38	174,170	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	86,442	0.00	USD 60,000	Crown Castle International Corp, 3.300%, 01/07/30	52,604	0.00
USD 100,000	Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	77,756	0.00	USD 500,000	Crown Castle International Corp, 2.250%, 15/01/31	401,235	0.01
USD 200,000	Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	163,402	0.00	USD 500,000	Crown Castle International Corp, 2.900%, 01/04/41	343,770	0.01
USD 1,000,000	Consolidated Edison Co of New York Inc, 6.150%, 15/11/52	1,088,590	0.02	USD 125,000	Crown Castle International Corp, 4.750%, 15/05/47	106,469	0.00
USD 100,000	Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	81,291	0.00	USD 500,000	CROWN CASTLE INTERNATIONAL CORP, 2.900%, perpetual	455,780	0.01
USD 105,000	Consolidated Edison Co of New York Inc, 3.000%, 01/12/60	65,890	0.00	USD 200,000	CSX Corp, 2.600%, 01/11/26	184,806	0.00
USD 100,000	Constellation Brands Inc, 3.500%, 09/05/27	93,800	0.00	USD 65,000	CSX Corp, 4.250%, 15/03/29	62,528	0.00
USD 200,000	Constellation Brands Inc, 3.150%, 01/08/29	175,686	0.00	USD 50,000	CSX Corp, 2.400%, 15/02/30	42,383	0.00
USD 125,000	Constellation Brands Inc, 2.250%, 01/08/31	99,595	0.00	USD 25,000	CSX Corp, 6.150%, 01/05/37	26,788	0.00
USD 200,000	Constellation Brands Inc, 4.100%, 15/02/48	160,824	0.00	USD 116,000	CSX Corp, 4.100%, 15/03/44	97,732	0.00
USD 66,242	Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	63,015	0.00	USD 150,000	CSX Corp, 4.500%, 01/08/54	127,891	0.00
USD 1,000,000	Continental Resources Inc, 2.268%, 15/11/26	862,430	0.02	USD 200,000	CSX Corp, 4.650%, 01/03/68	170,480	0.00
USD 1,000,000	Corebridge Financial Inc, 3.500%, 04/04/25	959,160	0.02	USD 125,000	CubeSmart LP, 2.000%, 15/02/31	94,462	0.00
USD 1,000,000	Corebridge Financial Inc, 4.350%, 05/04/42	819,170	0.02	USD 500,000	Cummins Inc, 1.500%, 01/09/30	394,825	0.01
USD 500,000	Corebridge Financial Inc, 3.850%, perpetual	456,425	0.01	USD 45,000	CVS Health Corp, 2.625%, 15/08/24	43,223	0.00
USD 500,000	Corebridge Financial Inc, 3.900%, perpetual	439,460	0.01	USD 25,000	CVS Health Corp, 4.100%, 25/03/25	24,674	0.00
USD 100,000	Corning Inc, 4.750%, 15/03/42	89,313	0.00	USD 160,000	CVS Health Corp, 3.875%, 20/07/25	156,323	0.00
USD 35,000	Corporate Office Properties LP, 2.250%, 15/03/26	30,960	0.00	USD 35,000	CVS Health Corp, 3.000%, 15/08/26	32,736	0.00
USD 100,000	Costco Wholesale Corp, 3.000%, 18/05/27	94,278	0.00	USD 265,000	CVS Health Corp, 1.300%, 21/08/27	224,940	0.01
USD 500,000	Costco Wholesale Corp, 1.600%, 20/04/30	410,555	0.01	USD 220,000	CVS Health Corp, 4.300%, 25/03/28	213,162	0.01
USD 405,000	Coterra Energy Inc, 3.900%, 15/05/27	379,072	0.01	USD 50,000	CVS Health Corp, 3.250%, 15/08/29	44,845	0.00
USD 35,000	Cox Communications Inc, 3.150%, 15/08/24	33,705	0.00	USD 250,000	CVS Health Corp, 1.750%, 21/08/30	197,130	0.01
USD 100,000	Cox Communications Inc, 3.350%, 15/09/26	93,481	0.00	USD 265,000	CVS Health Corp, 4.780%, 25/03/38	244,009	0.01
USD 100,000	Cox Communications Inc, 3.500%, 15/08/27	92,927	0.00	USD 200,000	CVS Health Corp, 4.125%, 01/04/40	167,382	0.00
USD 34,000	Cox Communications Inc, 4.700%, 15/12/42	28,189	0.00	USD 85,000	CVS Health Corp, 2.700%, 21/08/40	58,666	0.00
USD 500,000	Credit Suisse AG, 1.250%, 07/08/26	404,140	0.01	USD 150,000	CVS Health Corp, 5.300%, 05/12/43	141,339	0.00
USD 500,000	Crown Castle International Corp, 1.350%, 15/07/25	455,025	0.01	USD 185,000	CVS Health Corp, 5.125%, 20/07/45	169,033	0.00
USD 85,000	Crown Castle International Corp, 3.700%, 15/06/26	80,889	0.00	USD 170,000	CVS Health Corp, 5.050%, 25/03/48	153,376	0.00
USD 135,000	Crown Castle International Corp, 4.000%, 01/03/27	128,766	0.00	USD 200,000	CVS Health Corp, 4.250%, 01/04/50	160,994	0.00
				USD 500,000	Daimler Finance North America LLC, 2.700%, 14/06/24	483,035	0.01
				USD 500,000	Daimler Finance North America LLC, 1.450%, 02/03/26	447,890	0.01
				USD 1,000,000	Daimler Truck Finance NA, 3.500%, perpetual	959,460	0.02
				USD 500,000	Daimler Trucks Finance North America LLC, 2.000%, 14/12/26	439,865	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	Daimler Trucks Finance North America LLC, 2.500%, 14/12/31	389,515	0.01	USD 100,000	Dollar Tree Inc, 4.000%, 15/05/25	97,710	0.00
EUR 400,000	Danaher Corp, 2.500%, 30/03/30	394,771	0.01	USD 345,000	Dollar Tree Inc, 4.200%, 15/05/28	331,604	0.01
USD 15,000	Darden Restaurants Inc, 4.550%, 15/02/48	11,623	0.00	USD 500,000	Dollar Tree Inc, 2.650%, 01/12/31	404,760	0.01
USD 50,000	Dell International LLC / EMC Corp, 4.000%, 15/07/24	49,071	0.00	USD 35,000	Dominion Energy Inc, 3.071%, 15/08/24	33,732	0.00
USD 300,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	303,660	0.01	USD 1,075,000	Dominion Energy Inc, 1.450%, 15/04/26	959,061	0.02
USD 385,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	393,439	0.01	USD 100,000	Dominion Energy Inc, 2.850%, 15/08/26	92,474	0.00
USD 600,000	Dell International LLC / EMC Corp, 4.900%, 01/10/26	591,606	0.01	USD 150,000	Dominion Energy Inc, 4.250%, 01/06/28	143,299	0.00
USD 100,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	97,974	0.00	USD 90,000	Dominion Energy Inc, 3.375%, 01/04/30	79,494	0.00
USD 73,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	82,149	0.00	USD 500,000	Dominion Energy Inc, 2.250%, 15/08/31	398,580	0.01
USD 29,000	Dell International LLC / EMC Corp, 8.350%, 15/07/46	33,270	0.00	USD 1,000,000	Dominion Energy Inc, 5.375%, 15/11/32	997,170	0.02
USD 500,000	Dell International LLC / EMC Corp, 3.450%, 15/12/51	309,595	0.01	USD 10,000	Dominion Energy Inc, 5.250%, 01/08/33	9,816	0.00
USD 500,000	Deutsche Bank Ny, 2.311%, 16/11/27	425,325	0.01	USD 565,000	Dominion Energy Inc, 3.300%, 15/04/41	420,433	0.01
USD 45,000	Diamondback Energy Inc, 3.250%, 01/12/26	41,984	0.00	USD 50,000	Dominion Energy Inc, 4.900%, 01/08/41	44,427	0.00
USD 100,000	Diamondback Energy Inc, 3.500%, 01/12/29	87,958	0.00	USD 2,000,000	Dominion Energy Inc, 4.850%, 15/08/52	1,743,260	0.04
USD 180,000	Diamondback Energy Inc, 4.250%, 15/03/52	133,947	0.00	USD 100,000	Dominion Energy South Carolina Inc, 5.100%, 01/06/65	93,351	0.00
EUR 100,000	Digital Euro Finco LLC, 1.125%, 09/04/28	86,312	0.00	EUR 100,000	Dover Corp, 1.250%, 09/11/26	96,616	0.00
USD 200,000	Digital Realty Trust LP, 3.700%, 15/08/27	186,186	0.00	EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	92,790	0.00
USD 200,000	Digital Realty Trust LP, 3.600%, 01/07/29	179,296	0.00	USD 117,000	Dow Chemical Co, 7.375%, 01/11/29	130,250	0.00
GBP 100,000	Digital Stout Holding LLC, 2.750%, 19/07/24	114,716	0.00	USD 250,000	Dow Chemical Co, 2.100%, 15/11/30	201,485	0.01
GBP 200,000	Digital Stout Holdings LLC, 3.750%, 17/10/30	201,291	0.01	EUR 100,000	Dow Chemical Co, 1.875%, 15/03/40	70,126	0.00
USD 120,000	Dignity Health, 4.500%, 01/11/42	100,670	0.00	USD 100,000	Dow Chemical Co, 4.375%, 15/11/42	83,108	0.00
USD 250,000	Discover Bank, 3.450%, 27/07/26	230,552	0.01	USD 145,000	Dow Chemical Co, 4.800%, 15/05/49	123,711	0.00
USD 500,000	DisCover Financial Services, 6.700%, 29/11/32	510,465	0.01	USD 250,000	Dow Chemical Co, 3.600%, 15/11/50	181,850	0.00
USD 110,000	Discovery Communications LLC, 3.950%, 20/03/28	97,898	0.00	USD 100,000	DR Horton Inc, 2.500%, 15/10/24	95,202	0.00
USD 70,000	Discovery Communications LLC, 4.125%, 15/05/29	60,811	0.00	USD 100,000	DR Horton Inc, 1.400%, 15/10/27	83,463	0.00
USD 125,000	Discovery Communications LLC, 3.625%, 15/05/30	103,451	0.00	USD 100,000	Duke University Health System Inc, 3.920%, 01/06/47	81,295	0.00
USD 30,000	Discovery Communications LLC, 5.200%, 20/09/47	22,491	0.00	USD 150,000	DuPont de Nemours Inc, 4.725%, 15/11/28	148,197	0.00
USD 452,000	Discovery Communications LLC, 4.000%, 15/09/55	273,311	0.01	USD 65,000	DuPont de Nemours Inc, 5.319%, 15/11/38	63,283	0.00
USD 50,000	Dollar General Corp, 4.150%, 01/11/25	48,868	0.00	USD 75,000	DuPont de Nemours Inc, 5.419%, 15/11/48	72,011	0.00
USD 1,000,000	Dollar General Corp, 5.000%, 01/11/32	986,800	0.02	EUR 100,000	DXC Technology Co, 1.750%, 15/01/26	98,464	0.00
				USD 200,000	E*TRADE Financial Corp, 3.800%, 24/08/27	190,044	0.00
				USD 100,000	Eaton Corp, 4.150%, 02/11/42	85,599	0.00

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 120,000	eBay Inc, 1.900%, 11/03/25	112,405	0.00	USD 75,000	Enterprise Products Operating LLC, 4.150%, 16/10/28	71,117	0.00
USD 500,000	eBay Inc, 5.900%, 22/11/25	511,700	0.01	USD 100,000	Enterprise Products Operating LLC, 3.125%, 31/07/29	88,261	0.00
USD 100,000	eBay Inc, 2.700%, 11/03/30	85,315	0.00	USD 360,000	Enterprise Products Operating LLC, 2.800%, 31/01/30	307,472	0.01
USD 650,000	eBay Inc, 2.600%, 10/05/31	534,787	0.01	USD 25,000	Enterprise Products Operating LLC, 6.125%, 15/10/39	25,787	0.00
USD 500,000	eBay Inc, 6.300%, 22/11/32	522,015	0.01	USD 130,000	Enterprise Products Operating LLC, 5.950%, 01/02/41	130,446	0.00
EUR 100,000	Ecolab Inc, 1.000%, 15/01/24	104,772	0.00	USD 150,000	Enterprise Products Operating LLC, 4.900%, 15/05/46	131,377	0.00
USD 70,000	Ecolab Inc, 3.250%, 01/12/27	65,528	0.00	USD 75,000	Enterprise Products Operating LLC, 4.800%, 01/02/49	64,966	0.00
USD 800,000	Ecolab Inc, 2.750%, 18/08/55	482,912	0.01	USD 65,000	Enterprise Products Operating LLC, 4.200%, 31/01/50	51,316	0.00
USD 40,000	Edison International, 4.950%, 15/04/25	39,532	0.00	USD 600,000	Enterprise Products Operating LLC, 3.700%, 31/01/51	436,272	0.01
USD 1,500,000	Edison International, 4.700%, 15/08/25	1,468,665	0.03	USD 270,000	Enterprise Products Operating LLC, 3.950%, 31/01/60	197,262	0.01
USD 25,000	Edison International, 5.750%, 15/06/27	25,112	0.00	USD 200,000	Equinix Inc, 1.000%, 15/09/25	178,900	0.00
USD 50,000	Electronic Arts Inc, 4.800%, 01/03/26	49,871	0.00	USD 100,000	Equinix Inc, 1.550%, 15/03/28	82,883	0.00
USD 500,000	Elevance Health Inc, 4.550%, 15/05/52	439,910	0.01	USD 500,000	Equinix Inc, 2.000%, 15/05/28	422,730	0.01
USD 48,000	Eli Lilly & Co, 2.750%, 01/06/25	45,932	0.00	USD 1,000,000	Equinix Inc, 3.900%, 15/04/32	888,630	0.02
EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	100,444	0.00	USD 200,000	Equinix Inc, 2.950%, 15/09/51	125,686	0.00
USD 27,000	Eli Lilly & Co, 3.375%, 15/03/29	25,368	0.00	USD 105,000	ERP Operating LP, 2.850%, 01/11/26	97,149	0.00
EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	78,876	0.00	USD 100,000	ERP Operating LP, 3.250%, 01/08/27	91,641	0.00
EUR 100,000	Eli Lilly & Co, 1.700%, 01/11/49	71,378	0.00	USD 200,000	ERP Operating LP, 1.850%, 01/08/31	156,028	0.00
EUR 100,000	Eli Lilly & Co, 1.125%, 14/09/51	59,046	0.00	USD 100,000	ERP Operating LP, 4.000%, 01/08/47	77,739	0.00
EUR 100,000	Eli Lilly & Co, 1.375%, 14/09/61	53,956	0.00	USD 50,000	Essex Portfolio LP, 3.875%, 01/05/24	48,905	0.00
USD 250,000	Eli Lilly and Co, 2.250%, 15/05/50	158,167	0.00	USD 200,000	Essex Portfolio LP, 4.000%, 01/03/29	182,802	0.00
USD 250,000	Eli Lilly and Co, 2.500%, 15/09/60	154,407	0.00	USD 200,000	Essex Portfolio LP, 1.650%, 15/01/31	149,752	0.00
USD 100,000	EMD Finance LLC, 3.250%, 19/03/25	96,082	0.00	USD 100,000	Estee Lauder Cos Inc, 3.150%, 15/03/27	94,888	0.00
EUR 100,000	Emerson Electric Co, 0.375%, 22/05/24	102,184	0.00	USD 50,000	Estee Lauder Cos Inc, 4.375%, 15/06/45	44,797	0.00
USD 150,000	Emerson Electric Co, 3.150%, 01/06/25	145,140	0.00	USD 50,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	33,703	0.00
EUR 100,000	Emerson Electric Co, 1.250%, 15/10/25	99,752	0.00	USD 300,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	189,369	0.00
USD 135,000	Emerson Electric Co, 0.875%, 15/10/26	117,021	0.00	USD 700,000	Eversource Energy, 1.400%, 15/08/26	615,874	0.01
USD 1,000,000	Enel Finance America LLC, 7.100%, 14/10/27	1,039,340	0.02	USD 50,000	Eversource Energy, 4.250%, 01/04/29	47,378	0.00
USD 100,000	Entergy Arkansas LLC, 3.500%, 01/04/26	96,266	0.00	USD 125,000	Eversource Energy, 3.450%, 15/01/50	91,862	0.00
USD 95,000	Entergy Arkansas LLC, 2.650%, 15/06/51	58,622	0.00	USD 50,000	Exelon Corp, 3.400%, 15/04/26	47,582	0.00
USD 200,000	Entergy Arkansas LLC, 3.350%, 15/06/52	140,574	0.00	USD 800,000	Exelon Corp, 2.750%, 15/03/27	735,744	0.02
USD 120,000	Entergy Corp, 0.900%, 15/09/25	107,033	0.00	USD 525,000	Exelon Corp, 5.625%, 15/06/35	536,676	0.01
USD 30,000	Entergy Corp, 2.950%, 01/09/26	27,947	0.00	USD 50,000	Exelon Corp, 4.450%, 15/04/46	42,542	0.00
USD 425,000	Entergy Louisiana LLC, 4.000%, 15/03/33	384,357	0.01				
USD 5,000	Entergy Louisiana LLC, 2.900%, 15/03/51	3,261	0.00				
USD 165,000	Entergy Texas Inc, 1.750%, 15/03/31	129,576	0.00				
USD 50,000	Entergy Texas Inc, 3.550%, 30/09/49	36,297	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 120,000	Exelon Generation Co LLC, 3.250%, 01/06/25	114,930	0.00	USD 200,000	Fidelity National Financial Inc, 2.450%, 15/03/31	153,142	0.00
USD 400,000	Exelon Generation Co LLC, 6.250%, 01/10/39	410,440	0.01	USD 300,000	Fidelity National Financial Inc, 3.200%, 17/09/51	176,253	0.00
USD 50,000	Exelon Generation Co LLC, 5.600%, 15/06/42	48,339	0.00	USD 15,000	Fidelity National Information Services Inc, 0.600%, 01/03/24	14,208	0.00
USD 100,000	Expedia Group Inc, 3.800%, 15/02/28	91,964	0.00	EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	102,790	0.00
USD 235,000	Expedia Group Inc, 3.250%, 15/02/30	200,034	0.01	USD 525,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	461,359	0.01
USD 300,000	Expedia Group Inc, 2.950%, 15/03/31	242,307	0.01	EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	95,601	0.00
USD 70,000	Extra Space Storage LP, 2.350%, 15/03/32	53,191	0.00	USD 520,000	Fidelity National Information Services Inc, 1.650%, 01/03/28	433,082	0.01
EUR 100,000	Exxon Mobil Corp, 0.142%, 26/06/24	101,843	0.00	EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	88,559	0.00
USD 100,000	Exxon Mobil Corp, 2.019%, 16/08/24	95,870	0.00	EUR 100,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	90,958	0.00
USD 100,000	Exxon Mobil Corp, 3.043%, 01/03/26	95,555	0.00	USD 550,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	433,999	0.01
USD 100,000	Exxon Mobil Corp, 2.275%, 16/08/26	92,694	0.00	USD 510,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	353,986	0.01
USD 100,000	Exxon Mobil Corp, 2.440%, 16/08/29	87,727	0.00	USD 100,000	Fifth Third Bancorp, 3.650%, 25/01/24	98,582	0.00
USD 300,000	Exxon Mobil Corp, 2.610%, 15/10/30	262,689	0.01	USD 150,000	Fifth Third Bancorp, 2.550%, 05/05/27	135,252	0.00
EUR 100,000	Exxon Mobil Corp, 0.835%, 26/06/32	79,768	0.00	USD 200,000	Fifth Third Bancorp, 8.250%, 01/03/38	248,274	0.01
EUR 100,000	Exxon Mobil Corp, 1.408%, 26/06/39	69,223	0.00	USD 100,000	Fiserv Inc, 2.750%, 01/07/24	96,508	0.00
USD 100,000	Exxon Mobil Corp, 2.995%, 16/08/39	77,098	0.00	USD 225,000	Fiserv Inc, 3.200%, 01/07/26	210,996	0.01
USD 300,000	Exxon Mobil Corp, 4.227%, 19/03/40	271,200	0.01	USD 100,000	Fiserv Inc, 2.250%, 01/06/27	89,353	0.00
USD 165,000	Exxon Mobil Corp, 4.114%, 01/03/46	141,468	0.00	USD 100,000	Fiserv Inc, 2.650%, 01/06/30	84,248	0.00
USD 100,000	Exxon Mobil Corp, 3.095%, 16/08/49	72,199	0.00	USD 60,000	Fiserv Inc, 4.400%, 01/07/49	49,060	0.00
USD 400,000	Exxon Mobil Corp, 4.327%, 19/03/50	355,284	0.01	USD 100,000	Florida Power & Light Co, 3.250%, 01/06/24	97,728	0.00
USD 200,000	Exxon Mobil Corp, 3.452%, 15/04/51	151,372	0.00	USD 175,000	Florida Power & Light Co, 5.950%, 01/02/38	186,853	0.00
USD 500,000	FactSet Research Systems Inc, 2.900%, 01/03/27	455,935	0.01	USD 400,000	Fortive Corp, 3.150%, 15/06/26	374,372	0.01
USD 100,000	Federal Realty Investment Trust, 3.200%, 15/06/29	86,793	0.00	USD 250,000	Fox Corp, 4.030%, 25/01/24	247,092	0.01
EUR 100,000	FedEx Corp, 0.450%, 05/08/25	99,060	0.00	USD 100,000	Fox Corp, 3.050%, 07/04/25	95,733	0.00
EUR 100,000	FedEx Corp, 0.450%, 04/05/29	84,471	0.00	USD 50,000	Fox Corp, 3.500%, 08/04/30	44,364	0.00
USD 665,000	FedEx Corp, 2.400%, 15/05/31	537,978	0.01	USD 300,000	Fox Corp, 5.476%, 25/01/39	273,675	0.01
EUR 100,000	FedEx Corp, 0.950%, 04/05/33	75,892	0.00	USD 100,000	Franklin Resources Inc, 2.850%, 30/03/25	95,410	0.00
USD 655,000	FedEx Corp, 3.250%, 15/05/41	471,325	0.01	USD 50,000	Franklin Resources Inc, 1.600%, 30/10/30	38,596	0.00
USD 150,000	FedEx Corp, 4.750%, 15/11/45	127,770	0.00	USD 100,000	FS KKR Capital Corp, 3.400%, 15/01/26	88,912	0.00
USD 100,000	FedEx Corp, 4.400%, 15/01/47	79,709	0.00	USD 600,000	FS KKR Capital Corp, 2.625%, 15/01/27	502,602	0.01
USD 300,000	FedEx Corp, 4.050%, 15/02/48	228,336	0.01	USD 50,000	GATX Corp, 4.350%, 15/02/24	49,288	0.00
USD 50,000	Fidelity National Financial Inc, 4.500%, 15/08/28	47,595	0.00	USD 100,000	GATX Corp, 3.250%, 15/09/26	93,295	0.00
				USD 125,000	GATX Corp, 4.000%, 30/06/30	111,515	0.00
				USD 200,000	GE Capital Funding LLC, 4.550%, 15/05/32	190,270	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 500,000	GE HealthCare Technologies Inc, 5.550%, 15/11/24	501,945	0.01	USD 500,000	General Motors Financial Co Inc, 5.000%, 09/04/27	485,165	0.01
USD 500,000	GE HealthCare Technologies Inc, 5.905%, 22/11/32	520,385	0.01	EUR 300,000	General Motors Financial Co Inc, 0.600%, 20/05/27	270,657	0.01
USD 500,000	GE HealthCare Technologies Inc, 6.377%, 22/11/52	537,675	0.01	USD 200,000	General Motors Financial Co Inc, 2.700%, 20/08/27	174,910	0.00
EUR 200,000	General Electric Co, 0.875%, 17/05/25	200,323	0.01	USD 600,000	General Motors Financial Co Inc, 2.400%, 10/04/28	507,204	0.01
EUR 100,000	General Electric Co, 4.125%, 19/09/35	104,791	0.00	USD 500,000	General Motors Financial Co Inc, 2.400%, 15/10/28	416,780	0.01
EUR 100,000	General Mills Inc, 0.450%, 15/01/26	97,149	0.00	USD 2,000,000	General Motors Financial Co Inc, 4.300%, 06/04/29	1,798,880	0.04
USD 100,000	General Mills Inc, 3.200%, 10/02/27	94,637	0.00	USD 400,000	General Motors Financial Co Inc, 3.600%, 21/06/30	337,924	0.01
USD 300,000	General Mills Inc, 4.200%, 17/04/28	290,571	0.01	USD 500,000	General Motors Financial Co Inc, 3.100%, 12/01/32	394,175	0.01
USD 500,000	General Mills Inc, 2.250%, 14/10/31	402,555	0.01	USD 50,000	George Washington University, 4.300%, 15/09/44	42,428	0.00
USD 800,000	General Mills Inc, 3.000%, 01/02/51	549,904	0.01	USD 50,000	Georgetown University, 2.943%, 01/04/50	32,240	0.00
USD 70,000	General Motors Co, 6.600%, 01/04/36	68,932	0.00	USD 100,000	Gilead Sciences Inc, 3.650%, 01/03/26	96,638	0.00
USD 100,000	General Motors Co, 5.150%, 01/04/38	87,073	0.00	USD 100,000	Gilead Sciences Inc, 2.950%, 01/03/27	93,274	0.00
USD 150,000	General Motors Co, 5.200%, 01/04/45	122,647	0.00	USD 95,000	Gilead Sciences Inc, 1.200%, 01/10/27	80,771	0.00
USD 50,000	General Motors Co, 6.750%, 01/04/46	48,359	0.00	USD 80,000	Gilead Sciences Inc, 1.650%, 01/10/30	63,585	0.00
USD 200,000	General Motors Co, 5.400%, 01/04/48	164,898	0.00	USD 100,000	Gilead Sciences Inc, 4.600%, 01/09/35	95,195	0.00
USD 550,000	General Motors Financial Co Inc, 1.050%, 08/03/24	522,500	0.01	USD 200,000	Gilead Sciences Inc, 2.600%, 01/10/40	140,884	0.00
EUR 100,000	General Motors Financial Co Inc, 2.200%, 01/04/24	104,606	0.00	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	92,816	0.00
USD 100,000	General Motors Financial Co Inc, 3.950%, 13/04/24	98,142	0.00	USD 50,000	Gilead Sciences Inc, 4.750%, 01/03/46	45,343	0.00
USD 1,000,000	General Motors Financial Co Inc, 1.200%, 15/10/24	926,830	0.02	USD 75,000	Gilead Sciences Inc, 4.150%, 01/03/47	62,142	0.00
USD 200,000	General Motors Financial Co Inc, 4.000%, 15/01/25	194,028	0.01	USD 200,000	Gilead Sciences Inc, 2.800%, 01/10/50	130,052	0.00
USD 200,000	General Motors Financial Co Inc, 2.900%, 26/02/25	189,818	0.00	USD 300,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	293,256	0.01
EUR 100,000	General Motors Financial Co Inc, 1.694%, 26/03/25	100,953	0.00	USD 210,000	GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	217,589	0.01
USD 1,500,000	General Motors Financial Co Inc, 3.800%, 07/04/25	1,449,795	0.03	USD 190,000	Global Payments Inc, 1.200%, 01/03/26	165,830	0.00
USD 40,000	General Motors Financial Co Inc, 4.350%, 09/04/25	38,986	0.00	USD 100,000	Global Payments Inc, 4.450%, 01/06/28	93,209	0.00
USD 200,000	General Motors Financial Co Inc, 2.750%, 20/06/25	187,438	0.00	USD 140,000	Global Payments Inc, 2.900%, 15/05/30	115,167	0.00
USD 500,000	General Motors Financial Co Inc, 1.250%, 08/01/26	441,235	0.01	USD 200,000	Globe Life Inc, 2.150%, 15/08/30	158,346	0.00
USD 500,000	General Motors Financial Co Inc, 1.500%, 10/06/26	434,540	0.01	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 3.350%, 01/09/24	52,665	0.00
USD 50,000	General Motors Financial Co Inc, 4.000%, 06/10/26	47,172	0.00	USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.250%, 01/06/25	24,623	0.00
USD 100,000	General Motors Financial Co Inc, 4.350%, 17/01/27	95,286	0.00	USD 55,000	GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	54,233	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 25,000	GLP Capital LP Via GLP Financing II Inc, 5.750%, 01/06/28	24,595	0.00	USD 365,000	Goldman Sachs Group Inc, 2.600%, 07/02/30	304,556	0.01
USD 65,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/30	57,039	0.00	GBP 100,000	Goldman Sachs Group Inc, 1.875%, 16/12/30	92,214	0.00
USD 100,000	GLP Capital LP Via GLP Financing II Inc, 4.000%, 15/01/31	84,989	0.00	EUR 60,000	Goldman Sachs Group Inc, 0.750%, 23/03/32	46,350	0.00
USD 300,000	Goldman Sachs BDC Inc, 3.750%, 10/02/25	288,804	0.01	USD 5,000,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	3,890,550	0.08
USD 120,000	Goldman Sachs Group Inc, 3.625%, 20/02/24	118,008	0.00	USD 500,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	395,980	0.01
USD 300,000	Goldman Sachs Group Inc, 3.000%, 15/03/24	292,599	0.01	USD 200,000	Goldman Sachs Group Inc, 3.102%, 24/02/33	163,556	0.00
EUR 500,000	Goldman Sachs Group Inc, 0.125%, 19/08/24	506,410	0.01	EUR 80,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	61,291	0.00
USD 200,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	193,612	0.01	USD 80,000	Goldman Sachs Group Inc, 6.450%, 01/05/36	83,871	0.00
USD 110,000	Goldman Sachs Group Inc, 1.757%, 24/01/25	105,297	0.00	USD 200,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	212,924	0.01
EUR 400,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	424,112	0.01	GBP 150,000	Goldman Sachs Group Inc, 6.875%, 18/01/38	193,892	0.01
USD 345,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	332,407	0.01	USD 300,000	Goldman Sachs Group Inc, 4.017%, 31/10/38	246,837	0.01
USD 200,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	195,790	0.01	USD 300,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	259,482	0.01
GBP 100,000	Goldman Sachs Group Inc, 4.250%, 29/01/26	116,484	0.00	USD 450,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	471,141	0.01
USD 665,000	Goldman Sachs Group Inc, 0.855%, 12/02/26	601,719	0.01	USD 500,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	360,930	0.01
USD 150,000	Goldman Sachs Group Inc, 3.500%, 16/11/26	141,013	0.00	USD 500,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	342,600	0.01
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	176,782	0.00	USD 100,000	Goldman Sachs Group Inc, 3.436%, 24/02/43	74,085	0.00
USD 300,000	Goldman Sachs Group Inc, 5.950%, 15/01/27	308,451	0.01	USD 50,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	44,123	0.00
USD 200,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	190,568	0.00	USD 300,000	Graphic Packaging International LLC, 0.821%, 15/04/24	280,956	0.01
USD 660,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	577,975	0.01	USD 300,000	Guardian Life Global Funding, 2.900%, 06/05/24	291,438	0.01
USD 500,000	Goldman Sachs Group Inc, 1.948%, 21/10/27	437,010	0.01	USD 100,000	Guardian Life Insurance Co of America, 4.875%, 19/06/64	85,599	0.00
CAD 800,000	Goldman Sachs Group Inc, 2.599%, 30/11/27	533,835	0.01	USD 200,000	Hackensack Meridian Health Inc, 2.675%, 01/09/41	138,842	0.00
GBP 100,000	Goldman Sachs Group Inc, 1.500%, 07/12/27	100,126	0.00	USD 300,000	Halliburton Co, 2.920%, 01/03/30	258,381	0.01
EUR 65,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	56,719	0.00	USD 100,000	Halliburton Co, 6.700%, 15/09/38	106,533	0.00
USD 90,000	Goldman Sachs Group Inc, 2.640%, 24/02/28	80,234	0.00	USD 200,000	Halliburton Co, 7.450%, 15/09/39	226,460	0.01
USD 135,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	125,607	0.00	USD 55,000	Hanover Insurance Group Inc, 2.500%, 01/09/30	42,477	0.00
EUR 160,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	151,300	0.00	EUR 100,000	Harley-Davidson Financial Services Inc, 0.900%, 19/11/24	101,312	0.00
EUR 500,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	442,893	0.01	USD 300,000	Harley-Davidson Financial Services Inc, 3.350%, 08/06/25	281,268	0.01
EUR 150,000	Goldman Sachs Group Inc, 0.875%, 09/05/29	127,361	0.00	USD 500,000	Harley-Davidson Financial Services Inc, 3.050%, 14/02/27	447,475	0.01
EUR 55,000	Goldman Sachs Group Inc, 4.000%, 21/09/29	56,871	0.00	USD 450,000	Hartford Financial Services Group Inc, 6.100%, 01/10/41	454,846	0.01
				USD 200,000	Hartford Financial Services Group Inc, 2.900%, 15/09/51	126,944	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 60,000	Hasbro Inc, 3.500%, 15/09/27	55,781	0.00	USD 185,000	Home Depot Inc, 2.950%, 15/06/29	167,678	0.00
USD 100,000	Hasbro Inc, 3.900%, 19/11/29	89,160	0.00	USD 300,000	Home Depot Inc, 2.700%, 15/04/30	262,614	0.01
USD 105,000	HCA Inc, 5.000%, 15/03/24	104,459	0.00	USD 500,000	Home Depot Inc, 1.375%, 15/03/31	388,520	0.01
USD 75,000	HCA Inc, 5.250%, 15/04/25	74,591	0.00	USD 500,000	Home Depot Inc, 3.250%, 15/04/32	446,165	0.01
USD 75,000	HCA Inc, 5.250%, 15/06/26	74,188	0.00	USD 100,000	Home Depot Inc, 5.875%, 16/12/36	107,519	0.00
USD 65,000	HCA Inc, 4.500%, 15/02/27	62,705	0.00	USD 100,000	Home Depot Inc, 5.400%, 15/09/40	102,943	0.00
USD 235,000	HCA Inc, 4.125%, 15/06/29	215,100	0.01	USD 300,000	Home Depot Inc, 3.900%, 15/06/47	248,682	0.01
USD 225,000	HCA Inc, 5.125%, 15/06/39	201,242	0.01	USD 100,000	Home Depot Inc, 4.500%, 06/12/48	91,960	0.00
USD 75,000	HCA Inc, 5.500%, 15/06/47	66,996	0.00	USD 150,000	Home Depot Inc, 3.125%, 15/12/49	107,436	0.00
USD 100,000	HCA Inc, 5.250%, 15/06/49	85,911	0.00	USD 200,000	Home Depot Inc, 2.375%, 15/03/51	121,430	0.00
USD 500,000	HCA INC, 4.375%, 15/03/42	401,890	0.01	USD 500,000	Home Depot Inc, 2.750%, 15/09/51	332,565	0.01
USD 300,000	HCA INC, 4.625%, 15/03/52	235,266	0.01	USD 100,000	Home Depot Inc, 3.500%, 15/09/56	75,238	0.00
USD 500,000	HCA INC, 3.125%, perpetual	454,780	0.01	USD 500,000	Hormel Foods Corp, 1.700%, 03/06/28	432,930	0.01
USD 200,000	Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	186,148	0.00	USD 500,000	Hormel Foods Corp, 1.800%, 11/06/30	408,685	0.01
USD 115,000	Healthpeak Properties Inc, 3.500%, 15/07/29	102,532	0.00	USD 300,000	Hormel Foods Corp, 3.050%, 03/06/51	208,728	0.01
USD 200,000	Healthpeak Properties Inc, 3.000%, 15/01/30	171,930	0.00	USD 500,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	384,265	0.01
USD 455,000	Hershey Co, 1.700%, 01/06/30	365,552	0.01	USD 200,000	HP Inc, 2.200%, 17/06/25	187,336	0.00
USD 300,000	Hershey Co, 2.650%, 01/06/50	197,304	0.01	USD 500,000	HP Inc, 4.750%, 15/01/28	486,455	0.01
USD 50,000	Hess Corp, 4.300%, 01/04/27	47,920	0.00	USD 200,000	HP Inc, 3.400%, 17/06/30	169,784	0.00
USD 15,000	Hess Corp, 7.300%, 15/08/31	16,345	0.00	USD 100,000	HP Inc, 6.000%, 15/09/41	96,356	0.00
USD 25,000	Hess Corp, 7.125%, 15/03/33	26,982	0.00	USD 615,000	Hubbell Inc, 2.300%, 15/03/31	491,336	0.01
USD 50,000	Hess Corp, 5.600%, 15/02/41	47,240	0.00	USD 300,000	Hudson Pacific Properties LP, 3.250%, 15/01/30	228,594	0.01
USD 50,000	Hess Corp, 5.800%, 01/04/47	47,986	0.00	USD 300,000	Humana Inc, 3.700%, 23/03/29	274,449	0.01
USD 550,000	Hewlett Packard Enterprise Co, 1.450%, 01/04/24	525,552	0.01	USD 75,000	Humana Inc, 3.125%, 15/08/29	66,008	0.00
USD 150,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	148,567	0.00	USD 100,000	Humana Inc, 4.800%, 15/03/47	88,699	0.00
USD 550,000	Hewlett Packard Enterprise Co, 1.750%, 01/04/26	494,813	0.01	USD 105,000	Humana Inc, 3.950%, 15/08/49	83,224	0.00
USD 50,000	Hewlett Packard Enterprise Co, 6.200%, 15/10/35	51,783	0.00	USD 500,000	Hungary, 4.150%, 08/08/25	489,265	0.01
USD 50,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	50,228	0.00	USD 300,000	Huntington Bancshares Inc, 2.625%, 06/08/24	288,180	0.01
USD 590,000	HF Sinclair Corp, 4.500%, 01/10/30	517,967	0.01	USD 45,000	Huntsman International LLC, 4.500%, 01/05/29	40,561	0.00
USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	79,481	0.00	USD 500,000	Huntsman International LLC, 2.950%, 15/06/31	387,995	0.01
USD 500,000	Hill City Funding Trust, 4.046%, 15/08/41	347,765	0.01	USD 50,000	Hyatt Hotels Corp, 4.375%, 15/09/28	45,987	0.00
USD 200,000	Home Depot Inc, 3.750%, 15/02/24	197,450	0.01	USD 500,000	Hyundai Capital America, 0.800%, 08/01/24	476,230	0.01
USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,428	0.00	USD 500,000	Hyundai Capital America, 1.000%, 17/09/24	462,405	0.01
USD 100,000	Home Depot Inc, 3.000%, 01/04/26	95,272	0.00				
USD 100,000	Home Depot Inc, 2.800%, 14/09/27	92,928	0.00				
USD 365,000	Home Depot Inc, 0.900%, 15/03/28	303,373	0.01				
USD 500,000	Home Depot Inc, 1.500%, 15/09/28	425,330	0.01				
USD 40,000	Home Depot Inc, 3.900%, 06/12/28	38,600	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 300,000	Hyundai Capital America, 2.650%, 10/02/25	282,159	0.01	CAD 200,000	International Bank for Reconstruction & Development, 1.800%, perpetual	136,389	0.00
USD 500,000	Hyundai Capital America, 1.650%, 17/09/26	433,750	0.01	USD 200,000	International Business Machines Corp, 3.000%, 15/05/24	194,782	0.01
USD 500,000	Hyundai Capital America, 0.875%, perpetual	467,150	0.01	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	101,233	0.00
EUR 100,000	IBM CORP, 0.875%, 09/02/30	87,441	0.00	USD 100,000	International Business Machines Corp, 3.450%, 19/02/26	96,155	0.00
USD 600,000	IDEX Corp, 2.625%, 15/06/31	500,784	0.01	USD 100,000	International Business Machines Corp, 3.300%, 15/05/26	95,337	0.00
USD 300,000	Illinois Tool Works Inc, 2.650%, 15/11/26	279,114	0.01	EUR 300,000	International Business Machines Corp, 1.250%, 29/01/27	291,334	0.01
EUR 100,000	Illinois Tool Works Inc, 0.625%, 05/12/27	93,357	0.00	USD 610,000	International Business Machines Corp, 2.200%, 09/02/27	549,451	0.01
EUR 300,000	Illinois Tool Works Inc, 1.000%, 05/06/31	261,205	0.01	EUR 300,000	International Business Machines Corp, 0.300%, 11/02/28	269,149	0.01
USD 200,000	Illinois Tool Works Inc, 3.900%, 01/09/42	171,482	0.00	USD 255,000	International Business Machines Corp, 3.500%, 15/05/29	235,143	0.01
USD 300,000	Infor Inc, 1.750%, 15/07/25	272,505	0.01	EUR 100,000	International Business Machines Corp, 1.500%, 23/05/29	93,058	0.00
USD 200,000	Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28	189,508	0.00	EUR 100,000	International Business Machines Corp, 1.750%, 31/01/31	90,763	0.00
USD 50,000	Ingredion Inc, 3.200%, 01/10/26	46,887	0.00	USD 230,000	International Business Machines Corp, 2.720%, 09/02/32	193,573	0.01
USD 300,000	Intel Corp, 3.400%, 25/03/25	292,191	0.01	USD 200,000	International Business Machines Corp, 5.875%, 29/11/32	213,980	0.01
USD 145,000	Intel Corp, 3.700%, 29/07/25	141,624	0.00	EUR 100,000	International Business Machines Corp, 1.250%, 09/02/34	80,788	0.00
USD 250,000	Intel Corp, 2.450%, 15/11/29	214,920	0.01	USD 300,000	International Business Machines Corp, 4.150%, 15/05/39	259,719	0.01
USD 300,000	Intel Corp, 3.900%, 25/03/30	282,312	0.01	EUR 100,000	International Business Machines Corp, 1.200%, 11/02/40	69,760	0.00
USD 600,000	Intel Corp, 2.800%, 12/08/41	421,032	0.01	USD 100,000	International Business Machines Corp, 4.000%, 20/06/42	83,284	0.00
USD 100,000	Intel Corp, 4.100%, 11/05/47	81,145	0.00	USD 100,000	International Business Machines Corp, 4.700%, 19/02/46	89,091	0.00
USD 200,000	Intel Corp, 3.734%, 08/12/47	151,060	0.00	USD 200,000	International Business Machines Corp, 4.250%, 15/05/49	166,368	0.00
USD 600,000	Intel Corp, 4.750%, 25/03/50	525,426	0.01	USD 190,000	International Business Machines Corp, 3.430%, 09/02/52	134,862	0.00
USD 500,000	Intel Corp, 3.200%, 12/08/61	317,015	0.01	EUR 100,000	International Flavors & Fragrances Inc, 1.800%, 25/09/26	97,104	0.00
USD 500,000	INTER AMERICAN DEVEL BK, 1.500%, perpetual	451,100	0.01	USD 45,000	International Flavors & Fragrances Inc, 4.450%, 26/09/28	42,437	0.00
GBP 300,000	Inter-American Development Bank, 2.375%, 03/08/29	321,586	0.01	USD 600,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	476,034	0.01
USD 2,000,000	Inter-American Development Bank, 3.500%, 14/09/29	1,927,600	0.04	USD 570,000	Interpublic Group of Cos Inc, 3.375%, 01/03/41	403,799	0.01
USD 95,000	Intercontinental Exchange Inc, 3.650%, 23/05/25	93,050	0.00	USD 365,000	Intuit Inc, 0.950%, 15/07/25	332,661	0.01
USD 700,000	Intercontinental Exchange Inc, 4.000%, 15/09/27	677,285	0.01	USD 500,000	Invitation Homes Operating Partnership LP, 2.300%, 15/11/28	414,395	0.01
USD 85,000	Intercontinental Exchange Inc, 4.350%, 15/06/29	82,389	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	438,015	0.01
USD 65,000	Intercontinental Exchange Inc, 2.100%, 15/06/30	53,240	0.00	USD 500,000	Invitation Homes Operating Partnership LP, 2.700%, 15/01/34	367,405	0.01
USD 55,000	Intercontinental Exchange Inc, 4.600%, 15/03/33	52,963	0.00	USD 25,000	ITC Holdings Corp, 3.650%, 15/06/24	24,386	0.00
USD 135,000	Intercontinental Exchange Inc, 2.650%, 15/09/40	94,486	0.00				
USD 250,000	Intercontinental Exchange Inc, 4.250%, 21/09/48	210,450	0.01				
USD 45,000	Intercontinental Exchange Inc, 3.000%, 15/06/50	30,302	0.00				
USD 95,000	Intercontinental Exchange Inc, 4.950%, 15/06/52	88,258	0.00				
USD 640,000	Intercontinental Exchange Inc, 5.200%, 15/06/62	610,298	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	ITC Holdings Corp, 4.950%, 22/09/27	989,210	0.02	EUR 100,000	JPMorgan Chase & Co, 0.625%, 25/01/24	104,315	0.00
USD 500,000	J M Smucker Co, 2.750%, 15/09/41	334,515	0.01	USD 100,000	JPMorgan Chase & Co, 3.875%, 01/02/24	98,884	0.00
USD 500,000	Jabil Inc, 1.700%, 15/04/26	442,640	0.01	USD 150,000	JPMorgan Chase & Co, 3.625%, 13/05/24	147,540	0.00
USD 55,000	Jabil Inc, 3.950%, 12/01/28	51,336	0.00	USD 150,000	JPMorgan Chase & Co, 3.875%, 10/09/24	146,829	0.00
USD 550,000	Jabil Inc, 3.000%, 15/01/31	456,417	0.01	USD 200,000	JPMorgan Chase & Co, 3.125%, 23/01/25	193,302	0.01
USD 500,000	Jackson National Life Global Funding, 1.750%, 12/01/25	463,820	0.01	USD 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	206,383	0.01
USD 100,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	96,921	0.00	EUR 200,000	JPMorgan Chase & Co, 1.500%, 27/01/25	206,383	0.01
EUR 100,000	Jefferies Group LLC, 1.000%, 19/07/24	101,847	0.00	USD 620,000	JPMorgan Chase & Co, 0.563%, 16/02/25	584,914	0.01
USD 100,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30	89,627	0.00	USD 100,000	JPMorgan Chase & Co, 3.220%, 01/03/25	97,211	0.00
USD 500,000	Jefferies Group LLC / Jefferies Group Capital Finance Inc, 2.625%, 15/10/31	382,330	0.01	USD 670,000	JPMorgan Chase & Co, 0.824%, 01/06/25	625,150	0.01
USD 117,332	JetBlue 2020-1 Class A Pass Through Trust, 4.000%, 15/11/32	104,383	0.00	USD 200,000	JPMorgan Chase & Co, 3.845%, 14/06/25	195,758	0.01
USD 125,000	JM Smucker Co, 2.375%, 15/03/30	103,659	0.00	USD 165,000	JPMorgan Chase & Co, 0.768%, 09/08/25	152,267	0.00
USD 100,000	JM Smucker Co, 4.375%, 15/03/45	83,020	0.00	USD 1,200,000	JPMorgan Chase & Co, 1.561%, 10/12/25	1,111,116	0.02
USD 500,000	John Deere Capital Corp, 0.900%, 10/01/24	480,840	0.01	USD 100,000	JPMorgan Chase & Co, 3.300%, 01/04/26	95,027	0.00
USD 500,000	John Deere Capital Corp, 0.450%, 07/06/24	469,990	0.01	USD 500,000	JPMorgan Chase & Co, 4.080%, 26/04/26	486,340	0.01
USD 200,000	John Deere Capital Corp, 2.650%, 24/06/24	193,948	0.01	GBP 200,000	JPMorgan Chase & Co, 0.991%, 28/04/26	217,533	0.01
USD 500,000	John Deere Capital Corp, 0.625%, 10/09/24	466,930	0.01	USD 200,000	JPMorgan Chase & Co, 2.950%, 01/10/26	186,828	0.00
USD 300,000	John Deere Capital Corp, 2.050%, 09/01/25	285,042	0.01	USD 15,000	JPMorgan Chase & Co, 7.625%, 15/10/26	16,413	0.00
USD 100,000	John Deere Capital Corp, 3.450%, 13/03/25	97,450	0.00	EUR 200,000	JPMorgan Chase & Co, 1.500%, 29/10/26	197,091	0.01
USD 500,000	John Deere Capital Corp, 0.700%, 15/01/26	445,385	0.01	USD 100,000	JPMorgan Chase & Co, 1.045%, 19/11/26	88,144	0.00
USD 100,000	John Deere Capital Corp, 2.650%, 10/06/26	93,857	0.00	USD 250,000	JPMorgan Chase & Co, 3.960%, 29/01/27	238,790	0.01
USD 500,000	John Deere Capital Corp, 1.300%, 13/10/26	441,995	0.01	EUR 300,000	JPMorgan Chase & Co, 1.090%, 11/03/27	290,940	0.01
USD 300,000	John Deere Capital Corp, 2.350%, 08/03/27	274,053	0.01	USD 435,000	JPMorgan Chase & Co, 1.578%, 22/04/27	383,461	0.01
USD 150,000	John Deere Capital Corp, 2.800%, 08/09/27	138,370	0.00	USD 715,000	JPMorgan Chase & Co, 1.470%, 22/09/27	618,832	0.01
USD 100,000	John Deere Capital Corp, 3.450%, 07/03/29	93,015	0.00	USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	185,954	0.00
USD 1,000,000	John Deere Capital Corp, 3.350%, 18/04/29	927,800	0.02	EUR 400,000	JPMorgan Chase & Co, 0.389%, 24/02/28	364,974	0.01
USD 300,000	John Deere Capital Corp, 2.450%, 09/01/30	259,062	0.01	USD 200,000	JPMorgan Chase & Co, 3.540%, 01/05/28	184,934	0.00
USD 500,000	John Deere Capital Corp, 3.400%, perpetual	485,810	0.01	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	95,842	0.00
USD 50,000	Johns Hopkins Health System Corp, 3.837%, 15/05/46	40,088	0.00	USD 400,000	JPMorgan Chase & Co, 2.182%, 01/06/28	349,892	0.01
				USD 100,000	JPMorgan Chase & Co, 4.005%, 23/04/29	92,624	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 640,000	JPMorgan Chase & Co, 2.069%, 01/06/29	535,264	0.01	USD 125,000	Kaiser Foundation Hospitals, 3.150%, 01/05/27	116,769	0.00
EUR 100,000	JPMorgan Chase & Co, 1.812%, 12/06/29	93,985	0.00	USD 100,000	Kaiser Foundation Hospitals, 4.150%, 01/05/47	85,135	0.00
USD 300,000	JPMorgan Chase & Co, 4.203%, 23/07/29	280,074	0.01	USD 300,000	Kaiser Foundation Hospitals, 3.266%, 01/11/49	216,885	0.01
EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	93,003	0.00	USD 50,000	Kansas City Southern, 4.950%, 15/08/45	45,400	0.00
USD 250,000	JPMorgan Chase & Co, 3.702%, 06/05/30	224,422	0.01	USD 30,000	Kellogg Co, 3.250%, 01/04/26	28,599	0.00
USD 140,000	JPMorgan Chase & Co, 4.565%, 14/06/30	132,278	0.00	USD 330,000	Kellogg Co, 2.100%, 01/06/30	268,448	0.01
USD 245,000	JPMorgan Chase & Co, 2.956%, 13/05/31	202,551	0.01	USD 50,000	Kellogg Co, 4.500%, 01/04/46	42,867	0.00
EUR 100,000	JPMorgan Chase & Co, 1.001%, 25/07/31	84,145	0.00	USD 100,000	Kemper Corp, 2.400%, 30/09/30	77,750	0.00
USD 100,000	JPMorgan Chase & Co, 1.764%, 19/11/31	76,072	0.00	USD 300,000	Kennametal Inc, 2.800%, 01/03/31	234,840	0.01
USD 155,000	JPMorgan Chase & Co, 2.580%, 22/04/32	124,318	0.00	USD 280,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	274,761	0.01
USD 500,000	JPMorgan Chase & Co, 2.545%, 08/11/32	396,405	0.01	USD 1,500,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	1,370,835	0.03
USD 100,000	JPMorgan Chase & Co, 2.963%, 25/01/33	81,577	0.00	USD 60,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	51,290	0.00
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	76,834	0.00	USD 100,000	KeyBank NA/Cleveland OH, 4.390%, 14/12/27	96,057	0.00
USD 1,000,000	JPMorgan Chase & Co, 4.586%, 26/04/33	929,140	0.02	USD 95,000	KeyCorp, 4.150%, 29/10/25	92,796	0.00
GBP 100,000	JPMorgan Chase & Co, 1.895%, 28/04/33	90,371	0.00	USD 100,000	KeyCorp, 2.250%, 06/04/27	89,068	0.00
USD 175,000	JPMorgan Chase & Co, 6.400%, 15/05/38	190,386	0.00	USD 250,000	KeyCorp, 2.550%, 01/10/29	211,230	0.01
USD 300,000	JPMorgan Chase & Co, 3.882%, 24/07/38	250,152	0.01	USD 165,000	Keysight Technologies Inc, 4.600%, 06/04/27	161,715	0.00
USD 300,000	JPMorgan Chase & Co, 5.500%, 15/10/40	299,682	0.01	USD 100,000	KeySpan Gas East Corp, 2.742%, 15/08/26	89,483	0.00
USD 100,000	JPMorgan Chase & Co, 2.525%, 19/11/41	65,911	0.00	USD 100,000	Kilroy Realty LP, 4.250%, 15/08/29	87,952	0.00
USD 200,000	JPMorgan Chase & Co, 5.400%, 06/01/42	197,608	0.01	USD 100,000	Kilroy Realty LP, 2.500%, 15/11/32	71,525	0.00
USD 200,000	JPMorgan Chase & Co, 3.157%, 22/04/42	146,398	0.00	USD 50,000	Kimberly-Clark Corp, 1.050%, 15/09/27	42,760	0.00
USD 200,000	JPMorgan Chase & Co, 5.625%, 16/08/43	196,580	0.01	USD 40,000	Kimberly-Clark Corp, 3.950%, 01/11/28	38,634	0.00
USD 100,000	JPMorgan Chase & Co, 4.850%, 01/02/44	91,852	0.00	USD 100,000	Kimberly-Clark Corp, 3.200%, 25/04/29	91,260	0.00
USD 200,000	JPMorgan Chase & Co, 4.260%, 22/02/48	164,918	0.00	USD 25,000	Kimberly-Clark Corp, 6.625%, 01/08/37	28,896	0.00
USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	79,734	0.00	USD 100,000	Kimberly-Clark Corp, 3.900%, 04/05/47	82,349	0.00
USD 320,000	JPMorgan Chase & Co, 3.964%, 15/11/48	252,490	0.01	USD 100,000	Kimco Realty Corp, 2.700%, 01/03/24	96,853	0.00
USD 635,000	JPMorgan Chase & Co, 3.328%, 22/04/52	439,725	0.01	USD 500,000	Kimco Realty Corp, 2.700%, 01/10/30	409,615	0.01
USD 125,000	Juniper Networks Inc, 2.000%, 10/12/30	95,317	0.00	USD 100,000	Kimco Realty Corp, 4.450%, 01/09/47	77,751	0.00
USD 500,000	Kaiser Foundation Hospitals, 2.810%, perpetual	364,520	0.01	USD 200,000	Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	217,256	0.01
				USD 35,000	Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	34,405	0.00
				USD 100,000	Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	86,288	0.00
				USD 150,000	Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	135,453	0.00
				USD 300,000	Kinder Morgan Inc, 4.300%, 01/03/28	287,982	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 555,000	Kinder Morgan Inc, 2.000%, 15/02/31	431,562	0.01	USD 500,000	Leggett & Platt Inc, 3.500%, 15/11/51	349,755	0.01
USD 170,000	Kinder Morgan Inc, 5.300%, 01/12/34	159,681	0.00	USD 100,000	Leland Stanford Junior University, 3.647%, 01/05/48	83,232	0.00
USD 590,000	Kinder Morgan Inc, 3.250%, 01/08/50	383,937	0.01	USD 100,000	Liberty Mutual Group Inc, 3.950%, 15/05/60	66,124	0.00
USD 75,000	KLA Corp, 4.650%, 01/11/24	74,907	0.00	USD 500,000	Liberty Mutual Group Inc, 5.500%, perpetual	450,455	0.01
USD 50,000	KLA Corp, 3.300%, 01/03/50	36,396	0.00	USD 50,000	Life Storage LP, 3.875%, 15/12/27	46,375	0.00
USD 240,000	Kohl's Corp, 3.625%, 01/05/31	168,518	0.00	USD 45,000	Life Storage LP, 2.200%, 15/10/30	35,033	0.00
USD 300,000	Kraft Heinz Foods Co, 3.875%, 15/05/27	287,010	0.01	USD 35,000	Lincoln National Corp, 3.800%, 01/03/28	32,277	0.00
USD 200,000	Kroger Co, 3.500%, 01/02/26	190,982	0.00	USD 200,000	Lincoln National Corp, 3.050%, 15/01/30	165,738	0.00
USD 200,000	Kroger Co, 4.450%, 01/02/47	169,666	0.00	USD 25,000	Lincoln National Corp, 4.350%, 01/03/48	18,789	0.00
USD 250,000	Kroger Co, 3.950%, 15/01/50	195,735	0.01	USD 15,000	Loews Corp, 3.200%, 15/05/30	13,311	0.00
USD 500,000	Kyndryl Holdings Inc, 3.150%, 15/10/31	335,005	0.01	USD 500,000	Lowe's Cos Inc, 3.350%, 01/04/27	470,540	0.01
USD 1,000,000	Kyndryl Holdings Inc, 4.100%, 15/10/41	593,370	0.01	USD 110,000	Lowe's Cos Inc, 1.300%, 15/04/28	91,506	0.00
USD 50,000	L3Harris Technologies Inc, 3.832%, 27/04/25	48,628	0.00	USD 635,000	Lowe's Cos Inc, 1.700%, 15/09/28	527,768	0.01
USD 200,000	L3Harris Technologies Inc, 4.400%, 15/06/28	192,978	0.00	USD 100,000	Lowe's Cos Inc, 3.650%, 05/04/29	92,354	0.00
USD 70,000	L3Harris Technologies Inc, 5.054%, 27/04/45	63,191	0.00	USD 400,000	Lowe's Cos Inc, 2.625%, 01/04/31	332,032	0.01
USD 100,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	96,885	0.00	USD 500,000	Lowe's Cos Inc, 3.750%, 01/04/32	447,225	0.01
USD 200,000	Laboratory Corp of America Holdings, 3.600%, 01/09/27	189,722	0.00	USD 550,000	Lowe's Cos Inc, 2.800%, 15/09/41	377,129	0.01
USD 600,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	498,654	0.01	USD 129,000	Lowe's Cos Inc, 4.050%, 03/05/47	101,720	0.00
USD 25,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	21,670	0.00	USD 80,000	Lowe's Cos Inc, 3.000%, 15/10/50	51,368	0.00
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	48,555	0.00	USD 500,000	Lowe's Cos Inc, 3.500%, 01/04/51	350,070	0.01
USD 30,000	Lam Research Corp, 4.000%, 15/03/29	28,617	0.00	USD 20,000	LYB International Finance III LLC, 1.250%, 01/10/25	17,894	0.00
USD 100,000	Lam Research Corp, 1.900%, 15/06/30	81,496	0.00	USD 25,000	LYB International Finance III LLC, 2.250%, 01/10/30	19,947	0.00
USD 25,000	Lam Research Corp, 4.875%, 15/03/49	23,990	0.00	USD 30,000	LYB International Finance III LLC, 3.375%, 01/10/40	21,416	0.00
USD 70,000	Lam Research Corp, 2.875%, 15/06/50	47,347	0.00	USD 350,000	LYB International Finance III LLC, 4.200%, 15/10/49	262,594	0.01
USD 85,000	Lam Research Corp, 3.125%, 15/06/60	56,247	0.00	USD 40,000	LYB International Finance III LLC, 3.625%, 01/04/51	26,939	0.00
USD 50,000	Lazard Group LLC, 3.750%, 13/02/25	48,327	0.00	USD 30,000	LYB International Finance III LLC, 3.800%, 01/10/60	19,604	0.00
USD 100,000	Lazard Group LLC, 3.625%, 01/03/27	92,873	0.00	USD 300,000	Magallanes Inc, 3.428%, 15/03/24	291,252	0.01
USD 200,000	Lazard Group LLC, 4.375%, 11/03/29	185,232	0.00	USD 800,000	Magallanes Inc, 3.755%, 15/03/27	722,416	0.02
USD 150,000	Lear Corp, 3.800%, 15/09/27	139,909	0.00	USD 500,000	Magallanes Inc, 5.050%, 15/03/42	386,555	0.01
USD 200,000	Lear Corp, 4.250%, 15/05/29	180,564	0.00	USD 100,000	Magellan Midstream Partners LP, 5.000%, 01/03/26	99,550	0.00
USD 50,000	Leggett & Platt Inc, 3.500%, 15/11/27	45,972	0.00	USD 100,000	Magellan Midstream Partners LP, 4.200%, 03/10/47	75,645	0.00
USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	47,145	0.00	EUR 100,000	ManpowerGroup Inc, 1.750%, 22/06/26	100,295	0.00
				EUR 100,000	ManpowerGroup Inc, 3.500%, perpetual	104,651	0.00
				USD 15,000	Marathon Oil Corp, 6.800%, 15/03/32	15,489	0.00
				USD 25,000	Marathon Oil Corp, 6.600%, 01/10/37	24,963	0.00
				USD 100,000	Marathon Oil Corp, 5.200%, 01/06/45	85,792	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Marathon Petroleum Corp, 5.125%, 15/12/26	49,887	0.00	USD 30,000	McDonald's Corp, 1.450%, 01/09/25	27,558	0.00
USD 30,000	Marathon Petroleum Corp, 3.800%, 01/04/28	27,784	0.00	USD 60,000	McDonald's Corp, 3.700%, 30/01/26	58,446	0.00
USD 150,000	Marathon Petroleum Corp, 4.750%, 15/09/44	126,082	0.00	USD 200,000	McDonald's Corp, 3.500%, 01/03/27	190,670	0.00
USD 25,000	Marathon Petroleum Corp, 4.500%, 01/04/48	19,923	0.00	USD 25,000	McDonald's Corp, 3.800%, 01/04/28	23,949	0.00
USD 65,000	Markel Corp, 5.000%, 20/05/49	56,539	0.00	EUR 400,000	McDonald's Corp, 0.250%, 04/10/28	352,137	0.01
USD 135,000	Markel Corp, 3.450%, 07/05/52	91,303	0.00	EUR 100,000	McDonald's Corp, 2.375%, 31/05/29	98,070	0.00
USD 200,000	Marriott International Inc, 3.600%, 15/04/24	195,858	0.01	EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	91,122	0.00
USD 500,000	Marriott International Inc, 5.750%, 01/05/25	505,615	0.01	USD 30,000	McDonald's Corp, 2.125%, 01/03/30	25,134	0.00
USD 115,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	111,780	0.00	EUR 100,000	McDonald's Corp, 1.600%, 15/03/31	89,475	0.00
USD 25,000	Marsh & McLennan Cos Inc, 3.750%, 14/03/26	24,276	0.00	EUR 100,000	McDonald's Corp, 3.000%, 31/05/34	97,843	0.00
USD 400,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	370,684	0.01	USD 15,000	McDonald's Corp, 6.300%, 15/10/37	16,369	0.00
USD 50,000	Martin Marietta Materials Inc, 3.500%, 15/12/27	46,428	0.00	USD 215,000	McDonald's Corp, 6.300%, 01/03/38	235,305	0.01
USD 35,000	Martin Marietta Materials Inc, 2.500%, 15/03/30	28,964	0.00	USD 150,000	McDonald's Corp, 4.875%, 09/12/45	139,924	0.00
USD 50,000	Martin Marietta Materials Inc, 2.400%, 15/07/31	40,120	0.00	USD 110,000	McDonald's Corp, 4.450%, 01/09/48	96,670	0.00
USD 50,000	Martin Marietta Materials Inc, 4.250%, 15/12/47	40,616	0.00	USD 25,000	McDonald's Corp, 3.625%, 01/09/49	19,085	0.00
USD 335,000	Martin Marietta Materials Inc, 3.200%, 15/07/51	227,632	0.01	GBP 100,000	McDonald's Corp, 4.125%, 11/06/54	102,913	0.00
USD 50,000	Masco Corp, 2.000%, 01/10/30	38,845	0.00	USD 120,000	McKesson Corp, 0.900%, 03/12/25	106,840	0.00
USD 200,000	Masco Corp, 4.500%, 15/05/47	158,110	0.00	EUR 100,000	McKesson Corp, 1.625%, 30/10/26	98,473	0.00
USD 60,000	Massachusetts Institute of Technology, 3.959%, 01/07/38	54,548	0.00	GBP 100,000	McKesson Corp, 3.125%, 17/02/29	105,174	0.00
USD 100,000	Massachusetts Institute of Technology, 4.678%, 31/12/99	87,447	0.00	USD 300,000	McLaren Health Care Corp, 4.386%, 15/05/48	254,886	0.01
USD 300,000	Massachusetts Mutual Life Insurance Co, 3.729%, 15/10/70	199,698	0.01	USD 200,000	MDC Holdings Inc, 3.966%, 06/08/61	112,600	0.00
USD 200,000	MassMutual Global Funding II, 3.400%, 08/03/26	190,876	0.00	USD 30,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	29,396	0.00
USD 500,000	MassMutual Global Funding II, 5.050%, 07/12/27	506,210	0.01	USD 72,000	Medtronic Inc, 4.375%, 15/03/35	68,602	0.00
USD 500,000	MasTec Inc, 4.500%, 15/08/28	448,210	0.01	USD 134,000	Medtronic Inc, 4.625%, 15/03/45	125,265	0.00
USD 270,000	Mastercard Inc, 3.375%, 01/04/24	265,243	0.01	USD 110,000	Memorial Sloan-Kettering Cancer Center, 2.955%, 01/01/50	73,453	0.00
USD 50,000	Mastercard Inc, 2.950%, 01/06/29	45,277	0.00	USD 32,000	Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	26,498	0.00
USD 250,000	Mastercard Inc, 1.900%, 15/03/31	203,770	0.01	USD 45,000	Merck & Co Inc, 2.900%, 07/03/24	44,015	0.00
USD 50,000	Mastercard Inc, 3.650%, 01/06/49	40,898	0.00	EUR 100,000	Merck & Co Inc, 0.500%, 02/11/24	101,483	0.00
USD 415,000	Mastercard Inc, 2.950%, 15/03/51	296,107	0.01	USD 150,000	Merck & Co Inc, 2.750%, 10/02/25	143,886	0.00
USD 600,000	McCormick & Co Inc, 1.850%, 15/02/31	465,660	0.01	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	101,589	0.00
USD 200,000	McCormick & Co Inc, 4.200%, 15/08/47	164,228	0.00	USD 600,000	Merck & Co Inc, 1.700%, 10/06/27	533,568	0.01
EUR 100,000	McDonald's Corp, 0.625%, 29/01/24	104,608	0.00	USD 100,000	Merck & Co Inc, 3.400%, 07/03/29	93,307	0.00
AUD 400,000	McDonald's Corp, 3.000%, 08/03/24	266,402	0.01	USD 595,000	Merck & Co Inc, 2.150%, 10/12/31	487,995	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	Merck & Co Inc, 3.900%, 07/03/39	88,418	0.00	EUR 100,000	MMS USA Investments Inc, 1.250%, 13/06/28	93,278	0.00
USD 500,000	Merck & Co Inc, 2.350%, 24/06/40	350,765	0.01	EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	88,254	0.00
USD 100,000	Merck & Co Inc, 3.600%, 15/09/42	82,815	0.00	USD 200,000	Mohawk Industries Inc, 3.625%, 15/05/30	172,898	0.00
USD 195,000	Merck & Co Inc, 3.700%, 10/02/45	161,505	0.00	USD 100,000	Molex Electronic Technologies LLC, 3.900%, 15/04/25	95,642	0.00
USD 200,000	Merck & Co Inc, 4.000%, 07/03/49	171,506	0.00	USD 45,000	Molson Coors Brewing Co, 3.000%, 15/07/26	41,839	0.00
USD 600,000	Merck & Co Inc, 2.750%, 10/12/51	405,504	0.01	USD 40,000	Molson Coors Brewing Co, 4.200%, 15/07/46	31,293	0.00
USD 555,000	Merck & Co Inc, 2.900%, 10/12/61	359,290	0.01	EUR 100,000	Mondelez International Inc, 0.250%, 17/03/28	88,798	0.00
USD 300,000	Mercury General Corp, 4.400%, 15/03/27	281,856	0.01	USD 35,000	Mondelez International Inc, 1.875%, 15/10/32	26,702	0.00
USD 800,000	Met Tower Global Funding, 0.700%, 05/04/24	755,840	0.02	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	78,220	0.00
USD 150,000	MetLife Inc, 3.600%, 10/04/24	147,394	0.00	EUR 100,000	Mondelez International Inc, 1.375%, 17/03/41	69,338	0.00
USD 150,000	MetLife Inc, 3.600%, 13/11/25	145,969	0.00	USD 100,000	Monongahela Power Co, 4.100%, 15/04/24	98,344	0.00
USD 200,000	MetLife Inc, 5.700%, 15/06/35	210,428	0.01	USD 300,000	Montefiore Obligated Group, 4.287%, 01/09/50	180,027	0.00
USD 300,000	MetLife Inc, 5.875%, 06/02/41	309,882	0.01	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	87,208	0.00
USD 300,000	Metropolitan Life Global Funding I, 0.400%, 07/01/24	286,101	0.01	USD 600,000	Moody's Corp, 2.750%, 19/08/41	421,668	0.01
USD 200,000	Metropolitan Life Global Funding I, 3.600%, 11/01/24	196,776	0.01	USD 100,000	Moody's Corp, 5.250%, 15/07/44	96,648	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.550%, 16/06/27	93,672	0.00	EUR 300,000	Morgan Stanley, 1.750%, 11/03/24	314,553	0.01
GBP 300,000	Metropolitan Life Global Funding I, 0.625%, 08/12/27	294,401	0.01	USD 200,000	Morgan Stanley, 0.791%, 22/01/25	189,498	0.00
EUR 100,000	Metropolitan Life Global Funding I, 0.500%, 25/05/29	86,851	0.00	EUR 100,000	Morgan Stanley, 1.750%, 30/01/25	102,901	0.00
USD 200,000	Metropolitan Life Global Funding I, 3.050%, 17/06/29	177,240	0.00	USD 150,000	Morgan Stanley, 3.620%, 17/04/25	146,419	0.00
USD 200,000	Micron Technology Inc, 4.975%, 06/02/26	197,174	0.01	USD 45,000	Morgan Stanley, 2.720%, 22/07/25	43,058	0.00
USD 500,000	Micron Technology Inc, 2.703%, 15/04/32	376,100	0.01	USD 200,000	Morgan Stanley, 4.000%, 23/07/25	195,616	0.01
USD 500,000	Micron Technology Inc, 3.366%, 01/11/41	336,735	0.01	USD 35,000	Morgan Stanley, 0.864%, 21/10/25	32,184	0.00
USD 500,000	Micron Technology Inc, 3.477%, 01/11/51	313,155	0.01	USD 300,000	Morgan Stanley, 1.164%, 21/10/25	276,201	0.01
USD 135,000	Microsoft Corp, 2.875%, 06/02/24	132,448	0.00	USD 135,000	Morgan Stanley, 3.875%, 27/01/26	130,711	0.00
USD 100,000	Microsoft Corp, 2.700%, 12/02/25	96,248	0.00	USD 500,000	Morgan Stanley, 2.630%, 18/02/26	470,090	0.01
USD 100,000	Microsoft Corp, 3.125%, 03/11/25	96,687	0.00	USD 500,000	Morgan Stanley, 2.188%, 28/04/26	464,055	0.01
USD 50,000	Microsoft Corp, 2.400%, 08/08/26	46,705	0.00	EUR 100,000	Morgan Stanley, 2.103%, 08/05/26	101,695	0.00
USD 260,000	Microsoft Corp, 3.300%, 06/02/27	250,739	0.01	USD 200,000	Morgan Stanley, 3.125%, 27/07/26	186,848	0.00
EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	109,580	0.00	USD 120,000	Morgan Stanley, 4.350%, 08/09/26	116,783	0.00
USD 286,000	Microsoft Corp, 3.450%, 08/08/36	254,877	0.01	USD 100,000	Morgan Stanley, 3.625%, 20/01/27	94,594	0.00
USD 217,000	Microsoft Corp, 2.525%, 01/06/50	144,780	0.00	GBP 100,000	Morgan Stanley, 2.625%, 09/03/27	108,569	0.00
USD 697,000	Microsoft Corp, 2.921%, 17/03/52	496,682	0.01	EUR 125,000	Morgan Stanley, 1.875%, 27/04/27	121,272	0.00
USD 644,000	Microsoft Corp, 2.675%, 01/06/60	418,555	0.01	USD 695,000	Morgan Stanley, 1.593%, 04/05/27	610,794	0.01
USD 666,000	Microsoft Corp, 3.041%, 17/03/62	466,593	0.01	USD 500,000	Morgan Stanley, 1.512%, 20/07/27	434,855	0.01
USD 50,000	Mid-America Apartments LP, 4.000%, 15/11/25	48,581	0.00	USD 345,000	Morgan Stanley, 2.475%, 21/01/28	306,967	0.01
USD 100,000	Mid-America Apartments LP, 3.950%, 15/03/29	94,638	0.00	USD 675,000	Morgan Stanley, 4.210%, 20/04/28	642,114	0.01
USD 375,000	Mid-America Apartments LP, 1.700%, 15/02/31	293,887	0.01	USD 150,000	Morgan Stanley, 3.591%, 22/07/28	138,012	0.00
EUR 100,000	MMS USA Investments Inc, 0.625%, 13/06/25	98,742	0.00	EUR 300,000	Morgan Stanley, 4.813%, 25/10/28	325,653	0.01
				EUR 100,000	Morgan Stanley, 0.495%, 26/10/29	85,465	0.00
				USD 205,000	Morgan Stanley, 2.699%, 22/01/31	170,148	0.00
				EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	80,817	0.00
				USD 500,000	Morgan Stanley, 3.622%, 01/04/31	438,665	0.01
				USD 65,000	Morgan Stanley, 1.794%, 13/02/32	48,879	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 35,000	Morgan Stanley, 7.250%, 01/04/32	39,390	0.00	USD 115,000	National Rural Utilities Cooperative Finance Corp, 2.400%, 15/03/30	95,726	0.00
EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	94,365	0.00	USD 165,000	National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	195,042	0.01
USD 500,000	Morgan Stanley, 2.239%, 21/07/32	384,390	0.01	USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 5.800%, 15/01/33	1,046,510	0.02
USD 275,000	Morgan Stanley, 2.943%, 21/01/33	223,787	0.01	USD 125,000	National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	104,514	0.00
EUR 100,000	Morgan Stanley, 1.102%, 29/04/33	78,719	0.00	USD 500,000	National Securities Clearing Corp, 5.100%, 21/11/27	503,360	0.01
GBP 400,000	Morgan Stanley, 5.789%, 18/11/33	482,113	0.01	USD 150,000	Nationwide Mutual Insurance Co, 4.950%, 22/04/44	125,827	0.00
EUR 300,000	Morgan Stanley, 5.148%, 25/01/34	332,079	0.01	USD 50,000	NBCUniversal Media LLC, 4.450%, 15/01/43	44,090	0.00
USD 1,160,000	Morgan Stanley, 5.297%, 20/04/37	1,061,702	0.02	USD 500,000	Nestle Holdings Inc, 0.375%, 15/01/24	477,325	0.01
USD 100,000	Morgan Stanley, 3.971%, 22/07/38	84,300	0.00	USD 500,000	Nestle Holdings Inc, 0.606%, 14/09/24	466,115	0.01
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	265,110	0.01	USD 300,000	Nestle Holdings Inc, 1.000%, 15/09/27	254,280	0.01
USD 115,000	Morgan Stanley, 3.217%, 22/04/42	85,249	0.00	USD 800,000	Nestle Holdings Inc, 2.500%, 14/09/41	566,712	0.01
USD 125,000	Morgan Stanley, 4.300%, 27/01/45	106,821	0.00	USD 500,000	Nestle Holdings Inc, 2.625%, 14/09/51	332,715	0.01
USD 415,000	Morgan Stanley, 4.375%, 22/01/47	355,302	0.01	USD 250,000	New York and Presbyterian Hospital, 2.256%, 01/08/40	166,040	0.00
USD 500,000	Morgan Stanley, 5.597%, 24/03/51	501,740	0.01	GBP 100,000	NEW YORK LIFE GLOBAL FDG, 1.500%, 15/07/27	104,071	0.00
USD 500,000	Morgan Stanley, 2.802%, 25/01/52	312,120	0.01	USD 200,000	New York Life Global Funding, 2.875%, 10/04/24	194,698	0.01
USD 100,000	Mosaic Co, 5.625%, 15/11/43	93,891	0.00	USD 1,000,000	New York Life Global Funding, 3.250%, 07/04/27	941,780	0.02
USD 35,000	Mount Sinai Hospitals Group Inc, 3.737%, 01/07/49	26,074	0.00	GBP 200,000	New York Life Global Funding, 0.750%, 14/12/28	191,045	0.00
USD 165,000	MPLX LP, 4.125%, 01/03/27	156,209	0.00	USD 125,000	Newmont Corp, 2.250%, 01/10/30	100,850	0.00
USD 300,000	MPLX LP, 4.000%, 15/03/28	279,894	0.01	USD 55,000	Newmont Goldcorp Corp, 2.800%, 01/10/29	47,068	0.00
USD 300,000	MPLX LP, 4.500%, 15/04/38	252,771	0.01	USD 160,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	168,995	0.00
USD 65,000	MPLX LP, 5.200%, 01/03/47	55,423	0.00	USD 1,500,000	NextEra Energy Capital Holdings Inc, 4.255%, 01/09/24	1,482,210	0.03
USD 500,000	MPLX LP, 5.200%, 01/12/47	427,805	0.01	USD 735,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	630,049	0.01
USD 500,000	MultiCare Health System, 2.803%, 15/08/50	297,120	0.01	USD 395,000	NextEra Energy Capital Holdings Inc, 2.250%, 01/06/30	326,163	0.01
EUR 100,000	Mylan Inc, 2.125%, 23/05/25	101,307	0.00	USD 100,000	NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	82,098	0.00
EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	84,910	0.00	USD 400,000	NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	363,876	0.01
USD 200,000	Nasdaq Inc, 1.650%, 15/01/31	153,548	0.00	USD 100,000	Niagara Mohawk Power Corp, 4.119%, 28/11/42	77,684	0.00
EUR 100,000	Nasdaq Inc, 0.900%, 30/07/33	75,341	0.00	USD 300,000	NIKE Inc, 2.850%, 27/03/30	268,485	0.01
USD 100,000	Nasdaq Inc, 3.950%, perpetual	76,900	0.00	USD 500,000	NIKE Inc, 3.250%, 27/03/40	407,010	0.01
USD 50,000	National Fuel Gas Co, 5.200%, 15/07/25	49,732	0.00	USD 50,000	NIKE Inc, 3.875%, 01/11/45	43,266	0.00
USD 50,000	National Fuel Gas Co, 3.950%, 15/09/27	46,348	0.00				
USD 365,000	National Fuel Gas Co, 2.950%, 01/03/31	287,018	0.01				
EUR 100,000	National Grid North America Inc, 1.000%, 12/07/24	102,344	0.00				
EUR 100,000	National Grid North America Inc, 1.054%, 20/01/31	82,394	0.00				
USD 25,000	National Health Investors Inc, 3.000%, 01/02/31	18,046	0.00				
USD 300,000	National Life Insurance Co, 5.250%, 19/07/68	251,673	0.01				
USD 200,000	National Oilwell Varco Inc, 3.600%, 01/12/29	176,200	0.00				
USD 150,000	National Retail Properties Inc, 3.900%, 15/06/24	146,631	0.00				
USD 50,000	National Retail Properties Inc, 2.500%, 15/04/30	40,595	0.00				
USD 325,000	National Retail Properties Inc, 3.000%, 15/04/52	199,823	0.01				
USD 1,000,000	National Rural Utilities Cooperative Finance Corp, 4.800%, 15/03/28	996,130	0.02				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Nissan Motor Acceptance Co LLC, 1.125%, 16/09/24	456,105	0.01	USD 50,000	NVIDIA Corp, 3.200%, 16/09/26	47,581	0.00
USD 500,000	Nissan Motor Acceptance Co LLC, 1.850%, 16/09/26	418,365	0.01	USD 400,000	NVIDIA Corp, 1.550%, 15/06/28	342,252	0.01
USD 100,000	Norfolk Southern Corp, 2.900%, 15/06/26	93,776	0.00	USD 100,000	NVIDIA Corp, 2.000%, 15/06/31	80,426	0.00
USD 175,000	Norfolk Southern Corp, 3.150%, 01/06/27	163,124	0.00	USD 800,000	NVIDIA Corp, 3.500%, 01/04/40	635,524	0.02
USD 550,000	Norfolk Southern Corp, 2.300%, 15/05/31	453,029	0.01	USD 125,000	NVR Inc, 3.000%, 15/05/30	105,071	0.00
USD 200,000	Norfolk Southern Corp, 4.100%, 15/05/49	162,814	0.00	USD 125,000	NYU Langone Hospitals, 4.368%, 01/07/47	103,510	0.00
USD 300,000	Norfolk Southern Corp, 3.400%, 01/11/49	216,393	0.01	USD 300,000	Oaktree Specialty Lending Corp, 3.500%, 25/02/25	285,069	0.01
USD 200,000	Norfolk Southern Corp, 4.050%, 15/08/52	161,612	0.00	USD 1,000,000	Oglethorpe Power Corp, 4.500%, 01/04/47	798,120	0.02
USD 525,000	Norfolk Southern Corp, 4.100%, 15/05/21	367,033	0.01	USD 200,000	Oglethorpe Power Corp, 5.050%, 01/10/48	172,536	0.00
USD 100,000	Northern Trust Corp, 3.950%, 30/10/25	97,862	0.00	USD 100,000	Ohio Edison Co, 6.875%, 15/07/36	108,199	0.00
USD 300,000	Northern Trust Corp, 3.650%, 03/08/28	286,065	0.01	USD 55,000	Old Republic International Corp, 3.850%, 11/06/51	37,919	0.00
USD 200,000	Northern Trust Corp, 3.150%, 03/05/29	181,946	0.00	USD 100,000	Omega Healthcare Investors Inc, 4.750%, 15/01/28	92,260	0.00
USD 50,000	Northwell Healthcare Inc, 4.260%, 01/11/47	40,100	0.00	USD 100,000	Omega Healthcare Investors Inc, 3.625%, 01/10/29	82,351	0.00
USD 50,000	Northwell Healthcare Inc, 3.809%, 01/11/49	35,834	0.00	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	41,430	0.00
USD 100,000	Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	76,921	0.00	USD 200,000	Oncor Electric Delivery Co LLC, 2.750%, 01/06/24	193,706	0.01
USD 25,000	Northwestern University, 3.662%, 01/12/57	19,367	0.00	USD 570,000	Oncor Electric Delivery Co LLC, 0.550%, 01/10/25	508,548	0.01
USD 385,000	Novant Health Inc, 3.168%, 01/11/51	266,251	0.01	USD 200,000	Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	188,922	0.00
USD 100,000	Novartis Capital Corp, 3.400%, 06/05/24	98,100	0.00	USD 1,000,000	Oncor Electric Delivery Co LLC, 4.550%, 15/09/32	981,540	0.02
USD 400,000	Novartis Capital Corp, 1.750%, 14/02/25	377,416	0.01	USD 150,000	Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	122,091	0.00
USD 100,000	Novartis Capital Corp, 2.000%, 14/02/27	91,091	0.00	USD 135,000	ONE Gas Inc, 1.100%, 11/03/24	129,527	0.00
USD 100,000	Novartis Capital Corp, 2.200%, 14/08/30	85,280	0.00	USD 1,000,000	ONE Gas Inc, 4.250%, 01/09/32	946,070	0.02
USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	133,212	0.00	USD 90,000	ONE Gas Inc, 4.500%, 01/11/48	74,955	0.00
USD 65,000	Novartis Capital Corp, 2.750%, 14/08/50	45,549	0.00	USD 100,000	ONEOK Inc, 2.200%, 15/09/25	91,714	0.00
USD 200,000	NRG Energy Inc, 3.750%, 15/06/24	193,022	0.01	USD 100,000	ONEOK Inc, 3.100%, 15/03/30	84,127	0.00
USD 200,000	NSTAR Electric Co, 3.200%, 15/05/27	188,234	0.00	USD 100,000	ONEOK Inc, 6.350%, 15/01/31	102,095	0.00
USD 250,000	NSTAR Electric Co, 3.250%, 15/05/29	227,642	0.01	USD 500,000	ONEOK Inc, 6.100%, 15/11/32	503,015	0.01
USD 1,200,000	NSTAR Electric Co, 4.550%, 01/06/52	1,100,472	0.02	USD 150,000	ONEOK Inc, 4.950%, 13/07/47	121,308	0.00
USD 100,000	Nucor Corp, 3.950%, 01/05/28	94,677	0.00	USD 100,000	ONEOK Inc, 4.500%, 15/03/50	75,339	0.00
USD 600,000	Nucor Corp, 2.979%, perpetual	374,292	0.01	USD 100,000	ONEOK Partners LP, 4.900%, 15/03/25	98,699	0.00
USD 75,000	NVIDIA Corp, 0.584%, 14/06/24	70,766	0.00	USD 15,000	ONEOK Partners LP, 6.650%, 01/10/36	15,132	0.00
				USD 25,000	ONEOK Partners LP, 6.850%, 15/10/37	25,447	0.00
				USD 200,000	Oracle Corp, 3.400%, 08/07/24	195,108	0.01
				USD 150,000	Oracle Corp, 2.950%, 15/05/25	142,518	0.00
				USD 500,000	Oracle Corp, 5.800%, 10/11/25	511,160	0.01
				USD 615,000	Oracle Corp, 1.650%, 25/03/26	551,710	0.01
				USD 440,000	Oracle Corp, 2.650%, 15/07/26	404,848	0.01
				USD 200,000	Oracle Corp, 3.250%, 15/11/27	184,058	0.00
				USD 500,000	Oracle Corp, 6.150%, 09/11/29	520,925	0.01
				USD 500,000	Oracle Corp, 2.950%, 01/04/30	427,870	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 620,000	Oracle Corp, 2.875%, 25/03/31	516,069	0.01	USD 200,000	PayPal Holdings Inc, 2.650%, 01/10/26	184,900	0.00
USD 500,000	Oracle Corp, 6.250%, 09/11/32	526,845	0.01	USD 25,000	PeaceHealth Obligated Group, 1.375%, 15/11/25	22,350	0.00
USD 100,000	Oracle Corp, 4.300%, 08/07/34	88,223	0.00	USD 50,000	PECO Energy Co, 3.150%, 15/10/25	48,090	0.00
USD 200,000	Oracle Corp, 3.900%, 15/05/35	167,392	0.00	USD 100,000	PECO Energy Co, 3.700%, 15/09/47	78,747	0.00
USD 300,000	Oracle Corp, 3.800%, 15/11/37	238,428	0.01	USD 60,000	PECO Energy Co, 3.900%, 01/03/48	49,622	0.00
USD 800,000	Oracle Corp, 3.600%, 01/04/40	576,792	0.02	USD 90,000	PECO Energy Co, 2.800%, 15/06/50	59,528	0.00
USD 100,000	Oracle Corp, 5.375%, 15/07/40	92,387	0.00	USD 110,000	PECO Energy Co, 3.050%, 15/03/51	75,530	0.00
USD 1,160,000	Oracle Corp, 3.650%, 25/03/41	862,240	0.02	USD 500,000	PECO Energy Co, 2.850%, 15/09/51	333,225	0.01
USD 25,000	Oracle Corp, 4.000%, 15/07/46	18,426	0.00	USD 55,000	Pennsylvania Electric Co, 3.250%, 15/03/28	49,557	0.00
USD 320,000	Oracle Corp, 4.000%, 15/11/47	235,286	0.01	USD 200,000	Pennsylvania Electric Co, 3.600%, 01/06/29	180,448	0.00
USD 660,000	Oracle Corp, 3.950%, 25/03/51	477,239	0.01	USD 500,000	Penske Truck Leasing Co, 5.875%, 15/11/27	504,680	0.01
USD 1,000,000	Oracle Corp, 6.900%, 09/11/52	1,084,350	0.02	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.900%, 01/02/24	195,816	0.01
USD 100,000	O'Reilly Automotive Inc, 3.600%, 01/09/27	94,493	0.00	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.450%, 01/07/24	193,090	0.01
USD 100,000	O'Reilly Automotive Inc, 3.900%, 01/06/29	93,273	0.00	USD 500,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 1.700%, 15/06/26	437,000	0.01
USD 90,000	O'Reilly Automotive Inc, 1.750%, 15/03/31	69,895	0.00	USD 200,000	Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27	187,970	0.00
USD 500,000	O'Reilly Automotive Inc, 4.700%, 15/06/32	486,135	0.01	USD 500,000	PENSKE TRUCK LEASING/PTL, 4.400%, 01/07/27	477,715	0.01
USD 25,000	Orlando Health Obligated Group, 3.327%, 01/10/50	17,301	0.00	EUR 100,000	Pepsico Inc, 0.750%, 18/03/27	95,964	0.00
USD 35,000	Owens Corning, 3.950%, 15/08/29	31,803	0.00	USD 100,000	PepsiCo Inc, 3.600%, 01/03/24	98,840	0.00
USD 200,000	Owens Corning, 3.875%, 01/06/30	178,308	0.00	USD 300,000	PepsiCo Inc, 2.250%, 19/03/25	285,687	0.01
USD 100,000	Owl Rock Capital Corp, 3.750%, 22/07/25	92,665	0.00	USD 100,000	PepsiCo Inc, 2.375%, 06/10/26	93,259	0.00
USD 100,000	Owl Rock Capital Corp, 3.400%, 15/07/26	87,664	0.00	EUR 300,000	PepsiCo Inc, 0.500%, 06/05/28	275,229	0.01
USD 600,000	Owl Rock Capital Corp, 2.875%, 11/06/28	473,430	0.01	EUR 100,000	PepsiCo Inc, 0.875%, 18/07/28	92,718	0.00
USD 500,000	PACCAR Financial Corp, 0.500%, 09/08/24	465,030	0.01	USD 50,000	PepsiCo Inc, 2.625%, 29/07/29	44,251	0.00
USD 500,000	PACCAR Financial Corp, 0.900%, 08/11/24	466,815	0.01	USD 395,000	PepsiCo Inc, 1.625%, 01/05/30	321,917	0.01
USD 35,000	PACCAR Financial Corp, 1.800%, 06/02/25	32,951	0.00	USD 40,000	PepsiCo Inc, 1.400%, 25/02/31	31,488	0.00
USD 1,000,000	PACCAR Financial Corp, 2.850%, perpetual	959,270	0.02	USD 300,000	PepsiCo Inc, 1.950%, 21/10/31	243,003	0.01
USD 500,000	Pacific Life GF II, 2.450%, 11/01/32	394,575	0.01	EUR 100,000	PepsiCo Inc, 0.400%, 09/10/32	79,383	0.00
USD 100,000	Packaging Corp of America, 3.650%, 15/09/24	97,269	0.00	EUR 100,000	PepsiCo Inc, 0.750%, 14/10/33	80,220	0.00
USD 35,000	Packaging Corp of America, 3.400%, 15/12/27	32,274	0.00	USD 1,000,000	PepsiCo Inc, 2.625%, 21/10/41	742,810	0.02
USD 100,000	Parker-Hannifin Corp, 3.250%, 01/03/27	93,509	0.00	USD 100,000	PepsiCo Inc, 3.450%, 06/10/46	80,350	0.00
USD 200,000	Parker-Hannifin Corp, 3.250%, 14/06/29	179,220	0.00	USD 200,000	PepsiCo Inc, 2.875%, 15/10/49	144,834	0.00
USD 105,000	Parker-Hannifin Corp, 4.200%, 21/11/34	94,788	0.00	EUR 100,000	PepsiCo Inc, 1.050%, 09/10/50	61,809	0.00
USD 225,000	Partners Healthcare System Inc, 3.192%, 01/07/49	157,000	0.00	USD 500,000	PepsiCo Inc, 2.750%, 21/10/51	350,710	0.01
USD 30,000	Partners Healthcare System Inc, 3.342%, 01/07/60	20,228	0.00	USD 65,000	PerkinElmer Inc, 3.300%, 15/09/29	56,811	0.00
USD 200,000	PayPal Holdings Inc, 2.400%, 01/10/24	191,658	0.00	USD 100,000	Pfizer Inc, 2.950%, 15/03/24	97,784	0.00

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Pfizer Inc, 3.400%, 15/05/24	196,402	0.01	USD 100,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26	96,218	0.00
USD 150,000	Pfizer Inc, 3.000%, 15/12/26	142,375	0.00	USD 200,000	Plains All American Pipeline LP Via PAA Finance Corp, 3.550%, 15/12/29	174,274	0.00
USD 100,000	Pfizer Inc, 3.600%, 15/09/28	95,931	0.00	USD 25,000	Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	24,773	0.00
USD 200,000	Pfizer Inc, 3.450%, 15/03/29	188,742	0.00	USD 50,000	Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	38,038	0.00
USD 50,000	Pfizer Inc, 1.700%, 28/05/30	41,220	0.00	USD 250,000	PNC Bank NA, 2.500%, 27/08/24	239,945	0.01
USD 400,000	Pfizer Inc, 4.000%, 15/12/36	366,792	0.01	USD 285,000	PNC Bank NA, 2.700%, 22/10/29	241,252	0.01
GBP 100,000	Pfizer Inc, 6.500%, 03/06/38	141,032	0.00	USD 250,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	246,210	0.01
USD 50,000	Pfizer Inc, 4.100%, 15/09/38	45,652	0.00	USD 200,000	PNC Financial Services Group Inc, 2.200%, 01/11/24	191,270	0.00
USD 250,000	Pfizer Inc, 3.900%, 15/03/39	221,462	0.01	USD 300,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	263,628	0.01
GBP 400,000	Pfizer Inc, 2.735%, 15/06/43	350,881	0.01	USD 250,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	233,887	0.01
USD 100,000	Pfizer Inc, 4.300%, 15/06/43	92,051	0.00	USD 465,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	376,608	0.01
USD 35,000	Pfizer Inc, 4.200%, 15/09/48	31,391	0.00	USD 100,000	Potomac Electric Power Co, 3.600%, 15/03/24	98,309	0.00
USD 45,000	Pfizer Inc, 2.700%, 28/05/50	30,765	0.00	USD 5,000	Potomac Electric Power Co, 6.500%, 15/11/37	5,498	0.00
USD 200,000	Philip Morris International Inc, 2.875%, 01/05/24	194,246	0.01	EUR 200,000	PPG Industries Inc, 0.875%, 03/11/25	195,845	0.01
EUR 100,000	Philip Morris International Inc, 2.875%, 30/05/24	105,350	0.00	USD 500,000	PPG Industries Inc, 1.200%, 15/03/26	443,755	0.01
EUR 100,000	Philip Morris International Inc, 0.625%, 08/11/24	100,541	0.00	EUR 100,000	Praxair Inc, 1.200%, 12/02/24	105,208	0.00
USD 50,000	Philip Morris International Inc, 3.375%, 11/08/25	48,050	0.00	USD 50,000	Praxair Inc, 2.650%, 05/02/25	47,941	0.00
USD 200,000	Philip Morris International Inc, 0.875%, 01/05/26	175,996	0.00	USD 500,000	Pricoa Global Funding I, 1.150%, 06/12/24	462,980	0.01
USD 100,000	Philip Morris International Inc, 3.125%, 02/03/28	91,038	0.00	USD 200,000	Principal Financial Group Inc, 3.100%, 15/11/26	186,038	0.00
USD 200,000	Philip Morris International Inc, 1.750%, 01/11/30	156,936	0.00	USD 200,000	Principal Financial Group Inc, 2.125%, 15/06/30	163,916	0.00
EUR 300,000	Philip Morris International Inc, 0.800%, 01/08/31	229,239	0.01	USD 100,000	Principal Financial Group Inc, 4.300%, 15/11/46	81,023	0.00
EUR 100,000	Philip Morris International Inc, 2.000%, 09/05/36	70,882	0.00	USD 800,000	Principal Life Global Funding II, 0.875%, 12/01/26	706,304	0.02
USD 45,000	Philip Morris International Inc, 6.375%, 16/05/38	48,105	0.00	USD 300,000	Principal Life Global Funding II, 1.250%, 16/08/26	260,547	0.01
EUR 100,000	Philip Morris International Inc, 1.450%, 01/08/39	60,913	0.00	USD 250,000	Private Export Funding Corp, 2.450%, 15/07/24	240,235	0.01
USD 100,000	Philip Morris International Inc, 3.875%, 21/08/42	76,581	0.00	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	102,049	0.00
USD 100,000	Philip Morris International Inc, 4.875%, 15/11/43	88,406	0.00	USD 500,000	Procter & Gamble Co, 1.000%, 23/04/26	448,635	0.01
USD 300,000	Phillips 66, 3.900%, 15/03/28	284,055	0.01	USD 200,000	Procter & Gamble Co, 2.450%, 03/11/26	185,514	0.00
USD 300,000	Phillips 66, 2.150%, 15/12/30	240,465	0.01	EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	57,196	0.00
USD 45,000	Phillips 66, 4.875%, 15/11/44	41,556	0.00	USD 50,000	Procter & Gamble Co, 2.850%, 11/08/27	46,853	0.00
USD 500,000	Phillips 66, 3.300%, 15/03/52	348,575	0.01				
USD 400,000	Physicians Realty LP, 2.625%, 01/11/31	311,920	0.01				
USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	76,045	0.00				
USD 200,000	Pine Street Trust I, 4.572%, 15/02/29	186,102	0.00				
USD 200,000	Pine Street Trust II, 5.568%, 15/02/49	175,756	0.00				
USD 500,000	Plains All American Pipeline LP / PAA Finance Corp, 3.800%, 15/09/30	435,925	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	95,358	0.00	USD 545,000	Public Service Electric and Gas Co, 1.900%, 15/08/31	436,033	0.01
EUR 100,000	Procter & Gamble Co, 0.350%, 05/05/30	86,794	0.00	USD 1,000,000	Public Service Electric and Gas Co, 4.900%, 15/12/32	1,006,260	0.02
USD 750,000	Procter & Gamble Co, 1.950%, 23/04/31	627,967	0.01	USD 200,000	Public Service Enterprise Group Inc, 2.875%, 15/06/24	193,518	0.01
EUR 100,000	Procter & Gamble Co, 1.875%, 30/10/38	87,638	0.00	USD 1,000,000	Public Service Enterprise Group Inc, 5.850%, 15/11/27	1,031,530	0.02
EUR 100,000	Procter & Gamble Co, 0.900%, 04/11/41	68,780	0.00	USD 200,000	Public Storage, 3.094%, 15/09/27	186,718	0.00
USD 100,000	Progressive Corp, 2.450%, 15/01/27	91,774	0.00	EUR 100,000	Public Storage, 0.500%, 09/09/30	80,224	0.00
USD 150,000	Progressive Corp, 4.350%, 25/04/44	129,100	0.00	EUR 100,000	Public Storage, 0.875%, 24/01/32	78,372	0.00
USD 300,000	Progressive Corp, 2.500%, perpetual	275,601	0.01	USD 125,000	Puget Energy Inc, 4.100%, 15/06/30	112,124	0.00
EUR 100,000	Prologis Euro Finance LLC, 0.250%, 10/09/27	89,177	0.00	USD 30,000	Puget Sound Energy Inc, 4.223%, 15/06/48	24,680	0.00
EUR 100,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	93,428	0.00	USD 100,000	Puget Sound Energy Inc, 3.250%, 15/09/49	68,783	0.00
EUR 500,000	Prologis Euro Finance LLC, 0.500%, 16/02/32	379,706	0.01	EUR 200,000	PVH Corp, 3.625%, 15/07/24	212,549	0.01
EUR 100,000	Prologis Euro Finance LLC, 1.500%, 10/09/49	60,344	0.00	USD 50,000	Qualcomm Inc, 2.900%, 20/05/24	48,796	0.00
USD 130,000	Prologis LP, 2.125%, 15/04/27	81,375	0.00	USD 300,000	Qualcomm Inc, 3.450%, 20/05/25	291,837	0.01
USD 65,000	Prologis LP, 3.875%, 15/09/28	61,562	0.00	USD 150,000	Qualcomm Inc, 3.250%, 20/05/27	142,863	0.00
USD 40,000	Prologis LP, 2.875%, 15/11/29	34,876	0.00	USD 230,000	Qualcomm Inc, 4.300%, 20/05/47	200,210	0.01
USD 30,000	Prologis LP, 2.250%, 15/04/30	25,145	0.00	USD 500,000	QUALCOMM Inc, 6.000%, 20/05/53	535,975	0.01
USD 145,000	Prologis LP, 1.250%, 15/10/30	110,380	0.00	USD 500,000	Quanta Services Inc, 3.050%, 01/10/41	329,010	0.01
USD 70,000	Prologis LP, 1.750%, 01/02/31	55,346	0.00	USD 300,000	Quest Diagnostics Inc, 2.950%, 30/06/30	260,079	0.01
USD 100,000	Prologis LP, 1.625%, 15/03/31	77,566	0.00	USD 150,000	Quest Diagnostics Inc, 4.700%, 30/03/45	127,242	0.00
USD 25,000	Prologis LP, 3.000%, 15/04/50	16,784	0.00	USD 500,000	Ralph Lauren Corp, 2.950%, 15/06/30	431,895	0.01
USD 300,000	Protective Life Global Funding, 0.473%, 12/01/24	285,699	0.01	USD 165,000	Raymond James Financial Inc, 3.750%, 01/04/51	120,503	0.00
USD 500,000	Protective Life Global Funding, 1.303%, 20/09/26	433,290	0.01	USD 420,000	Realty Income Corp, 4.600%, 06/02/24	417,299	0.01
USD 80,000	Providence St Joseph Health Obligated Group, 2.532%, 01/10/29	67,463	0.00	USD 100,000	Realty Income Corp, 3.875%, 15/07/24	97,957	0.00
USD 105,000	Prudential Financial Inc, 1.500%, 10/03/26	94,611	0.00	USD 425,000	Realty Income Corp, 4.875%, 01/06/26	423,338	0.01
USD 100,000	Prudential Financial Inc, 2.100%, 10/03/30	83,109	0.00	USD 100,000	Realty Income Corp, 3.000%, 15/01/27	92,814	0.00
USD 150,000	Prudential Financial Inc, 3.000%, 10/03/40	112,501	0.00	USD 535,000	Realty Income Corp, 2.200%, 15/06/28	459,495	0.01
USD 50,000	Prudential Financial Inc, 4.600%, 15/05/44	45,051	0.00	USD 40,000	Realty Income Corp, 3.250%, 15/01/31	34,745	0.00
USD 200,000	Prudential Financial Inc, 4.500%, 15/09/47	181,478	0.00	USD 530,000	Realty Income Corp, 2.850%, 15/12/32	432,252	0.01
USD 300,000	Prudential Financial Inc, 3.935%, 07/12/49	236,421	0.01	USD 100,000	Realty Income Corp, 1.800%, 15/03/33	72,183	0.00
USD 355,000	Prudential Financial Inc, 3.700%, 01/10/50	303,798	0.01	USD 100,000	Realty Income Corp, 4.650%, 15/03/47	88,461	0.00
USD 200,000	Public Service Electric & Gas Co, 5.500%, 01/03/40	204,424	0.01	USD 140,000	Regency Centers LP, 3.700%, 15/06/30	121,926	0.00
USD 200,000	Public Service Electric & Gas Co, 3.850%, 01/05/49	159,940	0.00	USD 60,000	Regency Centers LP, 4.650%, 15/03/49	48,412	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Regions Financial Corp, 2.250%, 18/05/25	93,580	0.00	USD 50,000	RPM International Inc, 4.250%, 15/01/48	37,632	0.00
USD 150,000	Regions Financial Corp, 1.800%, 12/08/28	127,566	0.00	USD 500,000	Ryder System Inc, 1.750%, 01/09/26	441,645	0.01
USD 50,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	45,936	0.00	USD 1,000,000	S&P Global Inc, 2.450%, 01/03/27	914,550	0.02
USD 70,000	Reinsurance Group of America Inc, 3.150%, 15/06/30	59,707	0.00	USD 55,000	S&P Global Inc, 2.500%, 01/12/29	47,197	0.00
USD 415,000	Reliance Steel & Aluminum Co, 1.300%, 15/08/25	375,600	0.01	USD 25,000	S&P Global Inc, 1.250%, 15/08/30	19,296	0.00
USD 365,000	Reliance Steel & Aluminum Co, 2.150%, 15/08/30	289,182	0.01	USD 500,000	S&P Global Inc, 2.900%, 01/03/32	428,205	0.01
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	100,964	0.00	USD 65,000	S&P Global Inc, 3.250%, 01/12/49	46,920	0.00
USD 100,000	RELX Capital Inc, 4.000%, 18/03/29	92,831	0.00	USD 300,000	S&P Global Inc, 3.700%, 01/03/52	234,660	0.01
USD 25,000	RELX Capital Inc, 3.000%, 22/05/30	21,420	0.00	USD 30,000	S&P Global Inc, 2.300%, 15/08/60	16,554	0.00
USD 30,000	RenaissanceRe Finance Inc, 3.450%, 01/07/27	27,992	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	145,146	0.00
USD 45,000	Republic Services Inc, 2.500%, 15/08/24	43,155	0.00	USD 145,000	Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	145,416	0.00
USD 55,000	Republic Services Inc, 2.900%, 01/07/26	51,407	0.00	USD 100,000	Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	101,226	0.00
USD 180,000	Republic Services Inc, 3.375%, 15/11/27	168,199	0.00	USD 200,000	Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	188,248	0.00
USD 150,000	Republic Services Inc, 2.300%, 01/03/30	125,622	0.00	USD 645,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	600,605	0.01
USD 200,000	Republic Services Inc, 1.450%, 15/02/31	154,024	0.00	USD 100,000	Sabra Health Care LP / Sabra Capital Corp, 3.900%, 15/10/29	83,207	0.00
USD 200,000	Retail Properties of America Inc, 4.750%, 15/09/30	176,762	0.00	USD 355,000	salesforce.com Inc, 0.625%, 15/07/24	333,459	0.01
USD 200,000	Reynolds American Inc, 5.850%, 15/08/45	171,824	0.00	USD 580,000	salesforce.com Inc, 1.950%, 15/07/31	464,969	0.01
USD 300,000	Roche Holdings Inc, 1.882%, 08/03/24	289,770	0.01	USD 500,000	salesforce.com Inc, 2.700%, 15/07/41	359,355	0.01
USD 500,000	Roche Holdings Inc, 0.991%, 05/03/26	445,945	0.01	USD 500,000	Sammons Financial Group Inc, 4.750%, 08/04/32	416,930	0.01
USD 100,000	Roche Holdings Inc, 4.000%, 28/11/44	87,450	0.00	USD 50,000	San Diego Gas & Electric Co, 4.500%, 15/08/40	45,190	0.00
USD 30,000	Rockefeller Foundation, 2.492%, 01/10/50	19,114	0.00	USD 100,000	San Diego Gas & Electric Co, 3.750%, 01/06/47	78,667	0.00
USD 85,000	Rockwell Automation Inc, 3.500%, 01/03/29	79,478	0.00	USD 200,000	Santander Holdings USA Inc, 3.500%, 07/06/24	194,486	0.01
USD 500,000	Rockwell Automation Inc, 2.800%, 15/08/61	301,530	0.01	USD 100,000	Santander Holdings USA Inc, 4.500%, 17/07/25	97,867	0.00
USD 50,000	Roper Technologies Inc, 2.350%, 15/09/24	47,732	0.00	USD 500,000	Santander Holdings USA Inc, 3.244%, 05/10/26	464,320	0.01
USD 125,000	Roper Technologies Inc, 4.200%, 15/09/28	120,737	0.00	USD 325,000	Santander Holdings USA Inc, 4.400%, 13/07/27	310,573	0.01
USD 415,000	Roper Technologies Inc, 2.000%, 30/06/30	332,701	0.01	USD 500,000	Saudi International Bond, 5.850%, 15/11/27	515,580	0.01
USD 150,000	Ross Stores Inc, 0.875%, 15/04/26	131,851	0.00	USD 250,000	Schlumberger Holdings Corp, 3.900%, 17/05/28	233,915	0.01
USD 150,000	Ross Stores Inc, 1.875%, 15/04/31	118,224	0.00	USD 300,000	Sempra Energy, 3.800%, 01/02/38	246,564	0.01
USD 250,000	RPM International Inc, 4.550%, 01/03/29	231,777	0.01	USD 25,000	Sempra Energy, 6.000%, 15/10/39	25,490	0.00
				USD 125,000	ServiceNow Inc, 1.400%, 01/09/30	95,556	0.00
				USD 25,000	Sherwin-Williams Co, 3.125%, 01/06/24	24,286	0.00
				USD 110,000	Sherwin-Williams Co, 3.450%, 01/06/27	103,237	0.00
				USD 150,000	Sherwin-Williams Co, 2.950%, 15/08/29	131,781	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 129,000	Sherwin-Williams Co, 4.500%, 01/06/47	108,658	0.00	USD 100,000	Spirit Realty LP, 3.400%, 15/01/30	83,243	0.00
USD 500,000	Sherwin-Williams Co, 2.900%, 15/03/52	313,990	0.01	USD 225,000	Sprint Spectrum Co LLC, 4.738%, 20/03/25	222,127	0.01
USD 150,000	Simon Property Group LP, 3.300%, 15/01/26	142,837	0.00	USD 145,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	138,279	0.00
USD 100,000	Simon Property Group LP, 3.250%, 30/11/26	93,672	0.00	USD 100,000	Stanley Black & Decker Inc, 2.300%, 15/03/30	82,498	0.00
USD 100,000	Simon Property Group LP, 3.375%, 15/06/27	93,545	0.00	USD 50,000	Stanley Black & Decker Inc, 2.750%, 15/11/50	30,566	0.00
USD 300,000	Simon Property Group LP, 2.450%, 13/09/29	251,436	0.01	USD 300,000	Stanley Black & Decker Inc, 4.000%, 15/03/60	257,865	0.01
USD 500,000	Simon Property Group LP, 2.650%, 15/07/30	417,205	0.01	USD 50,000	Starbucks Corp, 3.800%, 15/08/25	48,938	0.00
USD 100,000	Simon Property Group LP, 4.250%, 30/11/46	80,920	0.00	USD 50,000	Starbucks Corp, 2.450%, 15/06/26	46,401	0.00
USD 87,000	SITE Centers Corp, 3.625%, 01/02/25	82,163	0.00	USD 50,000	Starbucks Corp, 4.000%, 15/11/28	47,721	0.00
USD 100,000	Smithfield Foods Inc, 4.250%, 01/02/27	91,752	0.00	USD 200,000	Starbucks Corp, 3.550%, 15/08/29	184,904	0.00
USD 200,000	Solvay Finance America LLC, 4.450%, 03/12/25	193,496	0.01	USD 200,000	Starbucks Corp, 2.550%, 15/11/30	168,608	0.00
USD 500,000	Southern California Edison Co, 1.100%, 01/04/24	475,385	0.01	USD 35,000	Starbucks Corp, 4.300%, 15/06/45	29,672	0.00
USD 60,000	Southern California Edison Co, 3.700%, 01/08/25	58,174	0.00	USD 130,000	Starbucks Corp, 4.500%, 15/11/48	112,839	0.00
USD 175,000	Southern California Edison Co, 1.200%, 01/02/26	155,192	0.00	USD 300,000	Steel Dynamics Inc, 2.800%, 15/12/24	285,234	0.01
USD 115,000	Southern California Edison Co, 2.850%, 01/08/29	100,263	0.00	USD 300,000	Steel Dynamics Inc, 2.400%, 15/06/25	281,184	0.01
USD 205,000	Southern California Edison Co, 6.000%, 15/01/34	213,782	0.01	USD 50,000	Stifel Financial Corp, 4.250%, 18/07/24	49,046	0.00
USD 50,000	Southern California Edison Co, 4.500%, 01/09/40	42,816	0.00	EUR 200,000	Stryker Corp, 0.250%, 03/12/24	200,613	0.01
USD 200,000	Southern California Edison Co, 3.900%, 15/03/43	154,650	0.00	USD 100,000	Stryker Corp, 3.375%, 01/11/25	96,595	0.00
USD 250,000	Southern California Edison Co, 4.000%, 01/04/47	197,277	0.01	USD 200,000	Stryker Corp, 3.650%, 07/03/28	190,290	0.00
USD 200,000	Southern California Edison Co, 3.650%, 01/02/50	147,604	0.00	EUR 100,000	Stryker Corp, 0.750%, 01/03/29	88,780	0.00
USD 100,000	Southern California Gas Co, 2.600%, 15/06/26	92,742	0.00	EUR 100,000	Stryker Corp, 2.625%, 30/11/30	96,664	0.00
USD 250,000	Southern California Gas Co, 2.550%, 01/02/30	213,395	0.01	USD 55,000	Sutter Health, 2.294%, 15/08/30	44,556	0.00
USD 1,000,000	Southern California Gas Co, 6.350%, 15/11/52	1,106,910	0.02	USD 55,000	Sutter Health, 3.361%, 15/08/50	38,276	0.00
USD 125,000	Southwest Airlines Co, 5.250%, 04/05/25	125,501	0.00	USD 400,000	SVB Financial Group, 1.800%, 28/10/26	351,452	0.01
USD 100,000	Southwest Airlines Co, 3.000%, 15/11/26	92,067	0.00	USD 135,000	SVB Financial Group, 1.800%, 02/02/31	97,764	0.00
USD 500,000	Southwest Airlines Co, 5.125%, 15/06/27	495,090	0.01	USD 35,000	Synchrony Financial, 4.375%, 19/03/24	34,374	0.00
USD 85,000	Southwest Gas Corp, 3.800%, 29/09/46	59,065	0.00	USD 200,000	Synchrony Financial, 3.950%, 01/12/27	178,696	0.00
USD 150,000	Spectra Energy Partners LP, 4.750%, 15/03/24	149,091	0.00	USD 150,000	Sysco Corp, 3.250%, 15/07/27	138,954	0.00
USD 500,000	Spire Missouri Inc, 3.300%, 01/06/51	343,940	0.01	USD 15,000	Sysco Corp, 5.375%, 21/09/35	14,733	0.00
				USD 200,000	Sysco Corp, 4.450%, 15/03/48	165,172	0.00
				USD 100,000	Tanger Properties LP, 3.125%, 01/09/26	91,427	0.00
				USD 100,000	Target Corp, 3.500%, 01/07/24	98,098	0.00
				USD 400,000	Target Corp, 1.950%, 15/01/27	363,552	0.01
				USD 250,000	Target Corp, 3.375%, 15/04/29	232,412	0.01
				USD 310,000	Target Corp, 2.950%, 15/01/52	215,338	0.01
				USD 120,000	TC PipeLines LP, 3.900%, 25/05/27	113,597	0.00
				USD 200,000	Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	220,734	0.01
				USD 100,000	Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	83,185	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 310,000	Texas Health Resources, 2.328%, 15/11/50	176,973	0.00	USD 500,000	Toyota Motor Credit Corp, 0.500%, 18/06/24	469,330	0.01
USD 500,000	Texas Instruments Inc, 1.125%, 15/09/26	442,085	0.01	USD 500,000	Toyota Motor Credit Corp, 0.625%, 13/09/24	465,660	0.01
USD 35,000	Texas Instruments Inc, 2.900%, 03/11/27	32,621	0.00	USD 200,000	Toyota Motor Credit Corp, 2.000%, 07/10/24	190,416	0.00
USD 255,000	Texas Instruments Inc, 3.875%, 15/03/39	226,249	0.01	EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	101,302	0.00
USD 500,000	Texas Instruments Inc, 2.700%, 15/09/51	348,535	0.01	USD 300,000	Toyota Motor Credit Corp, 1.800%, 13/02/25	282,228	0.01
EUR 100,000	Thermo Fisher Scientific Inc, 0.750%, 12/09/24	102,133	0.00	USD 600,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	536,584	0.01
USD 500,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	469,265	0.01	USD 500,000	Toyota Motor Credit Corp, 5.400%, 10/11/25	508,075	0.01
EUR 100,000	Thermo Fisher Scientific Inc, 3.200%, 21/01/26	105,757	0.00	EUR 400,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	382,528	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.750%, 15/04/27	297,430	0.01	USD 300,000	Toyota Motor Credit Corp, 3.050%, 22/03/27	280,221	0.01
USD 500,000	Thermo Fisher Scientific Inc, 4.800%, 21/11/27	503,290	0.01	EUR 100,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	90,420	0.00
EUR 100,000	Thermo Fisher Scientific Inc, 3.650%, 21/11/34	103,254	0.00	USD 500,000	Toyota Motor Credit Corp, 5.450%, 10/11/27	512,315	0.01
USD 600,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	444,642	0.01	USD 600,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	522,972	0.01
EUR 300,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	201,428	0.01	USD 180,000	Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	192,353	0.00
USD 100,000	Time Warner Cable LLC, 6.750%, 15/06/39	95,711	0.00	USD 75,000	Transcontinental Gas Pipe Line Co LLC, 3.250%, 15/05/30	65,276	0.00
USD 100,000	Time Warner Cable LLC, 5.500%, 01/09/41	83,728	0.00	USD 300,000	Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	251,064	0.01
GBP 100,000	Time Warner Cable LLC, 5.250%, 15/07/42	96,621	0.00	USD 150,000	Transcontinental Gas Pipe Line Co LLC, 3.950%, 15/05/50	115,426	0.00
USD 250,000	Time Warner Entertainment Co LP, 8.375%, 15/07/33	279,062	0.01	USD 235,000	Travelers Cos Inc, 6.250%, 15/06/37	256,260	0.01
USD 100,000	TJX Cos Inc, 2.250%, 15/09/26	91,637	0.00	USD 300,000	Travelers Cos Inc, 5.350%, 01/11/40	299,193	0.01
USD 500,000	T-Mobile USA Inc, 2.050%, 15/02/28	430,905	0.01	USD 150,000	Travelers Cos Inc, 4.000%, 30/05/47	121,977	0.00
USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	454,305	0.01	USD 25,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	27,563	0.00
USD 50,000	T-Mobile USA Inc, 2.250%, 15/11/31	39,510	0.00	USD 525,000	Trinity Health Corp, 2.632%, 01/12/40	361,683	0.01
USD 1,000,000	T-Mobile USA Inc, 4.375%, 15/04/40	862,570	0.02	USD 300,000	Truist Bank, 3.200%, 01/04/24	293,124	0.01
USD 520,000	T-Mobile USA Inc, 3.000%, 15/02/41	369,522	0.01	USD 300,000	Truist Bank, 2.150%, 06/12/24	285,435	0.01
USD 500,000	T-Mobile USA Inc, 4.500%, 15/04/50	410,980	0.01	USD 100,000	Truist Financial Corp, 2.850%, 26/10/24	96,503	0.00
USD 550,000	T-Mobile USA Inc, 3.300%, 15/02/51	366,899	0.01	USD 200,000	Truist Financial Corp, 3.700%, 05/06/25	194,600	0.01
USD 500,000	T-Mobile USA Inc, 3.400%, 15/10/52	340,995	0.01	USD 500,000	Truist Financial Corp, 1.125%, 03/08/27	422,290	0.01
USD 520,000	T-Mobile USA Inc, 3.600%, 15/11/60	342,732	0.01	USD 100,000	Truist Financial Corp, 3.875%, 19/03/29	92,058	0.00
USD 500,000	Toyota Motor Credit Corp, 0.450%, 11/01/24	478,565	0.01	USD 500,000	Truist Financial Corp, 1.887%, perpetual	421,060	0.01
USD 500,000	Toyota Motor Credit Corp, 2.500%, 22/03/24	485,405	0.01	USD 80,000	Trustees of Princeton University, 2.516%, 01/07/50	54,104	0.00

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 22.98% <i>(continued)</i>				Corporate Bonds - 22.98% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	Trustees of the University of Pennsylvania, 3.610%, 15/02/19	33,518	0.00	USD 770,000	Union Pacific Corp, 3.799%, 06/04/71	571,425	0.01
USD 1,000,000	TSMC Arizona Corp, 3.875%, 22/04/27	959,820	0.02	USD 100,000	Union Pacific Corp, 2.973%, perpetual	64,311	0.00
USD 500,000	TSMC Arizona Corp, 3.125%, 25/10/41	384,955	0.01	USD 36,410	United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	31,048	0.00
CAD 100,000	TWDC Enterprises 18 Corp, 2.758%, 07/10/24	71,065	0.00	USD 61,857	United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	54,526	0.00
USD 30,000	TWDC Enterprises 18 Corp, 1.850%, 30/07/26	27,170	0.00	USD 26,536	United Airlines 2019-2 Class AA Pass Through Trust, 2.700%, 01/05/32	21,409	0.00
USD 100,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	93,338	0.00	USD 280,586	United Airlines 2020-1 Class A Pass Through Trust, 5.875%, 15/10/27	276,349	0.01
USD 100,000	TWDC Enterprises 18 Corp, 4.125%, 01/06/44	86,947	0.00	USD 45,720	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, 15/01/26	43,051	0.00
USD 98,000	Tyson Foods Inc, 3.950%, 15/08/24	96,518	0.00	USD 50,000	United Parcel Service Inc, 2.800%, 15/11/24	48,229	0.00
USD 400,000	Tyson Foods Inc, 4.000%, 01/03/26	387,544	0.01	USD 50,000	United Parcel Service Inc, 3.050%, 15/11/27	47,116	0.00
USD 440,000	Tyson Foods Inc, 3.550%, 02/06/27	412,729	0.01	EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	86,379	0.00
USD 38,000	Tyson Foods Inc, 5.150%, 15/08/44	35,479	0.00	USD 235,000	United Parcel Service Inc, 6.200%, 15/01/38	260,237	0.01
USD 135,000	Tyson Foods Inc, 4.550%, 02/06/47	115,910	0.00	USD 300,000	United Parcel Service Inc, 5.200%, 01/04/40	301,290	0.01
USD 300,000	UDR Inc, 1.900%, 15/03/33	214,245	0.01	USD 50,000	United Parcel Service Inc, 3.750%, 15/11/47	41,153	0.00
USD 200,000	Unilever Capital Corp, 3.100%, 30/07/25	192,548	0.00	USD 200,000	United Parcel Service Inc, 4.250%, 15/03/49	178,304	0.00
USD 300,000	Unilever Capital Corp, 2.900%, 05/05/27	280,956	0.01	USD 500,000	United Rentals North America Inc, 6.000%, 15/12/29	497,500	0.01
USD 100,000	Unilever Capital Corp, 2.125%, 06/09/29	84,765	0.00	USD 20,000	UnitedHealth Group Inc, 3.500%, 15/02/24	19,689	0.00
USD 15,000	Unilever Capital Corp, 5.900%, 15/11/32	16,227	0.00	USD 75,000	UnitedHealth Group Inc, 3.750%, 15/07/25	73,460	0.00
USD 150,000	Union Pacific Corp, 3.250%, 15/01/25	145,720	0.00	USD 20,000	UnitedHealth Group Inc, 3.700%, 15/12/25	19,553	0.00
USD 50,000	Union Pacific Corp, 3.250%, 15/08/25	48,187	0.00	USD 550,000	UnitedHealth Group Inc, 1.150%, 15/05/26	492,211	0.01
USD 25,000	Union Pacific Corp, 2.750%, 01/03/26	23,681	0.00	USD 100,000	UnitedHealth Group Inc, 2.950%, 15/10/27	92,736	0.00
USD 55,000	Union Pacific Corp, 2.400%, 05/02/30	47,138	0.00	USD 200,000	UnitedHealth Group Inc, 3.850%, 15/06/28	191,942	0.00
USD 630,000	Union Pacific Corp, 2.891%, 06/04/36	501,593	0.01	USD 25,000	UnitedHealth Group Inc, 3.875%, 15/12/28	23,891	0.00
USD 500,000	Union Pacific Corp, 3.200%, 20/05/41	392,975	0.01	USD 400,000	UnitedHealth Group Inc, 2.300%, 15/05/31	333,820	0.01
USD 500,000	Union Pacific Corp, 3.375%, 14/02/42	400,355	0.01	USD 25,000	UnitedHealth Group Inc, 6.875%, 15/02/38	29,417	0.00
USD 100,000	Union Pacific Corp, 3.350%, 15/08/46	73,043	0.00	USD 500,000	UnitedHealth Group Inc, 2.750%, 15/05/40	366,565	0.01
USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	73,236	0.00	USD 100,000	UnitedHealth Group Inc, 3.050%, 15/05/41	75,623	0.00
USD 116,000	Union Pacific Corp, 3.799%, 01/10/51	93,277	0.00				
USD 500,000	Union Pacific Corp, 2.950%, 10/03/52	340,955	0.01				
USD 530,000	Union Pacific Corp, 3.839%, 20/03/60	413,464	0.01				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 50,000	UnitedHealth Group Inc, 4.625%, 15/11/41	46,179	0.00	USD 50,000	Ventas Realty LP, 3.000%, 15/01/30	42,291	0.00
USD 225,000	UnitedHealth Group Inc, 3.950%, 15/10/42	191,419	0.00	USD 595,000	VeriSign Inc, 2.700%, 15/06/31	487,983	0.01
USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	47,213	0.00	USD 20,000	Verisk Analytics Inc, 4.125%, 15/03/29	18,714	0.00
USD 200,000	UnitedHealth Group Inc, 4.250%, 15/04/47	172,976	0.00	USD 100,000	Verisk Analytics Inc, 5.500%, 15/06/45	94,269	0.00
USD 100,000	UnitedHealth Group Inc, 3.750%, 15/10/47	80,068	0.00	EUR 100,000	Verizon Communications Inc, 1.625%, 01/03/24	104,611	0.00
USD 300,000	UnitedHealth Group Inc, 4.250%, 15/06/48	262,707	0.01	USD 1,075,000	Verizon Communications Inc, 0.750%, 22/03/24	942,451	0.02
USD 25,000	UnitedHealth Group Inc, 4.450%, 15/12/48	22,371	0.00	USD 300,000	Verizon Communications Inc, 3.376%, 15/02/25	290,979	0.01
USD 500,000	UnitedHealth Group Inc, 3.700%, 15/08/49	396,395	0.01	AUD 100,000	Verizon Communications Inc, 4.050%, 17/02/25	66,613	0.00
USD 100,000	UnitedHealth Group Inc, 3.250%, 15/05/51	72,436	0.00	EUR 100,000	Verizon Communications Inc, 0.875%, 02/04/25	100,489	0.00
USD 500,000	UnitedHealth Group Inc, 4.750%, 15/05/52	465,255	0.01	USD 250,000	Verizon Communications Inc, 0.850%, 20/11/25	223,270	0.01
USD 250,000	UnitedHealth Group Inc, 3.875%, 15/08/59	197,145	0.01	USD 580,000	Verizon Communications Inc, 1.450%, 20/03/26	521,745	0.01
USD 500,000	University of Miami, 4.063%, 01/04/52	412,650	0.01	USD 35,000	Verizon Communications Inc, 2.625%, 15/08/26	32,366	0.00
USD 50,000	University of Notre Dame du Lac, 3.394%, 15/02/48	38,309	0.00	EUR 100,000	Verizon Communications Inc, 1.375%, 27/10/26	97,804	0.00
USD 50,000	University of Southern California, 3.028%, 01/10/39	39,347	0.00	USD 100,000	Verizon Communications Inc, 4.125%, 16/03/27	97,514	0.00
USD 100,000	University of Southern California, 3.841%, 01/10/47	83,082	0.00	USD 300,000	Verizon Communications Inc, 3.000%, 22/03/27	279,198	0.01
USD 170,000	Unum Group, 4.000%, 15/06/29	153,811	0.00	EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	94,330	0.00
USD 300,000	Unum Group, 5.750%, 15/08/42	270,834	0.01	USD 590,000	Verizon Communications Inc, 2.100%, 22/03/28	512,403	0.01
USD 500,000	US Bancorp, 1.450%, 12/05/25	464,325	0.01	USD 207,000	Verizon Communications Inc, 4.329%, 21/09/28	199,697	0.01
USD 85,000	US Bancorp, 3.100%, 27/04/26	80,436	0.00	GBP 100,000	Verizon Communications Inc, 1.125%, 03/11/28	96,607	0.00
USD 200,000	US Bancorp, 2.375%, 22/07/26	184,934	0.00	USD 85,000	Verizon Communications Inc, 3.875%, 08/02/29	80,028	0.00
USD 150,000	US Bancorp, 3.150%, 27/04/27	141,097	0.00	EUR 100,000	Verizon Communications Inc, 0.375%, 22/03/29	85,866	0.00
USD 100,000	US Bancorp, 3.900%, 26/04/28	96,047	0.00	EUR 100,000	Verizon Communications Inc, 1.875%, 26/10/29	92,991	0.00
USD 550,000	US Bancorp, 1.375%, 22/07/30	428,378	0.01	USD 300,000	Verizon Communications Inc, 4.016%, 03/12/29	281,589	0.01
USD 300,000	US Bancorp, 2.491%, 03/11/36	228,462	0.01	USD 300,000	Verizon Communications Inc, 3.150%, 22/03/30	265,017	0.01
USD 200,000	Valero Energy Corp, 2.150%, 15/09/27	175,642	0.00	EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	87,938	0.00
USD 135,000	Valero Energy Corp, 4.000%, 01/04/29	127,251	0.00	USD 180,000	Verizon Communications Inc, 1.500%, 18/09/30	140,355	0.00
USD 35,000	Valero Energy Corp, 7.500%, 15/04/32	39,492	0.00	USD 500,000	Verizon Communications Inc, 1.680%, 30/10/30	389,945	0.01
USD 35,000	Valero Energy Corp, 6.625%, 15/06/37	37,617	0.00	EUR 100,000	Verizon Communications Inc, 4.250%, 31/10/30	107,633	0.00
USD 110,000	Valero Energy Corp, 4.000%, 01/06/52	82,969	0.00	USD 250,000	Verizon Communications Inc, 1.750%, 20/01/31	194,172	0.01
USD 150,000	Ventas Realty LP, 3.750%, 01/05/24	146,731	0.00				
USD 100,000	Ventas Realty LP, 3.500%, 01/02/25	96,166	0.00				
USD 50,000	Ventas Realty LP, 4.000%, 01/03/28	46,328	0.00				
USD 100,000	Ventas Realty LP, 4.400%, 15/01/29	93,581	0.00				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 665,000	Verizon Communications Inc, 2.550%, 21/03/31	548,558	0.01	USD 500,000	Viatrix Inc, 4.000%, 22/06/50	310,910	0.01
GBP 100,000	Verizon Communications Inc, 2.500%, 08/04/31	98,848	0.00	USD 200,000	VICI Properties LP / VICI Note Co Inc, 4.125%, 15/08/30	174,896	0.00
EUR 100,000	Verizon Communications Inc, 1.300%, 18/05/33	80,609	0.00	USD 100,000	Virginia Electric & Power Co, 2.950%, 15/11/26	93,659	0.00
USD 300,000	Verizon Communications Inc, 4.500%, 10/08/33	282,081	0.01	USD 50,000	Virginia Electric & Power Co, 3.800%, 01/04/28	47,285	0.00
EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	109,641	0.00	USD 250,000	Virginia Electric & Power Co, 2.875%, 15/07/29	220,377	0.01
EUR 100,000	Verizon Communications Inc, 1.125%, 19/09/35	74,143	0.00	USD 15,000	Virginia Electric & Power Co, 6.000%, 15/01/36	15,514	0.00
USD 186,000	Verizon Communications Inc, 4.272%, 15/01/36	166,827	0.00	USD 50,000	Virginia Electric & Power Co, 4.450%, 15/02/44	43,030	0.00
GBP 100,000	Verizon Communications Inc, 3.375%, 27/10/36	97,808	0.00	USD 100,000	Virginia Electric & Power Co, 3.800%, 15/09/47	77,157	0.00
GBP 100,000	Verizon Communications Inc, 1.875%, 03/11/38	76,476	0.00	USD 90,000	Virginia Electric & Power Co, 4.600%, 01/12/48	78,898	0.00
EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	74,255	0.00	USD 200,000	Virginia Electric & Power Co, 3.300%, 01/12/49	143,988	0.00
USD 250,000	Verizon Communications Inc, 2.650%, 20/11/40	169,667	0.00	USD 800,000	Virginia Electric and Power Co, 2.300%, 15/11/31	645,736	0.01
USD 1,080,000	Verizon Communications Inc, 3.400%, 22/03/41	817,571	0.02	USD 125,000	Virginia Electric and Power Co, 2.450%, 15/12/50	74,721	0.00
USD 500,000	Verizon Communications Inc, 2.850%, 03/09/41	347,290	0.01	USD 200,000	Visa Inc, 3.150%, 14/12/25	193,048	0.01
USD 100,000	Verizon Communications Inc, 4.125%, 15/08/46	80,628	0.00	USD 235,000	Visa Inc, 0.750%, 15/08/27	200,791	0.01
USD 400,000	Verizon Communications Inc, 4.000%, 22/03/50	315,168	0.01	USD 500,000	Visa Inc, 1.100%, 15/02/31	386,030	0.01
USD 250,000	Verizon Communications Inc, 2.875%, 20/11/50	157,700	0.00	USD 230,000	Visa Inc, 4.150%, 14/12/35	217,863	0.01
USD 555,000	Verizon Communications Inc, 3.550%, 22/03/51	400,194	0.01	USD 221,000	Visa Inc, 4.300%, 14/12/45	203,198	0.01
CAD 400,000	Verizon Communications Inc, 4.050%, 22/03/51	233,216	0.01	USD 250,000	Visa Inc, 2.000%, 15/08/50	148,390	0.00
USD 664,000	Verizon Communications Inc, 2.987%, 30/10/56	409,051	0.01	USD 300,000	VMware Inc, 1.000%, 15/08/24	279,153	0.01
USD 220,000	Verizon Communications Inc, 3.000%, 20/11/60	132,293	0.00	USD 500,000	VMware Inc, 1.400%, 15/08/26	436,235	0.01
USD 545,000	Verizon Communications Inc, 3.700%, 22/03/61	382,465	0.01	USD 130,000	VMware Inc, 3.900%, 21/08/27	121,511	0.00
USD 300,000	VF Corp, 2.800%, 23/04/27	272,682	0.01	USD 500,000	Volkswagen Group of America Finance LLC, 4.350%, 08/06/27	480,415	0.01
EUR 100,000	VF Corp, 0.625%, 25/02/32	78,911	0.00	USD 250,000	Volkswagen Group of America Finance LLC, 4.750%, 13/11/28	244,122	0.01
USD 222,000	ViacomCBS Inc, 4.750%, 15/05/25	218,612	0.01	USD 100,000	Vornado Realty LP, 3.500%, 15/01/25	94,022	0.00
USD 30,000	ViacomCBS Inc, 7.875%, 30/07/30	31,990	0.00	USD 150,000	Vulcan Materials Co, 3.500%, 01/06/30	132,673	0.00
USD 625,000	ViacomCBS Inc, 4.200%, 19/05/32	512,794	0.01	USD 60,000	W R Berkley Corp, 4.000%, 12/05/50	46,083	0.00
USD 75,000	ViacomCBS Inc, 4.850%, 01/07/42	55,900	0.00	USD 50,000	W R Berkley Corp, 3.550%, 30/03/52	34,593	0.00
USD 250,000	ViacomCBS Inc, 4.950%, 19/05/50	182,797	0.00	USD 100,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	95,156	0.00
USD 800,000	Viatrix Inc, 1.650%, 22/06/25	725,288	0.02	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	98,820	0.00
USD 1,000,000	Viatrix Inc, 2.700%, 22/06/30	786,350	0.02	USD 200,000	Walt Disney Co, 1.750%, 30/08/24	190,506	0.00
USD 600,000	Viatrix Inc, 3.850%, 22/06/40	404,196	0.01	USD 300,000	Walt Disney Co, 3.700%, 15/10/25	291,582	0.01
				USD 70,000	Walt Disney Co, 1.750%, 13/01/26	64,203	0.00
				CAD 300,000	Walt Disney Co, 3.057%, 30/03/27	205,936	0.01
				USD 300,000	Walt Disney Co, 2.000%, 01/09/29	252,534	0.01
				USD 60,000	Walt Disney Co, 2.650%, 13/01/31	51,388	0.00
				USD 100,000	Walt Disney Co, 6.200%, 15/12/34	109,549	0.00
				USD 300,000	Walt Disney Co, 4.625%, 23/03/40	281,781	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Corporate Bonds - 22.98% (continued)				Corporate Bonds - 22.98% (continued)			
United States (continued)				United States (continued)			
USD 500,000	Walt Disney Co, 3.500%, 13/05/40	405,240	0.01	USD 200,000	Williams Cos Inc, 3.900%, 15/01/25	195,030	0.01
USD 100,000	Walt Disney Co, 4.750%, 15/11/46	92,007	0.00	USD 35,000	Williams Cos Inc, 5.750%, 24/06/44	33,450	0.00
USD 200,000	Walt Disney Co, 2.750%, 01/09/49	133,120	0.00	USD 100,000	Williams Cos Inc, 4.900%, 15/01/45	85,477	0.00
USD 60,000	Walt Disney Co, 3.800%, 13/05/60	46,228	0.00	USD 350,000	Willis North America Inc, 3.600%, 15/05/24	340,844	0.01
USD 100,000	Washington Gas Light Co, 3.796%, 15/09/46	75,174	0.00	USD 100,000	WP Carey Inc, 4.600%, 01/04/24	99,177	0.00
USD 500,000	Washington University, 3.524%, 15/04/54	398,995	0.01	USD 100,000	WRKCo Inc, 3.900%, 01/06/28	92,243	0.00
USD 20,000	Waste Management Inc, 0.750%, 15/11/25	17,927	0.00	USD 100,000	WRKCo Inc, 4.200%, 01/06/32	90,351	0.00
USD 30,000	Waste Management Inc, 1.150%, 15/03/28	25,065	0.00	USD 200,000	WRKCo Inc, 3.000%, 15/06/33	160,230	0.00
USD 550,000	Waste Management Inc, 2.000%, 01/06/29	466,312	0.01	USD 300,000	WW Grainger Inc, 1.850%, 15/02/25	281,760	0.01
USD 30,000	Waste Management Inc, 1.500%, 15/03/31	23,500	0.00	USD 350,000	WW Grainger Inc, 4.600%, 15/06/45	319,914	0.01
USD 535,000	Waste Management Inc, 2.950%, 01/06/41	397,077	0.01	USD 15,000	Wyeth LLC, 6.500%, 01/02/34	17,044	0.00
USD 20,000	Waste Management Inc, 2.500%, 15/11/50	12,634	0.00	USD 100,000	Xilinx Inc, 2.950%, 01/06/24	97,254	0.00
USD 80,000	Welltower Inc, 3.625%, 15/03/24	78,307	0.00	USD 175,000	Xylem Inc, 2.250%, 30/01/31	142,011	0.00
USD 50,000	Welltower Inc, 4.000%, 01/06/25	48,754	0.00	EUR 300,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	277,742	0.01
USD 50,000	Welltower Inc, 4.250%, 01/04/26	48,512	0.00	USD 150,000	Zoetis Inc, 3.000%, 12/09/27	138,937	0.00
USD 300,000	Welltower Inc, 2.700%, 15/02/27	270,579	0.01	USD 100,000	Zoetis Inc, 4.700%, 01/02/43	91,236	0.00
USD 100,000	Welltower Inc, 4.125%, 15/03/29	91,922	0.00	USD 145,000	Zoetis Inc, 3.000%, 15/05/50	98,578	0.00
USD 55,000	Welltower Inc, 3.100%, 15/01/30	46,573	0.00	Total United States		512,429,901	10.29
USD 300,000	Welltower Inc, 2.750%, 15/01/32	235,350	0.01	Total Corporate Bonds		1,144,567,710	22.98
GBP 100,000	Welltower Inc, 4.500%, 01/12/34	98,761	0.00	Government Bonds - 62.44%			
USD 150,000	Welltower Inc, 6.500%, 15/03/41	150,651	0.00	Australia			
USD 500,000	Western Digital Corp, 4.750%, 15/02/26	470,430	0.01	AUD 3,500,000	Australia Government Bond, 2.750%, 21/04/24	2,355,652	0.05
USD 50,000	Western Union Co, 2.850%, 10/01/25	47,766	0.00	AUD 10,600,000	Australia Government Bond, 0.250%, 21/11/24	6,644,531	0.14
USD 600,000	Western Union Co, 1.350%, 15/03/26	526,308	0.01	AUD 2,850,000	Australia Government Bond, 3.250%, 21/04/25	1,923,895	0.04
USD 600,000	Western Union Co, 2.750%, 15/03/31	455,376	0.01	AUD 3,400,000	Australia Government Bond, 4.250%, 21/04/26	2,355,836	0.05
USD 100,000	Westinghouse Air Brake Technologies Corp, 3.450%, 15/11/26	93,258	0.00	AUD 5,100,000	Australia Government Bond, 0.500%, 21/09/26	3,089,778	0.06
EUR 100,000	Westlake Chemical Corp, 1.625%, 17/07/29	85,915	0.00	AUD 2,800,000	Australia Government Bond, 4.750%, 21/04/27	1,982,159	0.04
USD 110,000	Westlake Chemical Corp, 3.375%, 15/06/30	94,747	0.00	AUD 3,000,000	Australia Government Bond, 2.750%, 21/11/27	1,949,878	0.04
USD 500,000	Westlake Chemical Corp, 2.875%, 15/08/41	331,075	0.01	AUD 2,500,000	Australia Government Bond, 2.250%, 21/05/28	1,573,868	0.03
USD 50,000	Westlake Chemical Corp, 4.375%, 15/11/47	37,855	0.00	AUD 2,900,000	Australia Government Bond, 2.750%, 21/11/28	1,860,476	0.04
USD 300,000	Weyerhaeuser Co, 4.000%, 15/11/29	275,112	0.01	AUD 2,900,000	Australia Government Bond, 3.250%, 21/04/29	1,903,663	0.04
USD 500,000	Weyerhaeuser Co, 3.375%, 09/03/33	419,105	0.01	AUD 2,400,000	Australia Government Bond, 2.750%, 21/11/29	1,517,000	0.03
USD 60,000	Whirlpool Corp, 4.000%, 01/03/24	59,122	0.00	AUD 2,400,000	Australia Government Bond, 2.500%, 21/05/30	1,480,331	0.03
USD 100,000	Whirlpool Corp, 4.600%, 15/05/50	81,082	0.00	AUD 5,650,000	Australia Government Bond, 1.000%, 21/12/30	3,016,022	0.06
USD 90,000	Williams Cos Inc, 4.550%, 24/06/24	89,069	0.00	AUD 2,200,000	Australia Government Bond, 1.500%, 21/06/31	1,226,217	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Australia (continued)				Australia (continued)			
AUD 2,600,000	Australia Government Bond, 1.250%, 21/05/32	1,382,570	0.03	AUD 200,000	Queensland Treasury Corp, 2.750%, 20/08/27	127,887	0.00
AUD 4,300,000	Australia Government Bond, 1.750%, 21/11/32	2,102,040	0.04	AUD 500,000	Queensland Treasury Corp, 3.250%, 21/07/28	322,742	0.01
AUD 900,000	Australia Government Bond, 4.500%, 21/04/33	633,210	0.01	AUD 200,000	Queensland Treasury Corp, 2.500%, 06/03/29	122,203	0.00
AUD 1,500,000	Australia Government Bond, 3.000%, 21/11/33	920,812	0.02	AUD 400,000	Queensland Treasury Corp, 3.250%, 21/08/29	253,954	0.01
AUD 2,500,000	Australia Government Bond, 3.750%, 21/05/34	1,640,326	0.03	AUD 1,000,000	Queensland Treasury Corp, 1.250%, 10/03/31	525,641	0.01
AUD 1,450,000	Australia Government Bond, 2.750%, 21/06/35	845,565	0.02	AUD 800,000	Queensland Treasury Corp, 1.750%, 21/08/31	433,029	0.01
AUD 850,000	Australia Government Bond, 3.750%, 21/04/37	543,364	0.01	AUD 1,200,000	Queensland Treasury Corp, 1.500%, 02/03/32	622,468	0.01
AUD 500,000	Australia Government Bond, 3.250%, 21/06/39	295,653	0.01	AUD 1,000,000	Queensland Treasury Corp, 1.500%, 20/08/32	510,206	0.01
AUD 750,000	Australia Government Bond, 2.750%, 21/05/41	404,820	0.01	AUD 800,000	Queensland Treasury Corp, 6.500%, 14/03/33	620,122	0.01
AUD 960,000	Australia Government Bond, 3.000%, 21/03/47	516,249	0.01	AUD 500,000	Queensland Treasury Corp, 2.000%, 22/08/33	260,538	0.01
AUD 300,000	New South Wales Treasury Corp, 1.000%, 08/02/24	197,460	0.00	AUD 400,000	Queensland Treasury Corp, 2.250%, 16/04/40	178,660	0.00
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/03/25	576,895	0.01	AUD 250,000	South Australian Government Financing Authority, 3.000%, 24/05/28	159,092	0.00
AUD 400,000	New South Wales Treasury Corp, 4.000%, 20/05/26	271,255	0.01	AUD 1,200,000	South Australian Government Financing Authority, 1.750%, 24/05/32	628,726	0.01
AUD 600,000	New South Wales Treasury Corp, 3.000%, 20/05/27	389,032	0.01	AUD 500,000	South Australian Government Financing Authority, 1.750%, 24/05/34	245,222	0.01
AUD 250,000	New South Wales Treasury Corp, 3.000%, 15/11/28	158,324	0.00	AUD 500,000	South Australian Government Financing Authority, 2.000%, 23/05/36	235,267	0.00
AUD 400,000	New South Wales Treasury Corp, 3.000%, 20/04/29	251,198	0.01	AUD 300,000	Tasmanian Public Finance Corp, 3.250%, 24/01/28	193,431	0.00
AUD 900,000	New South Wales Treasury Corp, 1.250%, 20/11/30	477,721	0.01	AUD 400,000	Treasury Corp of Victoria, 0.500%, 20/11/25	245,865	0.01
AUD 300,000	New South Wales Treasury Corp, 2.000%, 20/03/31	167,431	0.00	AUD 300,000	Treasury Corp of Victoria, 5.500%, 17/11/26	213,815	0.00
AUD 200,000	New South Wales Treasury Corp, 1.500%, 20/02/32	103,319	0.00	AUD 1,000,000	Treasury Corp of Victoria, 1.250%, 19/11/27	591,028	0.01
AUD 1,000,000	New South Wales Treasury Corp, 2.500%, 22/11/32	557,758	0.01	AUD 300,000	Treasury Corp of Victoria, 3.000%, 20/10/28	189,924	0.00
AUD 500,000	New South Wales Treasury Corp, 2.000%, 08/03/33	262,664	0.01	AUD 800,000	Treasury Corp of Victoria, 2.500%, 22/10/29	480,130	0.01
AUD 1,300,000	New South Wales Treasury Corp, 1.750%, 20/03/34	642,612	0.01	AUD 900,000	Treasury Corp of Victoria, 1.500%, 20/11/30	486,248	0.01
AUD 1,000,000	New South Wales Treasury Corp, 4.750%, 20/02/35	663,163	0.01	AUD 800,000	Treasury Corp of Victoria, 1.500%, 10/09/31	418,332	0.01
AUD 800,000	New South Wales Treasury Corp, 2.250%, 07/05/41	347,918	0.01	AUD 300,000	Treasury Corp of Victoria, 4.250%, 20/12/32	193,918	0.00
AUD 400,000	Northern Territory Treasury Corp, 2.750%, 21/10/24	264,910	0.01	AUD 400,000	Treasury Corp of Victoria, 2.250%, 15/09/33	211,124	0.00
AUD 500,000	Northern Territory Treasury Corp, 2.500%, 21/05/32	278,045	0.01	AUD 900,000	Treasury Corp of Victoria, 2.000%, 17/09/35	433,307	0.01
AUD 800,000	Queensland Treasury Corp, 3.000%, 22/03/24	537,399	0.01	AUD 1,500,000	Treasury Corp of Victoria, 4.750%, 15/09/36	976,882	0.02
AUD 300,000	Queensland Treasury Corp, 4.750%, 21/07/25	207,331	0.00				
AUD 200,000	Queensland Treasury Corp, 3.250%, 21/07/26	132,251	0.00				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Australia <i>(continued)</i>				Austria <i>(continued)</i>			
AUD 200,000	Treasury Corp of Victoria, 5.000%, 20/11/40	129,588	0.00	EUR 950,000	Republic of Austria Government Bond, 0.750%, 20/02/28	911,231	0.02
AUD 700,000	Treasury Corp of Victoria, 2.250%, 20/11/41	298,708	0.01	EUR 1,050,000	Republic of Austria Government Bond, 0.500%, 20/02/29	965,116	0.02
AUD 500,000	Treasury Corp of Victoria, 2.250%, perpetual	263,905	0.01	EUR 370,000	Republic of Austria Government Bond, 2.400%, 23/05/34	366,735	0.01
AUD 400,000	Western Australian Treasury Corp, 5.000%, 23/07/25	278,077	0.01	EUR 1,100,000	Republic of Austria Government Bond, 0.250%, 20/10/36	796,154	0.02
AUD 300,000	Western Australian Treasury Corp, 3.000%, 21/10/26	196,164	0.00	EUR 891,000	Republic of Austria Government Bond, 4.150%, 15/03/37	1,049,121	0.02
AUD 200,000	Western Australian Treasury Corp, 3.250%, 20/07/28	129,101	0.00	EUR 510,000	Republic of Austria Government Bond, 3.150%, 20/06/44	536,378	0.01
AUD 550,000	Western Australian Treasury Corp, 2.750%, 24/07/29	338,944	0.01	EUR 800,000	Republic of Austria Government Bond, 1.500%, 20/02/47	623,069	0.01
AUD 1,100,000	Western Australian Treasury Corp, 1.500%, 22/10/30	599,689	0.01	EUR 650,000	Republic of Austria Government Bond, 0.750%, 20/03/51	393,543	0.01
AUD 400,000	Western Australian Treasury Corp, 1.750%, 22/10/31	215,345	0.00	EUR 245,000	Republic of Austria Government Bond, 3.800%, 26/01/62	296,067	0.01
Total Australia		60,979,883	1.22	EUR 300,000	Republic of Austria Government Bond, 0.700%, 20/04/71	138,821	0.00
Austria				EUR 280,000	Republic of Austria Government Bond, 1.500%, 02/11/86	174,762	0.00
EUR 200,000	Austria Government Bond, 1.850%, 23/05/49	164,107	0.00	EUR 445,000	Republic of Austria Government Bond, 2.100%, 31/12/99	338,727	0.01
EUR 1,100,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	988,545	0.02	EUR 450,000	Republic of Austria Government Bond, 0.850%, 30/06/20	188,095	0.00
EUR 1,700,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	1,493,116	0.03	Total Austria		20,314,517	0.41
EUR 100,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.250%, 18/10/24	101,316	0.00	Belgium			
EUR 75,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 3.375%, 22/09/25	80,431	0.00	EUR 300,000	Flemish Community, 1.500%, 12/07/38	239,859	0.00
EUR 400,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, zero coupon, 16/07/27	371,510	0.01	EUR 1,200,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,277,600	0.03
EUR 200,000	Autobahnen- und Schnellstrassen-Finanzierungs AG, 0.100%, 09/07/29	176,105	0.00	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,641,686	0.03
EUR 700,000	Republic of Austria Government Bond, zero coupon, 15/07/24	716,235	0.01	EUR 1,700,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	1,732,788	0.03
EUR 500,000	Republic of Austria Government Bond, 1.650%, 21/10/24	523,059	0.01	EUR 940,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,058,171	0.02
EUR 4,050,000	Republic of Austria Government Bond, zero coupon, 20/04/25	3,445,201	0.08	EUR 1,600,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	1,611,205	0.03
EUR 700,000	Republic of Austria Government Bond, 1.200%, 20/10/25	717,789	0.01	EUR 1,900,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,854,866	0.04
EUR 550,000	Republic of Austria Government Bond, 4.850%, 15/03/26	624,367	0.01	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	1,489,453	0.03
EUR 700,000	Republic of Austria Government Bond, 2.000%, 15/07/26	727,636	0.02	EUR 970,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	1,169,574	0.02
EUR 1,400,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,389,290	0.03	EUR 1,300,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,248,182	0.03
EUR 1,075,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,038,794	0.02	EUR 1,600,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	1,507,076	0.03
EUR 800,000	Republic of Austria Government Bond, 6.250%, 15/07/27	979,197	0.02	EUR 1,050,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	905,701	0.02
				EUR 800,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	723,348	0.01
				EUR 1,300,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/31	1,057,093	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Belgium (continued)				Canada			
EUR 1,100,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,249,038	0.03	USD 400,000	Canada Government International Bond, 1.625%, 22/01/25	378,436	0.01
EUR 1,500,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	1,232,753	0.02	USD 1,000,000	Canada Government International Bond, 2.875%, 28/04/25	966,870	0.02
EUR 1,100,000	Kingdom of Belgium Government Bond, 1.250%, 22/04/33	978,672	0.02	USD 500,000	Canada Government International Bond, 0.750%, 19/05/26	444,910	0.01
EUR 735,000	Kingdom of Belgium Government Bond, 3.000%, 22/06/34	761,264	0.02	CAD 500,000	Canada Housing Trust No 1, 2.900%, 15/06/24	361,869	0.01
EUR 1,144,330	Kingdom of Belgium Government Bond, 5.000%, 28/03/35	1,420,257	0.03	CAD 1,100,000	Canada Housing Trust No 1, 1.800%, 15/12/24	776,621	0.02
EUR 1,150,000	Kingdom of Belgium Government Bond, 1.450%, 22/06/37	957,200	0.02	CAD 2,000,000	Canada Housing Trust No 1, 0.950%, 15/06/25	1,371,755	0.03
EUR 550,000	Kingdom of Belgium Government Bond, 1.900%, 22/06/38	481,517	0.01	CAD 500,000	Canada Housing Trust No 1, 1.950%, 15/12/25	349,028	0.01
EUR 200,000	Kingdom of Belgium Government Bond, 2.750%, 22/04/39	194,577	0.00	CAD 400,000	Canada Housing Trust No 1, 2.250%, 15/12/25	281,666	0.01
EUR 1,400,000	Kingdom of Belgium Government Bond, 0.400%, 22/06/40	902,332	0.02	CAD 1,000,000	Canada Housing Trust No 1, 1.250%, 15/06/26	677,346	0.01
EUR 935,000	Kingdom of Belgium Government Bond, 4.250%, 28/03/41	1,100,670	0.02	CAD 400,000	Canada Housing Trust No 1, 1.900%, 15/09/26	276,043	0.01
EUR 930,000	Kingdom of Belgium Government Bond, 3.750%, 22/06/45	1,041,673	0.02	CAD 700,000	Canada Housing Trust No 1, 1.100%, 15/12/26	466,517	0.01
EUR 900,000	Kingdom of Belgium Government Bond, 1.600%, 22/06/47	675,604	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.550%, 15/12/26	678,918	0.01
EUR 1,200,000	Kingdom of Belgium Government Bond, 1.700%, 22/06/50	892,110	0.02	CAD 500,000	Canada Housing Trust No 1, 2.350%, 15/06/27	349,596	0.01
EUR 500,000	Kingdom of Belgium Government Bond, 1.400%, 22/06/53	333,948	0.01	CAD 100,000	Canada Housing Trust No 1, 2.350%, 15/03/28	69,169	0.00
EUR 400,000	Kingdom of Belgium Government Bond, 2.250%, 22/06/57	338,169	0.01	CAD 800,000	Canada Housing Trust No 1, 2.650%, 15/03/28	561,650	0.01
EUR 770,000	Kingdom of Belgium Government Bond, 2.150%, 22/06/66	629,436	0.01	CAD 500,000	Canada Housing Trust No 1, 2.650%, 15/12/28	348,865	0.01
EUR 500,000	Kingdom of Belgium Government Bond, 0.650%, 22/06/71	225,750	0.00	CAD 700,000	Canada Housing Trust No 1, 2.100%, 15/09/29	468,521	0.01
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.375%, 15/04/30	433,389	0.01	CAD 200,000	Canada Housing Trust No 1, 1.750%, 15/06/30	128,884	0.00
EUR 500,000	Ministeries Van de Vlaamse Gemeenschap, 0.300%, 20/10/31	408,538	0.01	CAD 1,000,000	Canada Housing Trust No 1, 1.100%, 15/03/31	602,022	0.01
EUR 100,000	Ministeries Van de Vlaamse Gemeenschap, 0.875%, 21/03/46	60,846	0.00	CAD 1,100,000	Canada Housing Trust No 1, 1.400%, 15/03/31	679,306	0.01
EUR 300,000	Region Wallonne Belgium, 0.500%, 08/04/30	260,699	0.01	CAD 800,000	Canada Housing Trust No 1, 1.900%, 15/03/31	514,735	0.01
EUR 500,000	Region Wallonne Belgium, 0.500%, 22/06/37	341,824	0.01	CAD 300,000	Canada Housing Trust No 1, 1.600%, 15/12/31	185,792	0.00
Total Belgium		32,436,868	0.65	CAD 500,000	Canada Housing Trust No 1, 2.150%, 15/12/31	324,927	0.01
Bulgaria				CAD 300,000	Canada Housing Trust No 1, 2.450%, 15/12/31	199,973	0.00
EUR 100,000	Bulgaria Government International Bond, 2.950%, 03/09/24	106,340	0.00	CAD 700,000	Canada Housing Trust No 1, 3.550%, 15/09/32	508,084	0.01
EUR 100,000	Bulgaria Government International Bond, 3.000%, 21/03/28	101,598	0.00	CAD 200,000	Canada Post Corp, 4.360%, 16/07/40	149,263	0.00
EUR 300,000	Bulgaria Government International Bond, 0.375%, 23/09/30	239,580	0.01	CAD 2,700,000	Canadian Government Bond, 0.750%, 01/02/24	1,895,791	0.03
Total Bulgaria		447,518	0.01	CAD 1,100,000	Canadian Government Bond, 2.250%, 01/03/24	793,174	0.02
				CAD 3,100,000	Canadian Government Bond, 0.250%, 01/04/24	2,178,614	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 1,600,000	Canadian Government Bond, 2.500%, 01/06/24	1,154,085	0.02	CAD 1,500,000	Canadian Government Bond, 2.250%, 01/12/29	1,040,740	0.02
CAD 2,500,000	Canadian Government Bond, 2.750%, 01/08/24	1,800,900	0.03	CAD 6,000,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	3,889,543	0.08
CAD 1,000,000	Canadian Government Bond, 1.500%, 01/09/24	708,034	0.01	CAD 2,600,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	1,723,816	0.04
CAD 1,500,000	Canadian Government Bond, 3.750%, 01/02/25	1,101,439	0.02	USD 300,000	CDP Financial Inc, 0.875%, 10/06/25	274,773	0.01
CAD 1,700,000	Canadian Government Bond, 1.250%, 01/03/25	1,186,142	0.02	CAD 200,000	City of Montreal Canada, 3.000%, 01/09/25	143,270	0.00
CAD 8,300,000	Canadian Government Bond, 1.500%, 01/04/25	5,411,380	0.11	CAD 500,000	City of Montreal Canada, 2.000%, 01/09/31	310,211	0.01
CAD 450,000	Canadian Government Bond, 2.250%, 01/06/25	320,535	0.01	CAD 300,000	City of Montreal Canada, 3.500%, 01/12/38	194,084	0.00
CAD 200,000	Canadian Government Bond, 9.000%, 01/06/25	165,116	0.00	CAD 400,000	City of Ottawa Ontario, 2.500%, 11/05/51	199,996	0.00
CAD 1,800,000	Canadian Government Bond, 3.000%, 01/10/25	1,300,578	0.03	CAD 200,000	City of Toronto Canada, 3.400%, 21/05/24	145,632	0.00
CAD 1,300,000	Canadian Government Bond, 1.500%, 01/06/26	896,812	0.02	CAD 800,000	City of Toronto Canada, 2.200%, 21/12/31	508,299	0.01
CAD 1,500,000	Canadian Government Bond, 1.000%, 01/09/26	1,010,351	0.02	CAD 300,000	City of Toronto Canada, 2.800%, 22/11/49	160,392	0.00
CAD 1,300,000	Canadian Government Bond, 1.250%, 01/03/27	877,739	0.02	USD 500,000	CPPIB Capital Inc, 0.875%, 09/09/26	438,135	0.01
CAD 850,000	Canadian Government Bond, 1.000%, 01/06/27	568,229	0.01	GBP 250,000	CPPIB Capital Inc, 1.250%, 07/12/27	257,803	0.01
CAD 257,000	Canadian Government Bond, 8.000%, 01/06/27	225,652	0.01	CAD 500,000	CPPIB Capital Inc, 1.950%, 30/09/29	325,540	0.01
CAD 1,000,000	Canadian Government Bond, 3.500%, 01/03/28	742,537	0.02	USD 500,000	CPPIB Capital Inc, 1.250%, 28/01/31	393,135	0.01
CAD 1,000,000	Canadian Government Bond, 2.000%, 01/06/28	692,291	0.01	EUR 250,000	CPPIB Capital Inc, 1.500%, 04/03/33	219,472	0.00
CAD 1,000,000	Canadian Government Bond, 2.250%, 01/06/29	695,790	0.01	EUR 500,000	CPPIB Capital Inc, 0.750%, 02/02/37	365,389	0.01
CAD 705,000	Canadian Government Bond, 5.750%, 01/06/29	594,308	0.01	EUR 500,000	CPPIB Capital Inc, 0.250%, 18/01/41	300,799	0.01
CAD 1,500,000	Canadian Government Bond, 1.250%, 01/06/30	960,113	0.02	USD 1,000,000	Export Development Canada, 3.000%, 25/05/27	952,680	0.02
CAD 2,000,000	Canadian Government Bond, 2.000%, 01/06/32	1,322,927	0.03	CAD 1,000,000	Hydro-Quebec, 2.000%, 01/09/28	669,051	0.01
CAD 2,500,000	Canadian Government Bond, 2.500%, 01/12/32	1,722,370	0.04	CAD 200,000	Hydro-Quebec, 6.000%, 15/08/31	168,662	0.00
CAD 774,000	Canadian Government Bond, 5.750%, 01/06/33	691,810	0.01	CAD 300,000	Hydro-Quebec, 5.000%, 15/02/45	242,362	0.01
CAD 661,000	Canadian Government Bond, 5.000%, 01/06/37	579,931	0.01	CAD 400,000	Hydro-Quebec, 5.000%, 15/02/50	330,817	0.01
CAD 3,900,000	Canadian Government Bond, 4.000%, 01/06/41	3,137,270	0.06	CAD 600,000	Hydro-Quebec, 4.000%, 15/02/55	425,684	0.01
CAD 4,175,000	Canadian Government Bond, 3.500%, 01/12/45	3,175,675	0.06	CAD 1,200,000	Hydro-Quebec, 2.100%, 15/02/60	536,991	0.01
CAD 1,705,000	Canadian Government Bond, 2.750%, 01/12/48	1,143,034	0.02	CAD 500,000	Hydro-Quebec, 4.000%, 15/02/63	353,770	0.01
CAD 3,100,000	Canadian Government Bond, 2.000%, 01/12/51	1,748,304	0.04	CAD 300,000	Labrador-Island Link Funding Trust, 3.760%, 01/06/33	216,597	0.00
CAD 1,800,000	Canadian Government Bond, 1.750%, 01/12/53	940,591	0.02	CAD 100,000	Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	70,456	0.00
CAD 1,330,000	Canadian Government Bond, 2.750%, 01/12/64	868,988	0.02	CAD 400,000	Municipal Finance Authority of British Columbia, 1.350%, 30/06/26	270,413	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Canada (continued)				Canada (continued)			
CAD 300,000	Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	211,604	0.00	CAD 700,000	Province of Alberta Canada, 3.100%, 01/06/50	420,227	0.01
USD 300,000	OMERS Finance Trust, 2.500%, 02/05/24	290,796	0.01	CAD 400,000	Province of Alberta Canada, 2.950%, 01/06/52	232,144	0.01
USD 500,000	OMERS Finance Trust, 1.100%, 26/03/26	447,480	0.01	USD 300,000	Province of British Columbia Canada, 1.750%, 27/09/24	285,411	0.01
EUR 500,000	ONTARIO (PROVINCE OF), 0.250%, perpetual	408,442	0.01	CAD 200,000	Province of British Columbia Canada, 2.850%, 18/06/25	143,527	0.00
CAD 200,000	Ontario Electricity Financial Corp, 8.250%, 22/06/26	167,676	0.00	USD 500,000	Province of British Columbia Canada, 0.900%, 20/07/26	443,380	0.01
USD 250,000	Ontario Teachers' Finance Trust, 1.625%, 12/09/24	237,273	0.01	CAD 400,000	Province of British Columbia Canada, 2.550%, 18/06/27	280,450	0.01
USD 500,000	Ontario Teachers' Finance Trust, 1.375%, 15/04/25	465,165	0.01	CAD 700,000	Province of British Columbia Canada, 2.950%, 18/12/28	492,136	0.01
USD 1,000,000	Ontario Teachers' Finance Trust, 0.875%, 21/09/26	872,310	0.02	CAD 500,000	Province of British Columbia Canada, 2.200%, 18/06/30	328,193	0.01
EUR 500,000	Ontario Teachers' Finance Trust, 0.100%, 19/05/28	444,387	0.01	USD 500,000	Province of British Columbia Canada, 1.300%, 29/01/31	399,830	0.01
USD 300,000	Ontario Teachers' Finance Trust, 1.250%, 27/09/30	235,293	0.01	CAD 700,000	Province of British Columbia Canada, 1.550%, 18/06/31	427,212	0.01
USD 500,000	Ontario Teachers' Finance Trust, 2.000%, 16/04/31	412,980	0.01	CAD 400,000	Province of British Columbia Canada, 5.000%, 18/06/31	316,623	0.01
EUR 300,000	Ontario Teachers' Finance Trust, 0.900%, 20/05/41	204,348	0.00	CAD 250,000	Province of British Columbia Canada, 3.200%, 18/06/44	156,354	0.00
USD 1,000,000	Ontario Teachers' Finance Trust, 3.000%, perpetual	939,850	0.02	CAD 500,000	Province of British Columbia Canada, 2.800%, 18/06/48	285,701	0.01
USD 300,000	Province of Alberta Canada, 2.950%, 23/01/24	294,186	0.01	CAD 600,000	Province of British Columbia Canada, 2.950%, 18/06/50	351,338	0.01
CAD 200,000	Province of Alberta Canada, 3.100%, 01/06/24	145,112	0.00	CAD 600,000	Province of British Columbia Canada, 2.750%, 18/06/52	334,896	0.01
EUR 200,000	Province of Alberta Canada, 0.625%, 16/01/26	197,441	0.00	USD 300,000	Province of Manitoba Canada, 2.600%, 16/04/24	291,669	0.01
CAD 200,000	Province of Alberta Canada, 2.200%, 01/06/26	139,629	0.00	USD 200,000	Province of Manitoba Canada, 3.050%, 14/05/24	195,404	0.00
USD 200,000	Province of Alberta Canada, 2.050%, 17/08/26	183,902	0.00	CAD 200,000	Province of Manitoba Canada, 4.400%, 05/09/25	148,817	0.00
CAD 200,000	Province of Alberta Canada, 2.550%, 01/06/27	140,218	0.00	CAD 400,000	Province of Manitoba Canada, 2.600%, 02/06/27	280,636	0.01
USD 500,000	Province of Alberta Canada, 3.300%, 15/03/28	474,490	0.01	CAD 500,000	Province of Manitoba Canada, 3.000%, 02/06/28	353,810	0.01
CAD 500,000	Province of Alberta Canada, 2.900%, 01/12/28	350,493	0.01	USD 1,500,000	Province of Manitoba Canada, 1.500%, 25/10/28	1,275,765	0.03
CAD 200,000	Province of Alberta Canada, 2.900%, 20/09/29	138,944	0.00	CAD 600,000	Province of Manitoba Canada, 2.050%, 02/06/31	380,135	0.01
CAD 500,000	Province of Alberta Canada, 2.050%, 01/06/30	324,359	0.01	CAD 200,000	Province of Manitoba Canada, 4.600%, 05/03/38	151,130	0.00
USD 200,000	Province of Alberta Canada, 1.300%, 22/07/30	160,482	0.00	CAD 200,000	Province of Manitoba Canada, 3.350%, 05/03/43	126,411	0.00
CAD 900,000	Province of Alberta Canada, 1.650%, 01/06/31	553,464	0.01	CAD 200,000	Province of Manitoba Canada, 4.050%, 05/09/45	139,717	0.00
CAD 400,000	Province of Alberta Canada, 3.450%, 01/12/43	260,083	0.01	CAD 400,000	Province of Manitoba Canada, 3.400%, 05/09/48	250,604	0.01
CAD 200,000	Province of Alberta Canada, 3.300%, 01/12/46	125,575	0.00	CAD 200,000	Province of Manitoba Canada, 3.200%, 05/03/50	120,438	0.00
CAD 550,000	Province of Alberta Canada, 3.050%, 01/12/48	327,950	0.01	CAD 200,000	Province of Manitoba Canada, 2.050%, 05/09/52	91,453	0.00
				CAD 400,000	Province of New Brunswick Canada, 1.800%, 14/08/25	278,850	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
CAD 400,000	Province of New Brunswick Canada, 3.100%, 14/08/28	283,671	0.01	CAD 200,000	Province of Ontario Canada, 2.400%, 02/06/26	140,556	0.00
CAD 100,000	Province of New Brunswick Canada, 5.650%, 27/12/28	80,548	0.00	CAD 1,300,000	Province of Ontario Canada, 1.350%, 08/09/26	877,489	0.02
CAD 200,000	Province of New Brunswick Canada, 3.100%, 14/08/48	118,307	0.00	GBP 400,000	Province of Ontario Canada, 0.250%, 15/12/26	406,037	0.01
CAD 200,000	Province of New Brunswick Canada, 3.050%, 14/08/50	117,111	0.00	AUD 300,000	Province of Ontario Canada, 3.500%, 27/01/27	193,381	0.00
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	142,990	0.00	CAD 500,000	Province of Ontario Canada, 1.850%, 01/02/27	341,647	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 1.250%, 02/06/27	65,944	0.00	EUR 400,000	Province of Ontario Canada, 0.375%, 08/04/27	377,324	0.01
CAD 300,000	Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	209,530	0.00	USD 1,500,000	Province of Ontario Canada, 3.100%, 19/05/27	1,424,445	0.03
CAD 100,000	Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	81,571	0.00	CAD 300,000	Province of Ontario Canada, 2.600%, 02/06/27	210,736	0.00
CAD 200,000	Province of Newfoundland and Labrador Canada, 3.300%, 17/10/46	119,055	0.00	CAD 700,000	Province of Ontario Canada, 1.050%, 08/09/27	456,505	0.01
CAD 100,000	Province of Newfoundland and Labrador Canada, 3.700%, 17/10/48	63,486	0.00	CAD 500,000	Province of Ontario Canada, 2.900%, 02/06/28	352,349	0.01
CAD 200,000	Province of Newfoundland and Labrador Canada, 2.650%, 17/10/50	102,712	0.00	CAD 800,000	Province of Ontario Canada, 2.700%, 02/06/29	550,969	0.01
CAD 600,000	Province of Nova Scotia Canada, 1.100%, 01/06/28	383,762	0.01	USD 500,000	Province of Ontario Canada, 2.000%, 02/10/29	431,425	0.01
CAD 200,000	Province of Nova Scotia Canada, 4.400%, 01/06/42	147,617	0.00	CAD 900,000	Province of Ontario Canada, 1.550%, 01/11/29	571,179	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.450%, 01/06/45	127,729	0.00	CAD 600,000	Province of Ontario Canada, 2.050%, 02/06/30	389,204	0.01
CAD 200,000	Province of Nova Scotia Canada, 3.150%, 01/12/51	119,266	0.00	USD 500,000	Province of Ontario Canada, 1.125%, 07/10/30	393,865	0.01
USD 300,000	Province of Ontario Canada, 3.050%, 29/01/24	294,387	0.01	CAD 600,000	Province of Ontario Canada, 1.350%, 02/12/30	364,495	0.01
USD 200,000	Province of Ontario Canada, 3.200%, 16/05/24	195,678	0.00	USD 500,000	Province of Ontario Canada, 1.600%, 25/02/31	406,725	0.01
EUR 100,000	Province of Ontario Canada, 1.875%, 21/05/24	104,603	0.00	CAD 1,000,000	Province of Ontario Canada, 2.150%, 02/06/31	640,924	0.01
CAD 800,000	Province of Ontario Canada, 3.500%, 02/06/24	583,461	0.01	CAD 700,000	Province of Ontario Canada, 6.200%, 02/06/31	597,414	0.01
CAD 800,000	Province of Ontario Canada, 2.300%, 08/09/24	571,752	0.01	USD 1,500,000	Province of Ontario Canada, 1.800%, 14/10/31	1,220,940	0.02
CAD 300,000	Province of Ontario Canada, 2.650%, 05/02/25	214,901	0.00	CAD 1,100,000	Province of Ontario Canada, 2.250%, 02/12/31	704,968	0.01
EUR 100,000	Province of Ontario Canada, 0.625%, 17/04/25	100,414	0.00	CAD 2,000,000	Province of Ontario Canada, 3.750%, 02/06/32	1,402,532	0.02
CAD 700,000	Province of Ontario Canada, 2.600%, 02/06/25	499,353	0.01	CAD 400,000	Province of Ontario Canada, 5.850%, 08/03/33	337,170	0.01
CAD 1,200,000	Province of Ontario Canada, 1.750%, 08/09/25	834,770	0.02	CAD 300,000	Province of Ontario Canada, 5.600%, 02/06/35	251,431	0.01
USD 700,000	Province of Ontario Canada, 1.050%, 14/04/26	626,983	0.01	CAD 900,000	Province of Ontario Canada, 4.700%, 02/06/37	694,626	0.01
				CAD 300,000	Province of Ontario Canada, 4.600%, 02/06/39	228,865	0.01
				CAD 1,200,000	Province of Ontario Canada, 4.650%, 02/06/41	922,838	0.02
				CAD 600,000	Province of Ontario Canada, 3.500%, 02/06/43	393,597	0.01
				CAD 800,000	Province of Ontario Canada, 3.450%, 02/06/45	517,250	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Canada (continued)				Canada (continued)			
CAD 1,700,000	Province of Ontario Canada, 2.900%, 02/12/46	992,799	0.02	CAD 100,000	Province of Quebec Canada, 6.250%, 01/06/32	86,385	0.00
CAD 200,000	Province of Ontario Canada, 2.800%, 02/06/48	113,832	0.00	CAD 300,000	Province of Quebec Canada, 5.000%, 01/12/38	239,495	0.01
CAD 1,100,000	Province of Ontario Canada, 2.900%, 02/06/49	635,466	0.01	CAD 200,000	Province of Quebec Canada, 5.000%, 01/12/41	160,824	0.00
CAD 1,400,000	Province of Ontario Canada, 2.650%, 02/12/50	763,963	0.02	CAD 300,000	Province of Quebec Canada, 4.250%, 01/12/43	219,615	0.00
CAD 1,000,000	Province of Ontario Canada, 1.900%, 02/12/51	452,526	0.01	CAD 800,000	Province of Quebec Canada, 3.500%, 01/12/45	522,044	0.01
CAD 800,000	Province of Ontario Canada, 2.550%, 02/12/52	423,667	0.01	CAD 1,050,000	Province of Quebec Canada, 3.500%, 01/12/48	681,386	0.01
USD 50,000	Province of Quebec Canada, 7.125%, 09/02/24	51,149	0.00	CAD 700,000	Province of Quebec Canada, 3.100%, 01/12/51	420,470	0.01
CAD 800,000	Province of Quebec Canada, 2.250%, 22/02/24	576,446	0.01	CAD 500,000	Province of Quebec Canada, 2.850%, 01/12/53	283,490	0.01
USD 200,000	Province of Quebec Canada, 2.500%, 09/04/24	194,294	0.00	GBP 100,000	Province of Quebec Canada, 2.250%, 15/09/26	110,723	0.00
CAD 300,000	Province of Quebec Canada, 3.750%, 01/09/24	219,661	0.00	EUR 500,000	Province of Quebec Canada, 0.500%, 25/01/32	410,699	0.01
USD 250,000	Province of Quebec Canada, 2.875%, 16/10/24	242,300	0.01	CAD 1,400,000	Province of Quebec Canada, 3.650%, 20/05/32	1,006,477	0.02
EUR 500,000	Province of Quebec Canada, 0.200%, 07/04/25	497,829	0.01	CAD 300,000	Province of Saskatchewan Canada, 3.200%, 03/06/24	217,917	0.00
CAD 400,000	Province of Quebec Canada, 2.600%, 06/07/25	285,407	0.01	CAD 200,000	Province of Saskatchewan Canada, 0.800%, 02/09/25	135,657	0.00
USD 150,000	Province of Quebec Canada, 0.600%, 23/07/25	136,161	0.00	CAD 100,000	Province of Saskatchewan Canada, 3.050%, 02/12/28	70,623	0.00
CAD 900,000	Province of Quebec Canada, 2.750%, 01/09/25	643,122	0.01	CAD 700,000	Province of Saskatchewan Canada, 2.150%, 02/06/31	448,285	0.01
EUR 200,000	Province of Quebec Canada, 1.125%, 28/10/25	201,113	0.00	CAD 200,000	Province of Saskatchewan Canada, 3.900%, 02/06/45	138,250	0.00
USD 600,000	Province of Quebec Canada, 2.500%, 20/04/26	565,524	0.01	CAD 200,000	Province of Saskatchewan Canada, 3.300%, 02/06/48	124,679	0.00
CAD 200,000	Province of Quebec Canada, 2.500%, 01/09/26	140,838	0.00	CAD 200,000	Province of Saskatchewan Canada, 3.100%, 02/06/50	119,601	0.00
CAD 1,000,000	Province of Quebec Canada, 1.850%, 13/02/27	683,981	0.01	CAD 300,000	Province of Saskatchewan Canada, 2.950%, 02/06/58	168,584	0.00
CAD 400,000	Province of Quebec Canada, 2.750%, 01/09/27	282,304	0.01	USD 300,000	PSP Capital Inc, 0.500%, 15/09/24	279,279	0.01
EUR 200,000	Province of Quebec Canada, 0.875%, 05/07/28	186,984	0.00	CAD 200,000	PSP Capital Inc, 3.000%, 05/11/25	143,415	0.00
CAD 500,000	Province of Quebec Canada, 2.750%, 01/09/28	349,076	0.01	CAD 500,000	PSP Capital Inc, 1.500%, 15/03/28	327,724	0.01
CAD 600,000	Province of Quebec Canada, 2.300%, 01/09/29	402,188	0.01	CAD 150,000	PSP Capital Inc, 2.050%, 15/01/30	97,558	0.00
USD 200,000	Province of Quebec Canada, 7.500%, 15/09/29	235,366	0.01	CAD 100,000	Regional Municipality of York, 2.500%, 02/06/26	70,409	0.00
USD 100,000	Province of Quebec Canada, 1.350%, 28/05/30	81,184	0.00	CAD 500,000	South Coast British Columbia Transportation Authority, 1.600%, 03/07/30	311,358	0.01
CAD 1,000,000	Province of Quebec Canada, 1.900%, 01/09/30	639,463	0.01				
EUR 300,000	Province of Quebec Canada, 0.250%, 05/05/31	246,816	0.01				
CAD 700,000	Province of Quebec Canada, 2.100%, 27/05/31	449,246	0.01				
CAD 500,000	Province of Quebec Canada, 1.500%, 01/09/31	302,188	0.01				
				Total Canada		125,776,308	2.53

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Chile				China (continued)			
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	673,582	0.01	CNY 30,000,000	Agricultural Development Bank of China, 3.520%, 24/05/31	4,458,032	0.09
CLP 400,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	451,843	0.01	CNY 30,000,000	Agricultural Development Bank of China, 2.970%, 14/10/32	4,282,046	0.09
CLP 240,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	275,864	0.01	CNY 10,000,000	China Development Bank, 2.980%, 08/01/24	1,449,286	0.03
CLP 300,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	389,889	0.01	CNY 30,000,000	China Development Bank, 3.300%, 01/02/24	4,363,393	0.09
EUR 200,000	Chile Government International Bond, 1.750%, 20/01/26	200,816	0.00	USD 300,000	China Development Bank, 0.625%, 09/09/24	280,182	0.01
USD 117,000	Chile Government International Bond, 3.125%, 21/01/26	111,006	0.00	CNY 15,000,000	China Development Bank, 2.730%, 11/11/24	2,168,664	0.04
EUR 300,000	Chile Government International Bond, 0.830%, 02/07/31	249,999	0.00	CNY 70,000,000	China Development Bank, 3.230%, 10/01/25	10,215,890	0.20
USD 800,000	Chile Government International Bond, 2.550%, 27/01/32	640,841	0.01	CNY 44,000,000	China Development Bank, 4.730%, 02/04/25	6,623,260	0.13
USD 1,000,000	Chile Government International Bond, 3.100%, 07/05/41	673,935	0.02	CNY 30,000,000	China Development Bank, 2.890%, 22/06/25	4,349,152	0.09
USD 200,000	Chile Government International Bond, 3.860%, 21/06/47	157,388	0.00	CNY 55,000,000	China Development Bank, 3.340%, 14/07/25	8,064,668	0.16
USD 500,000	Chile Government International Bond, 3.500%, 15/04/53	357,410	0.01	CNY 50,000,000	China Development Bank, 3.680%, 26/02/26	7,407,109	0.15
USD 500,000	Chile Government International Bond, 3.250%, 21/09/71	310,455	0.01	CNY 45,000,000	China Development Bank, 3.300%, 03/03/26	6,604,643	0.13
USD 500,000	Republic Of Chile, 4.340%, 07/03/42	424,855	0.01	CNY 40,000,000	China Development Bank, 3.430%, 14/01/27	5,878,792	0.12
EUR 500,000	Republic Of Chile, 1.300%, perpetual	378,489	0.01	CNY 40,500,000	China Development Bank, 4.880%, 09/02/28	6,378,443	0.13
Total Chile		5,296,372	0.11	CNY 50,000,000	China Development Bank, 3.480%, 08/01/29	7,404,160	0.15
China				CNY 50,000,000	China Development Bank, 3.450%, 20/09/29	7,396,608	0.15
CNY 30,000,000	Agricultural Development Bank of China, 3.510%, 03/04/24	4,372,369	0.09	CNY 40,000,000	China Development Bank, 3.070%, 10/03/30	5,778,558	0.12
CNY 20,000,000	Agricultural Development Bank of China, 3.240%, 14/08/24	2,911,604	0.06	CNY 35,000,000	China Development Bank, 3.090%, 18/06/30	5,061,172	0.10
CNY 20,000,000	Agricultural Development Bank of China, 2.250%, 22/04/25	2,854,784	0.06	CNY 30,000,000	China Development Bank, 3.660%, 01/03/31	4,503,431	0.09
CNY 55,000,000	Agricultural Development Bank of China, 3.450%, 23/09/25	8,092,280	0.16	CNY 10,000,000	China Development Bank, 3.410%, 07/06/31	1,476,445	0.03
CNY 35,000,000	Agricultural Development Bank of China, 3.350%, 24/03/26	5,135,233	0.10	CNY 45,000,000	China Development Bank, 2.770%, 24/10/32	6,353,352	0.13
CNY 30,000,000	Agricultural Development Bank of China, 3.630%, 19/07/26	4,437,965	0.09	CNY 45,000,000	China Development Bank, 3.800%, 25/01/36	6,835,867	0.14
CNY 20,000,000	Agricultural Development Bank of China, 2.870%, 14/05/27	2,878,922	0.06	CNY 20,000,000	China Development Bank, 3.900%, 03/08/40	3,078,412	0.06
CNY 27,000,000	Agricultural Development Bank of China, 3.750%, 25/01/29	4,051,806	0.08	CNY 15,000,000	China Development Bank, 3.560%, 19/11/51	2,227,657	0.04
CNY 50,000,000	Agricultural Development Bank of China, 3.740%, 12/07/29	7,505,286	0.15	CNY 30,000,000	China Government Bond, 2.840%, 08/04/24	4,347,598	0.09
CNY 50,000,000	Agricultural Development Bank of China, 2.960%, 17/04/30	7,172,850	0.14	CNY 38,000,000	China Government Bond, 3.190%, 11/04/24	5,533,524	0.11
CNY 30,000,000	Agricultural Development Bank of China, 3.790%, 26/10/30	4,535,279	0.09	CNY 35,000,000	China Government Bond, 2.470%, 02/09/24	5,045,866	0.10
				CNY 49,000,000	China Government Bond, 1.990%, 15/09/24	6,993,983	0.14
				CNY 55,000,000	China Government Bond, 2.940%, 17/10/24	7,999,791	0.16

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
China <i>(continued)</i>				China <i>(continued)</i>			
CNY 35,000,000	China Government Bond, 3.610%, 07/06/25	5,192,830	0.10	CNY 35,000,000	China Government Bond, 3.970%, 23/07/48	5,631,105	0.11
CNY 23,000,000	China Government Bond, 3.600%, 06/09/25	3,421,960	0.07	CNY 38,800,000	China Government Bond, 4.080%, 22/10/48	6,385,811	0.13
CNY 20,000,000	China Government Bond, 3.020%, 22/10/25	2,921,933	0.06	CNY 36,000,000	China Government Bond, 3.860%, 22/07/49	5,719,752	0.11
CNY 30,000,000	China Government Bond, 3.220%, 06/12/25	4,416,560	0.09	CNY 43,000,000	China Government Bond, 3.390%, 16/03/50	6,275,661	0.13
CNY 60,000,000	China Government Bond, 3.030%, 11/03/26	8,777,795	0.18	CNY 35,000,000	China Government Bond, 3.810%, 14/09/50	5,529,201	0.11
CNY 55,000,000	China Government Bond, 3.250%, 06/06/26	8,095,523	0.16	CNY 24,000,000	China Government Bond, 3.720%, 12/04/51	3,747,503	0.08
CNY 45,000,000	China Government Bond, 2.690%, 12/08/26	6,497,641	0.13	CNY 10,000,000	China Government Bond, 3.320%, 15/04/52	1,467,857	0.03
CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,403,355	0.09	CNY 22,000,000	China Government Bond, 3.730%, 25/05/70	3,473,568	0.07
CNY 25,000,000	China Government Bond, 2.370%, 20/01/27	3,562,438	0.07	CNY 15,000,000	China Government Bond, 3.760%, 22/03/71	2,388,409	0.05
CNY 44,000,000	China Government Bond, 2.850%, 04/06/27	6,384,706	0.13	CNY 5,000,000	China Government Bond, 3.400%, 15/07/72	734,065	0.01
CNY 45,000,000	China Government Bond, 2.500%, 25/07/27	6,432,261	0.13	EUR 200,000	China Government International Bond, 0.125%, 12/11/26	189,031	0.00
CNY 40,000,000	China Government Bond, 2.440%, 15/10/27	5,707,784	0.11	USD 300,000	China Government International Bond, 2.125%, 03/12/29	267,234	0.01
CNY 45,000,000	China Government Bond, 3.280%, 03/12/27	6,666,657	0.13	EUR 200,000	China Government International Bond, 0.625%, 17/11/33	169,454	0.00
CNY 18,000,000	China Government Bond, 3.690%, 17/05/28	2,748,485	0.05	EUR 100,000	China Government International Bond, 1.000%, 12/11/39	77,201	0.00
CNY 18,000,000	China Government Bond, 3.540%, 16/08/28	2,723,627	0.05	EUR 500,000	CHINA Government International BOND, 0.625%, perpetual	393,826	0.01
CNY 40,000,000	China Government Bond, 3.250%, 22/11/28	5,926,378	0.12	CNY 46,000,000	Export-Import Bank of China, 3.280%, 11/02/24	6,679,419	0.13
CNY 30,000,000	China Government Bond, 3.290%, 23/05/29	4,465,239	0.09	CNY 40,000,000	Export-Import Bank of China, 2.330%, 16/05/24	5,745,300	0.12
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,402,837	0.09	USD 250,000	Export-Import Bank of China, 3.625%, 31/07/24	245,592	0.00
CNY 30,000,000	China Government Bond, 2.680%, 21/05/30	4,272,509	0.09	CNY 40,000,000	Export-Import Bank of China, 2.930%, 02/03/25	5,796,280	0.12
CNY 30,000,000	China Government Bond, 3.270%, 19/11/30	4,463,815	0.09	CNY 25,000,000	Export-Import Bank of China, 3.220%, 14/05/26	3,649,503	0.07
CNY 45,000,000	China Government Bond, 3.020%, 27/05/31	6,551,692	0.13	CNY 20,000,000	Export-Import Bank of China, 2.610%, 27/01/27	2,854,007	0.06
CNY 40,000,000	China Government Bond, 2.890%, 18/11/31	5,764,115	0.12	CNY 30,000,000	Export-Import Bank of China, 3.260%, 24/02/27	4,387,042	0.09
CNY 30,000,000	China Government Bond, 2.750%, 17/02/32	4,271,559	0.09	USD 200,000	Export-Import Bank of China, 3.375%, 14/03/27	192,262	0.00
CNY 52,000,000	China Government Bond, 2.760%, 15/05/32	7,407,402	0.15	CNY 30,000,000	Export-Import Bank of China, 3.860%, 20/05/29	4,534,718	0.09
CNY 10,000,000	China Government Bond, 2.800%, 15/11/32	1,433,865	0.03	CNY 40,000,000	Export-Import Bank of China, 3.230%, 23/03/30	5,837,421	0.12
CNY 9,000,000	China Government Bond, 4.320%, 12/08/33	1,463,340	0.03	CNY 10,000,000	Export-Import Bank of China, 3.740%, 16/11/30	1,506,984	0.03
CNY 6,000,000	China Government Bond, 4.090%, 27/04/35	972,056	0.02	CNY 10,000,000	Export-Import Bank of China, 2.900%, 19/08/32	1,418,574	0.03
CNY 11,600,000	China Government Bond, 3.740%, 22/09/35	1,808,674	0.04				
CNY 24,000,000	China Government Bond, 4.500%, 23/06/41	4,195,279	0.08				
				Total China		427,157,457	8.58

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Colombia				Czech Republic (continued)			
COP 6,700,000,000	Colombian TES, 6.250%, 26/11/25	1,182,221	0.03	CZK 7,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	184,093	0.00
COP 7,500,000,000	Colombian TES, 5.750%, 03/11/27	1,170,439	0.02	CZK 1,500,000	Czech Republic Government Bond, 4.850%, 26/11/57	64,019	0.00
COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	580,439	0.01				
COP 3,000,000,000	Colombian TES, 7.250%, 18/10/34	408,366	0.01	Total Czech Republic		5,029,951	0.10
Total Colombia		3,341,465	0.07	Denmark			
Croatia				DKK 1,500,000	Denmark Government Bond, 7.000%, 10/11/24	231,399	0.00
EUR 400,000	Croatia Government International Bond, 1.125%, 19/06/29	362,186	0.01	DKK 4,000,000	Denmark Government Bond, 1.750%, 15/11/25	558,801	0.01
EUR 100,000	Croatia Government International Bond, 1.500%, 17/06/31	88,430	0.00	DKK 7,100,000	Denmark Government Bond, 0.500%, 15/11/27	917,069	0.02
EUR 400,000	Croatia Government International Bond, 2.875%, 22/04/32	392,953	0.01	DKK 8,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,051,312	0.02
Total Croatia		843,569	0.02	DKK 18,000,000	Denmark Government Bond, zero coupon, 15/11/31	2,031,140	0.04
Cyprus				DKK 7,350,000	Denmark Government Bond, 4.500%, 15/11/39	1,307,069	0.03
EUR 500,000	Cyprus Government International Bond, zero coupon, 09/02/26	478,309	0.01	DKK 4,300,000	Denmark Government Bond, 0.250%, 15/11/52	327,802	0.01
EUR 300,000	Cyprus Government International Bond, 0.625%, 21/01/30	252,800	0.01	GBP 100,000	Kommunekredit, 0.375%, 15/11/24	111,570	0.00
EUR 200,000	Cyprus Government International Bond, 2.250%, 16/04/50	156,171	0.00	GBP 100,000	Kommunekredit, 4.250%, 17/11/25	119,057	0.00
Total Cyprus		887,280	0.02	USD 500,000	Kommunekredit, 0.500%, 28/01/26	443,985	0.01
Czech Republic				EUR 500,000	Kommunekredit, 1.500%, 16/05/29	482,962	0.01
CZK 5,500,000	Czech Republic Government Bond, 5.700%, 25/05/24	243,167	0.01	EUR 200,000	Kommunekredit, 0.875%, 03/11/36	156,674	0.00
CZK 15,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	605,475	0.01	EUR 400,000	Kommunekredit, 0.125%, 26/09/40	250,740	0.01
CZK 3,500,000	Czech Republic Government Bond, 2.400%, 17/09/25	143,246	0.00	Total Denmark		7,989,580	0.16
CZK 12,000,000	Czech Republic Government Bond, 1.000%, 26/06/26	458,452	0.01	Finland			
CZK 8,000,000	Czech Republic Government Bond, 0.250%, 10/02/27	289,346	0.01	EUR 800,000	Finland Government Bond, 2.000%, 15/04/24	846,115	0.02
CZK 5,000,000	Czech Republic Government Bond, 2.500%, 25/08/28	191,543	0.00	EUR 500,000	Finland Government Bond, zero coupon, 15/09/24	509,777	0.01
CZK 6,000,000	Czech Republic Government Bond, 2.750%, 23/07/29	229,878	0.01	EUR 206,000	Finland Government Bond, 4.000%, 04/07/25	226,893	0.00
CZK 5,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	156,634	0.00	EUR 300,000	Finland Government Bond, 0.875%, 15/09/25	304,919	0.01
CZK 9,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	297,916	0.01	EUR 500,000	Finland Government Bond, 0.500%, 15/04/26	497,445	0.01
CZK 27,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	887,462	0.02	EUR 1,100,000	Finland Government Bond, zero coupon, 15/09/26	1,012,076	0.02
CZK 15,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	499,682	0.01	EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	499,467	0.01
CZK 3,000,000	Czech Republic Government Bond, 2.000%, 13/10/33	99,453	0.00	EUR 300,000	Finland Government Bond, 0.500%, 15/09/27	287,043	0.01
CZK 5,500,000	Czech Republic Government Bond, 4.200%, 04/12/36	223,176	0.00	EUR 300,000	Finland Government Bond, 2.750%, 04/07/28	317,889	0.01
CZK 15,000,000	Czech Republic Government Bond, 1.950%, 30/07/37	456,409	0.01	EUR 200,000	Finland Government Bond, 0.500%, 15/09/28	186,632	0.00
				EUR 300,000	Finland Government Bond, 0.500%, 15/09/29	272,283	0.01
				EUR 500,000	Finland Government Bond, 0.750%, 15/04/31	443,987	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Finland (continued)				France (continued)			
EUR 1,100,000	Finland Government Bond, 0.125%, 15/09/31	756,134	0.01	EUR 400,000	Agence Francaise de Developpement EPIC, 0.125%, 29/09/31	321,041	0.01
EUR 500,000	Finland Government Bond, 1.500%, 15/09/32	462,754	0.01	EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 05/07/32	176,978	0.00
EUR 700,000	Finland Government Bond, 1.125%, 15/04/34	605,153	0.01	EUR 500,000	Agence Francaise de Developpement EPIC, 3.500%, 25/02/33	530,492	0.01
EUR 600,000	Finland Government Bond, 0.250%, 15/09/40	386,957	0.01	EUR 500,000	Agence Francaise de Developpement EPIC, 1.125%, 02/03/37	379,215	0.01
EUR 305,000	Finland Government Bond, 2.625%, 04/07/42	300,401	0.01	EUR 200,000	Agence France Locale, 1.125%, 20/06/28	189,998	0.00
EUR 500,000	Finland Government Bond, 0.500%, 15/04/43	324,732	0.01	EUR 200,000	Agence France Locale, zero coupon, 20/03/31	161,669	0.00
EUR 200,000	Finland Government Bond, 1.375%, 15/04/47	155,500	0.00	EUR 100,000	Bpifrance Financement SA, 2.500%, 25/05/24	105,758	0.00
EUR 200,000	Finnvera OYJ, 1.125%, 17/05/32	177,684	0.00	EUR 100,000	Bpifrance Financement SA, 0.750%, 25/11/24	101,969	0.00
GBP 100,000	Kuntarahoitus Oyj, 1.125%, 19/06/25	111,492	0.00	EUR 600,000	Bpifrance Financement SA, 0.125%, 25/03/25	598,042	0.01
EUR 300,000	Kuntarahoitus Oyj, zero coupon, 21/04/28	271,675	0.00	EUR 100,000	Bpifrance Financement SA, 2.750%, 25/10/25	105,391	0.00
EUR 200,000	Kuntarahoitus Oyj, zero coupon, 14/10/30	167,731	0.00	EUR 200,000	Bpifrance Financement SA, 0.125%, 26/02/27	187,960	0.00
EUR 500,000	Kuntarahoitus Oyj, 0.250%, 25/02/32	411,014	0.01	EUR 200,000	Bpifrance Financement SA, 0.050%, 26/09/29	171,437	0.00
EUR 400,000	Municipality Finance PLC, 0.125%, 07/03/24	412,326	0.01	EUR 400,000	Bpifrance SACA, zero coupon, 25/05/28	358,720	0.01
Total Finland		9,948,079	0.20	EUR 600,000	Bpifrance SACA, 0.125%, 25/11/28	533,251	0.01
France				EUR 700,000	Caisse D Amort Dette Soc, 0.010%, 25/11/26	660,429	0.01
EUR 200,000	Action Logement Services, 3.125%, 28/09/37	194,636	0.00	EUR 300,000	Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24	317,207	0.01
EUR 300,000	Action Logement Services, 0.750%, 19/07/41	189,736	0.00	USD 100,000	Caisse d'Amortissement de la Dette Sociale, 3.375%, 20/03/24	98,257	0.00
EUR 200,000	Agence Francaise de Developpement EPIC, 0.375%, 30/04/24	205,638	0.00	EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24	515,023	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 1.375%, 17/09/24	206,812	0.01	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 0.375%, 23/09/25	448,215	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, zero coupon, 25/03/25	198,841	0.00	USD 1,000,000	Caisse d'Amortissement de la Dette Sociale, 4.625%, 02/11/25	1,004,210	0.02
GBP 200,000	Agence Francaise de Developpement EPIC, 1.250%, 18/06/25	222,811	0.01	GBP 100,000	Caisse d'Amortissement de la Dette Sociale, 0.125%, 15/12/25	106,174	0.00
USD 400,000	Agence Francaise de Developpement EPIC, 0.625%, 22/01/26	356,068	0.01	EUR 250,000	Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	272,602	0.01
EUR 100,000	Agence Francaise de Developpement EPIC, 0.250%, 21/07/26	96,089	0.00	EUR 2,400,000	Caisse d'Amortissement de la Dette Sociale, zero coupon, 25/02/26	2,111,073	0.05
EUR 100,000	Agence Francaise de Developpement EPIC, 3.750%, 15/02/27	108,493	0.00	USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.250%, 28/10/26	445,510	0.01
EUR 400,000	Agence Francaise de Developpement EPIC, 0.010%, 25/11/28	351,898	0.01	EUR 500,000	Caisse d'Amortissement de la Dette Sociale, 1.750%, 25/11/27	497,733	0.01
EUR 200,000	Agence Francaise de Developpement EPIC, 0.250%, 29/06/29	175,014	0.00	EUR 800,000	Caisse d'Amortissement de la Dette Sociale, 0.600%, 25/11/29	714,468	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
France (continued)				France (continued)			
USD 300,000	Caisse d'Amortissement de la Dette Sociale, 1.000%, 21/10/30	235,863	0.01	EUR 3,400,000	French Republic Government Bond OAT, 1.000%, 25/05/27	3,357,334	0.07
USD 500,000	Caisse d'Amortissement de la Dette Sociale, 1.375%, 20/01/31	403,630	0.01	EUR 4,500,000	French Republic Government Bond OAT, 2.750%, 25/10/27	4,790,328	0.10
EUR 700,000	Caisse d'Amortissement de la Dette Sociale, 0.450%, 19/01/32	577,302	0.01	EUR 8,000,000	French Republic Government Bond OAT, 0.750%, 25/02/28	5,565,630	0.11
USD 400,000	Caisse des Depots et Consignations, 0.875%, 18/11/24	373,092	0.01	EUR 4,900,000	French Republic Government Bond OAT, 0.750%, 25/05/28	4,683,665	0.09
EUR 100,000	Caisse des Depots et Consignations, 0.750%, 18/09/28	94,940	0.00	EUR 5,100,000	French Republic Government Bond OAT, 0.750%, 25/11/28	4,828,026	0.10
EUR 200,000	Caisse Francaise de Financement Local, 0.375%, 11/05/24	205,292	0.00	EUR 2,808,030	French Republic Government Bond OAT, 5.500%, 25/04/29	3,446,789	0.07
EUR 200,000	Caisse Francaise de Financement Local, 0.500%, 16/01/25	201,574	0.00	EUR 4,500,000	French Republic Government Bond OAT, 0.500%, 25/05/29	4,138,756	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.125%, 09/09/25	100,758	0.00	EUR 4,600,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,034,404	0.08
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 19/01/26	98,079	0.00	EUR 4,800,000	French Republic Government Bond OAT, 2.500%, 25/05/30	4,991,859	0.10
EUR 200,000	Caisse Francaise de Financement Local, 0.750%, 11/01/27	192,861	0.00	EUR 5,150,000	French Republic Government Bond OAT, 1.500%, 25/05/31	4,924,277	0.10
EUR 300,000	Caisse Francaise de Financement Local, 0.500%, 19/02/27	285,461	0.01	EUR 2,808,599	French Republic Government Bond OAT, 5.750%, 25/10/32	3,667,981	0.07
EUR 900,000	Caisse Francaise de Financement Local, 0.010%, 01/10/29	751,870	0.02	EUR 1,000,000	French Republic Government Bond OAT, 2.000%, 25/11/32	968,155	0.02
EUR 500,000	Caisse Francaise de Financement Local, 0.010%, 24/06/30	416,638	0.01	EUR 4,300,000	French Republic Government Bond OAT, 1.250%, 25/05/34	3,729,437	0.08
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 13/01/31	92,812	0.00	EUR 1,750,484	French Republic Government Bond OAT, 4.750%, 25/04/35	2,140,419	0.04
EUR 100,000	Caisse Francaise de Financement Local, 1.250%, 22/01/35	83,566	0.00	EUR 4,100,000	French Republic Government Bond OAT, 1.250%, 25/05/36	3,402,650	0.07
EUR 100,000	Caisse Francaise de Financement Local, 1.500%, 28/06/38	81,996	0.00	EUR 1,000,000	French Republic Government Bond OAT, 1.250%, 25/05/38	800,693	0.02
EUR 100,000	Caisse Francaise de Financement Local, 0.500%, 01/10/46	59,037	0.00	EUR 2,340,066	French Republic Government Bond OAT, 4.000%, 25/10/38	2,695,356	0.05
EUR 100,000	City of Paris France, 1.750%, 25/05/31	94,762	0.00	EUR 1,850,000	French Republic Government Bond OAT, 1.750%, 25/06/39	1,602,294	0.03
EUR 24,650,000	French Republic Government Bond OAT, zero coupon, 25/02/24	22,586,998	0.46	EUR 4,100,000	French Republic Government Bond OAT, 0.500%, 25/05/40	2,397,796	0.05
EUR 3,400,000	French Republic Government Bond OAT, zero coupon, 25/03/24	3,506,327	0.07	EUR 3,871,000	French Republic Government Bond OAT, 4.500%, 25/04/41	4,776,801	0.10
EUR 3,200,000	French Republic Government Bond OAT, 2.250%, 25/05/24	3,390,165	0.07	EUR 1,000,000	French Republic Government Bond OAT, 2.500%, 25/05/43	927,685	0.02
EUR 3,350,000	French Republic Government Bond OAT, 1.750%, 25/11/24	3,504,459	0.07	EUR 2,050,000	French Republic Government Bond OAT, 3.250%, 25/05/45	2,158,369	0.04
EUR 3,500,000	French Republic Government Bond OAT, zero coupon, 25/03/25	3,509,533	0.07	EUR 2,420,000	French Republic Government Bond OAT, 2.000%, 25/05/48	1,996,538	0.04
EUR 3,600,000	French Republic Government Bond OAT, 0.500%, 25/05/25	3,639,197	0.07	EUR 2,300,000	French Republic Government Bond OAT, 1.500%, 25/05/50	1,659,261	0.03
EUR 2,230,128	French Republic Government Bond OAT, 6.000%, 25/10/25	2,582,126	0.05	EUR 1,682,493	French Republic Government Bond OAT, 4.000%, 25/04/55	2,021,460	0.04
EUR 3,200,000	French Republic Government Bond OAT, 1.000%, 25/11/25	3,250,347	0.07	EUR 1,458,000	French Republic Government Bond OAT, 4.000%, 25/04/60	1,787,855	0.04
EUR 4,483,000	French Republic Government Bond OAT, 3.500%, 25/04/26	4,885,336	0.10	EUR 1,350,000	French Republic Government Bond OAT, 1.750%, 25/05/66	974,318	0.02
EUR 4,150,000	French Republic Government Bond OAT, 0.500%, 25/05/26	4,101,820	0.08	EUR 100,000	Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	108,703	0.00
EUR 3,850,000	French Republic Government Bond OAT, 0.250%, 25/11/26	3,725,385	0.08	EUR 200,000	Regie Autonome des Transports Parisiens, 0.350%, 20/06/29	176,922	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
France (continued)				Germany			
EUR 100,000	Region of Ile de France, 0.625%, 23/04/27	95,668	0.00	EUR 2,400,000	Bundesobligation, zero coupon, 05/04/24	2,483,020	0.05
EUR 200,000	Region of Ile de France, zero coupon, 20/04/28	180,094	0.00	EUR 3,300,000	Bundesobligation, zero coupon, 18/10/24	3,364,071	0.07
EUR 100,000	Region of Ile de France, 1.375%, 20/06/33	87,008	0.00	EUR 13,000,000	Bundesobligation, zero coupon, 11/04/25	12,830,602	0.26
EUR 200,000	SFIL SA, 0.750%, 06/02/26	198,067	0.00	EUR 2,000,000	Bundesobligation, 1.300%, 15/10/27	2,017,080	0.04
EUR 300,000	SFIL SA, 0.050%, perpetual	260,683	0.01	EUR 599,485	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	664,899	0.01
EUR 600,000	SNCF Mobilites, 1.500%, 02/02/29	573,440	0.01	EUR 2,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	2,965,139	0.06
EUR 200,000	SnCF Reseau, 2.000%, 05/02/48	148,997	0.00	EUR 2,750,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	2,895,197	0.06
EUR 200,000	SNCF Reseau, 4.500%, 30/01/24	216,396	0.01	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	1,874,368	0.04
EUR 100,000	SNCF Reseau, 4.250%, 07/10/26	110,552	0.00	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	2,555,449	0.05
EUR 200,000	SNCF Reseau, 1.125%, 19/05/27	195,221	0.00	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	2,563,667	0.05
EUR 200,000	SNCF Reseau, 3.125%, 25/10/28	211,772	0.01	EUR 3,200,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	3,209,091	0.06
EUR 600,000	SNCF Reseau, 0.875%, 22/01/29	555,330	0.01	EUR 2,700,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	2,634,940	0.05
EUR 200,000	SNCF Reseau, 1.125%, 25/05/30	183,149	0.00	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	2,240,209	0.04
EUR 59,000	SNCF Reseau, 5.000%, 10/10/33	70,487	0.00	EUR 573,522	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	713,423	0.01
GBP 100,000	SNCF Reseau, 5.250%, 31/01/35	123,289	0.00	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	2,291,718	0.05
EUR 400,000	SNCF Reseau, 0.750%, 25/05/36	295,099	0.01	EUR 24,200,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	19,587,770	0.41
EUR 200,000	SNCF Reseau, 1.500%, 29/05/37	160,559	0.00	EUR 479,432	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	585,436	0.01
GBP 100,000	SNCF Reseau, 4.830%, 25/03/60	116,274	0.00	EUR 2,000,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	1,930,612	0.04
EUR 400,000	Societe Du Grand Paris EPIC, zero coupon, 25/11/30	328,192	0.01	EUR 500,185	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	593,445	0.01
EUR 500,000	Societe Du Grand Paris EPIC, 0.300%, 25/11/31	406,083	0.01	EUR 2,350,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	2,214,245	0.04
EUR 200,000	Societe Du Grand Paris EPIC, 1.125%, 25/05/34	163,131	0.00	EUR 1,700,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	1,587,098	0.03
EUR 300,000	Societe Du Grand Paris EPIC, 0.875%, 10/05/46	177,108	0.00	EUR 1,800,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	1,630,452	0.03
EUR 400,000	Societe Du Grand Paris EPIC, 0.700%, 15/10/60	160,271	0.00	EUR 2,500,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	2,596,298	0.05
EUR 300,000	Societe Du Grand Paris EPIC, 1.000%, 18/02/70	129,648	0.00	EUR 992,071	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	1,309,074	0.03
EUR 400,000	Societe Nationale SNCF, 0.875%, 28/02/51	200,762	0.00	EUR 1,481,855	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	1,913,436	0.04
EUR 300,000	Societe Nationale SNCF SA, 1.000%, 25/05/40	202,325	0.00	EUR 2,750,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	2,370,753	0.05
EUR 100,000	Unedic Asseo, 2.375%, 25/05/24	105,479	0.00	EUR 1,900,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	1,882,099	0.04
EUR 400,000	Unedic Asseo, 0.100%, 25/11/26	379,044	0.01				
EUR 300,000	Unedic Asseo, 1.250%, 28/03/27	295,643	0.01				
EUR 100,000	Unedic Asseo, 1.250%, 21/10/27	97,664	0.00				
EUR 1,300,000	Unedic Asseo, zero coupon, 25/11/28	1,136,525	0.03				
EUR 300,000	Unedic Asseo, 0.500%, 20/03/29	271,973	0.01				
EUR 300,000	Unedic Asseo, 0.250%, 25/11/29	262,204	0.01				
EUR 300,000	Unedic Asseo, 0.010%, 25/11/31	239,427	0.01				
EUR 500,000	Unedic Asseo, 0.100%, 25/05/34	364,092	0.01				
EUR 400,000	Unedic Asseo, 0.250%, 16/07/35	284,934	0.01				
EUR 400,000	UNEDIC ASSEO, 1.750%, 25/11/32	368,829	0.01				
Total France		168,559,264	3.38				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Germany (continued)				Germany (continued)			
EUR 1,299,783	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	1,683,858	0.03	EUR 200,000	Land Baden-Wuerttemberg, 0.625%, 16/01/25	202,925	0.00
EUR 1,666,530	Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	2,061,277	0.04	EUR 500,000	Land Baden-Wuerttemberg, 0.010%, 04/08/27	464,382	0.01
EUR 1,100,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/05/38	931,349	0.02	EUR 200,000	Land Baden-Wuerttemberg, 0.010%, 07/03/31	166,288	0.00
EUR 1,355,626	Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	1,756,260	0.04	EUR 100,000	Land Berlin, 0.250%, 22/04/25	99,968	0.00
EUR 1,450,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	1,996,817	0.04	EUR 300,000	Land Berlin, 0.625%, 20/03/26	296,296	0.01
EUR 1,775,000	Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	2,084,089	0.04	EUR 100,000	Land Berlin, 0.100%, 18/01/30	86,685	0.00
EUR 3,470,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	3,661,952	0.07	EUR 400,000	Land Berlin, 0.010%, 02/07/30	339,035	0.01
EUR 2,440,000	Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	2,586,095	0.05	EUR 500,000	Land Berlin, 0.125%, 20/10/31	411,649	0.01
EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	1,878,685	0.04	EUR 300,000	Land Berlin, 1.300%, 13/06/33	267,051	0.01
EUR 2,070,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/50	1,131,246	0.02	EUR 500,000	Land Berlin, 0.150%, 22/02/36	357,609	0.01
EUR 1,000,000	Bundesrepublik Deutschland Bundesanleihe, 1.800%, 15/08/53	904,259	0.02	EUR 200,000	Land Berlin, 1.375%, 05/06/37	167,174	0.00
EUR 1,800,000	Bundesschatzanweisungen, zero coupon, 15/03/24	1,864,282	0.04	EUR 500,000	Land Berlin, 0.100%, 18/01/41	306,567	0.01
EUR 2,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	2,061,670	0.04	EUR 500,000	Land Nordrhein Westfalen, 0.125%, 04/06/31	415,945	0.01
EUR 2,000,000	Bundesschatzanweisungen, 0.400%, 13/09/24	2,055,053	0.04	EUR 200,000	Land Thuringen, 0.500%, 02/03/27	192,201	0.00
EUR 1,300,000	Bundesschatzanweisungen, 2.200%, 12/12/24	1,374,036	0.03	EUR 300,000	Land Thuringen, 0.010%, 24/03/31	249,199	0.00
EUR 400,000	Free and Hanseatic City of Hamburg, 0.010%, 30/06/28	361,238	0.01	EUR 200,000	State of Brandenburg, 0.375%, 29/01/35	153,624	0.00
EUR 500,000	Free and Hanseatic City of Hamburg, 0.010%, 29/09/31	408,074	0.01	EUR 500,000	State of Brandenburg, 0.010%, perpetual	452,050	0.01
EUR 300,000	Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	264,538	0.01	EUR 100,000	State of Bremen, 0.500%, 03/03/25	100,823	0.00
EUR 500,000	Free State of Bavaria, 0.030%, 03/04/28	455,865	0.01	EUR 300,000	State of Bremen, 0.010%, 06/07/27	279,189	0.01
EUR 500,000	Free State of Saxony, 0.010%, 15/01/24	517,573	0.01	EUR 200,000	State of Bremen, 1.000%, 25/02/28	192,429	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.250%, 18/03/24	309,676	0.01	EUR 200,000	State of Bremen, 0.450%, 15/03/29	182,160	0.00
EUR 300,000	Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	300,990	0.01	EUR 300,000	State of Bremen, 0.400%, 20/08/49	165,607	0.00
EUR 400,000	Gemeinsame Deutsche Bundeslaender, 0.010%, 08/10/27	369,614	0.01	EUR 300,000	State of Hesse, 0.125%, 25/01/24	310,723	0.01
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.625%, 13/02/29	184,681	0.00	EUR 500,000	State of Hesse, zero coupon, 15/09/24	505,540	0.01
EUR 300,000	Gemeinsame Deutsche Bundeslaender, zero coupon, 25/09/29	260,619	0.00	EUR 300,000	State of Hesse, zero coupon, 10/03/25	299,373	0.01
EUR 200,000	Gemeinsame Deutsche Bundeslaender, 0.010%, 04/02/31	166,598	0.00	EUR 300,000	State of Hesse, 0.625%, 02/08/28	280,390	0.01
EUR 300,000	Investitionsbank Schleswig-Holstein, 0.010%, 17/10/29	259,633	0.00	EUR 300,000	State of Hesse, 0.010%, 11/03/30	257,107	0.00
				EUR 400,000	State of Hesse, zero coupon, 08/11/30	335,629	0.01
				EUR 200,000	State of Lower Saxony, 2.125%, 16/01/24	211,580	0.00
				EUR 500,000	State of Lower Saxony, 0.010%, 15/04/24	513,278	0.01
				EUR 300,000	State of Lower Saxony, 0.500%, 13/06/25	300,756	0.01
				EUR 700,000	State of Lower Saxony, 0.010%, 17/03/26	644,888	0.02
				EUR 100,000	State of Lower Saxony, zero coupon, 10/07/26	95,821	0.00
				EUR 500,000	State of Lower Saxony, 0.010%, 08/09/26	476,772	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Germany (continued)				Germany (continued)			
EUR 300,000	State of Lower Saxony, 0.750%, 15/02/28	285,189	0.01	EUR 350,000	State of North Rhine-Westphalia Germany, 2.150%, 21/03/19	266,765	0.01
EUR 400,000	State of Lower Saxony, 0.010%, 26/05/28	362,481	0.01	EUR 400,000	State of North Rhine-Westphalia Germany, 0.950%, 10/01/21	165,953	0.00
EUR 300,000	State of Lower Saxony, 0.375%, 14/05/29	270,749	0.01	EUR 200,000	State of North Rhine-Westphalia Germany, 1.450%, 19/01/22	112,004	0.00
EUR 300,000	State of Lower Saxony, 0.010%, perpetual	271,380	0.01	EUR 200,000	State of Rhineland-Palatinate, 0.750%, 19/01/26	198,961	0.00
EUR 1,000,000	State of North Rhine-Westphalia Germany, zero coupon, 02/04/24	867,375	0.02	EUR 300,000	State of Rhineland-Palatinate, 0.700%, 26/01/28	284,434	0.01
GBP 100,000	State of North Rhine-Westphalia Germany, 0.625%, 16/12/24	111,890	0.00	EUR 400,000	State of Rhineland-Palatinate, 0.010%, 25/02/28	365,127	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.250%, 14/03/25	205,085	0.00	EUR 200,000	State of Rhineland-Palatinate, 0.010%, 21/01/31	166,873	0.00
EUR 100,000	State of North Rhine-Westphalia Germany, zero coupon, 05/05/25	99,386	0.00	EUR 500,000	State of Rhineland-Palatinate, 0.750%, 23/02/32	434,221	0.01
GBP 300,000	State of North Rhine-Westphalia Germany, 2.125%, 13/06/25	342,080	0.01	EUR 400,000	State of Saxony-Anhalt, zero coupon, 01/04/25	398,246	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	298,621	0.01	EUR 200,000	State of Saxony-Anhalt, 0.750%, 29/01/29	186,267	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	195,283	0.00	EUR 400,000	State of Saxony-Anhalt, zero coupon, 10/03/31	332,226	0.01
EUR 100,000	State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	98,241	0.00	EUR 300,000	State of Schleswig-Holstein Germany, 0.375%, 30/10/24	304,653	0.01
EUR 300,000	State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	288,407	0.01	EUR 400,000	State of Schleswig-Holstein Germany, 0.010%, 16/07/25	394,899	0.01
EUR 400,000	State of North Rhine-Westphalia Germany, 0.200%, 31/03/27	378,464	0.01	EUR 200,000	State of Schleswig-Holstein Germany, 0.250%, 27/02/26	195,435	0.00
EUR 500,000	State of North Rhine-Westphalia Germany, 3.000%, 27/01/28	531,538	0.01	EUR 500,000	State of Schleswig-Holstein Germany, 1.375%, 14/07/27	495,849	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 0.950%, 13/03/28	191,825	0.00	EUR 150,000	State of Schleswig-Holstein Germany, 0.200%, 15/08/39	98,377	0.00
EUR 300,000	State of North Rhine-Westphalia Germany, 0.900%, 15/11/28	283,304	0.01	Total Germany		137,481,307	2.76
EUR 500,000	State of North Rhine-Westphalia Germany, zero coupon, 15/01/29	444,168	0.01	Hong Kong			
EUR 500,000	State of North Rhine-Westphalia Germany, 0.200%, 09/04/30	433,944	0.01	USD 500,000	Airport Authority, 2.625%, 04/02/51	317,990	0.00
EUR 250,000	State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	213,285	0.00	USD 500,000	Airport Authority, 3.250%, 12/01/52	358,595	0.01
EUR 200,000	State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	171,876	0.00	USD 500,000	Hong Kong Government International Bond, 0.625%, 02/02/26	448,755	0.01
EUR 100,000	State of North Rhine-Westphalia Germany, 1.500%, 12/06/40	81,862	0.00	Total Hong Kong		1,125,340	0.02
EUR 100,000	State of North Rhine-Westphalia Germany, 1.650%, 16/05/47	80,650	0.00	Hungary			
EUR 200,000	State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	156,028	0.00	HUF 70,000,000	Hungary Government Bond, 3.000%, 26/06/24	164,504	0.00
EUR 200,000	State of North Rhine-Westphalia Germany, 0.800%, 30/07/49	125,099	0.00	HUF 75,000,000	Hungary Government Bond, 2.500%, 24/10/24	169,936	0.00
EUR 300,000	State of North Rhine-Westphalia Germany, 0.200%, 27/01/51	148,734	0.00	HUF 40,000,000	Hungary Government Bond, 5.500%, 24/06/25	93,173	0.00
EUR 400,000	State of North Rhine-Westphalia Germany, 0.500%, 15/01/52	217,066	0.00	HUF 100,000,000	Hungary Government Bond, 1.000%, 26/11/25	203,933	0.01
EUR 600,000	State of North Rhine-Westphalia Germany, 2.250%, 14/06/52	535,806	0.01	HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	100,013	0.00
EUR 300,000	State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	216,870	0.00	HUF 50,000,000	Hungary Government Bond, 1.500%, 26/08/26	97,287	0.00
				HUF 40,000,000	Hungary Government Bond, 2.750%, 22/12/26	79,883	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Hungary (continued)				Indonesia (continued)			
HUF 92,500,000	Hungary Government Bond, 3.000%, 27/10/27	178,954	0.00	USD 500,000	Indonesia Government International Bond, 1.850%, 12/03/31	407,635	0.01
HUF 15,000,000	Hungary Government Bond, 6.750%, 22/10/28	34,670	0.00	EUR 300,000	Indonesia Government International Bond, 1.400%, 30/10/31	249,317	0.01
HUF 50,000,000	Hungary Government Bond, 2.000%, 23/05/29	88,404	0.00	USD 500,000	Indonesia Government International Bond, 3.550%, 31/03/32	455,955	0.01
HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	179,851	0.01	USD 250,000	Indonesia Government International Bond, 8.500%, 12/10/35	317,945	0.01
HUF 220,000,000	Hungary Government Bond, 3.250%, 22/10/31	384,414	0.01	USD 100,000	Indonesia Government International Bond, 6.625%, 17/02/37	113,898	0.00
HUF 100,000,000	Hungary Government Bond, 2.250%, 20/04/33	154,199	0.00	USD 200,000	Indonesia Government International Bond, 4.625%, 15/04/43	183,742	0.00
HUF 125,000,000	Hungary Government Bond, 3.000%, 27/10/38	170,091	0.00	USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	225,644	0.00
USD 200,000	Hungary Government International Bond, 5.375%, 25/03/24	199,846	0.01	USD 100,000	Indonesia Government International Bond, 4.750%, 18/07/47	91,341	0.00
EUR 200,000	Hungary Government International Bond, 1.750%, 10/10/27	186,549	0.01	USD 500,000	Indonesia Government International Bond, 4.350%, 11/01/48	432,440	0.01
EUR 400,000	Hungary Government International Bond, 0.125%, 21/09/28	314,907	0.01	USD 300,000	Indonesia Government International Bond, 3.700%, 30/10/49	232,980	0.00
USD 500,000	Hungary Government International Bond, 2.125%, 22/09/31	371,080	0.01	USD 300,000	Indonesia Government International Bond, 3.500%, 14/02/50	224,526	0.00
USD 100,000	Hungary Government International Bond, 7.625%, 29/03/41	109,461	0.00				
EUR 300,000	Hungary Government International Bond, 1.500%, 17/11/50	158,515	0.00				
Total Hungary		3,439,670	0.07				
Iceland							
EUR 300,000	Iceland Government International Bond, 0.625%, 03/06/26	288,862	0.01				
Total Iceland		288,862	0.01				
India							
USD 300,000	Export-Import Bank of India, 3.875%, 12/03/24	294,630	0.01	IDR 27,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,749,333	0.04
USD 300,000	Export-Import Bank of India, 3.875%, 01/02/28	278,769	0.00	IDR 30,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,888,415	0.04
USD 300,000	Export-Import Bank of India, 3.250%, 15/01/30	261,555	0.00	IDR 16,000,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,097,199	0.02
USD 500,000	Export-Import Bank of India, 2.250%, 13/01/31	396,475	0.01	IDR 31,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	1,914,025	0.04
Total India		1,231,429	0.02	IDR 19,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,251,626	0.03
Indonesia				IDR 12,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	754,094	0.02
EUR 200,000	Indonesia Government International Bond, 1.750%, 24/04/25	203,832	0.00	IDR 21,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,361,725	0.03
EUR 100,000	Indonesia Government International Bond, 3.375%, 30/07/25	105,927	0.00	IDR 23,500,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,475,364	0.03
USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	197,732	0.00	IDR 25,000,000,000	Indonesia Treasury Bond, 7.750%, 15/04/31	1,687,586	0.03
EUR 200,000	Indonesia Government International Bond, 3.750%, 14/06/28	207,006	0.00	IDR 8,000,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	531,600	0.01
USD 300,000	Indonesia Government International Bond, 2.850%, 14/02/30	270,024	0.01	IDR 29,000,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	1,921,815	0.04
				IDR 11,600,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	813,598	0.02
				IDR 12,000,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	792,566	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Indonesia (continued)				Isle Of Man			
IDR 21,200,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	1,511,665	0.03	GBP 300,000	Isle of Man Government International Bond, 1.625%, 14/09/51	180,294	0.00
IDR 20,000,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	1,323,745	0.03	Total Isle Of Man			
IDR 10,000,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	643,815	0.01	180,294 0.00			
USD 200,000	Lembaga Pembiayaan Ekspor Indonesia, 3.875%, 06/04/24	195,158	0.00	Israel			
USD 500,000	Perusahaan Penerbit SBSN Indonesia, 1.500%, perpetual	452,560	0.01	USD 200,000	Israel Government AID Bond, 5.500%, 26/04/24	201,322	0.00
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24	197,672	0.00	ILS 1,000,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	283,696	0.01
USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	199,314	0.00	ILS 2,000,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	526,836	0.01
USD 100,000	Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	98,305	0.00	ILS 1,800,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	485,105	0.01
USD 400,000	Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	394,820	0.01	ILS 1,000,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	308,695	0.01
USD 300,000	Republic Of Indonesia, 2.150%, 28/07/31	250,638	0.01	ILS 1,800,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	476,524	0.01
Total Indonesia		26,426,582	0.53	ILS 2,000,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	524,789	0.01
Ireland				ILS 1,500,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	353,989	0.01
EUR 900,000	Ireland Government Bond, 3.400%, 18/03/24	968,017	0.02	ILS 3,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	815,182	0.02
EUR 667,000	Ireland Government Bond, 5.400%, 13/03/25	751,506	0.01	ILS 1,400,000	Israel Government Bond - Fixed, 1.500%, 31/05/37	300,636	0.01
EUR 1,050,000	Ireland Government Bond, 1.000%, 15/05/26	1,066,397	0.02	ILS 1,650,000	Israel Government Bond - Fixed, 5.500%, 31/01/42	580,149	0.01
EUR 1,800,000	Ireland Government Bond, 0.200%, 15/05/27	1,646,337	0.03	ILS 1,500,000	Israel Government Bond - Fixed, 3.750%, 31/03/47	425,280	0.01
EUR 400,000	Ireland Government Bond, 0.900%, 15/05/28	386,647	0.01	USD 200,000	Israel Government International Bond, 2.875%, 16/03/26	190,422	0.00
EUR 1,400,000	Ireland Government Bond, 1.100%, 15/05/29	1,338,549	0.03	EUR 300,000	Israel Government International Bond, 1.500%, 18/01/27	296,584	0.01
EUR 550,000	Ireland Government Bond, 2.400%, 15/05/30	567,159	0.01	USD 300,000	Israel Government International Bond, 4.125%, 17/01/48	263,649	0.00
EUR 600,000	Ireland Government Bond, 1.350%, 18/03/31	568,470	0.01	EUR 300,000	Israel Government International Bond, 2.500%, 16/01/49	252,448	0.00
EUR 750,000	Ireland Government Bond, zero coupon, 18/10/31	615,944	0.01	USD 300,000	State of Israel, 2.500%, 15/01/30	269,241	0.01
EUR 250,000	Ireland Government Bond, 0.350%, 18/10/32	206,313	0.00	EUR 300,000	State of Israel, 0.625%, 18/01/32	249,746	0.00
EUR 300,000	Ireland Government Bond, 1.300%, 15/05/33	268,428	0.01	USD 300,000	State of Israel, 3.375%, 15/01/50	231,171	0.00
EUR 600,000	Ireland Government Bond, 0.400%, 15/05/35	456,704	0.01	USD 500,000	State of Israel, 3.800%, 13/05/60	393,970	0.01
EUR 375,000	Ireland Government Bond, 1.700%, 15/05/37	329,752	0.01	Total Israel		7,429,434	0.15
EUR 500,000	Ireland Government Bond, 0.550%, 22/04/41	332,758	0.01	Italy			
EUR 700,000	Ireland Government Bond, 2.000%, 18/02/45	593,932	0.01	EUR 200,000	Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	203,147	0.00
EUR 650,000	Ireland Government Bond, 1.500%, 15/05/50	476,996	0.01	EUR 400,000	Cassa Depositi e Prestiti SpA, 0.750%, 30/06/29	336,815	0.01
Total Ireland		10,573,909	0.21	EUR 11,800,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24	11,737,133	0.24
				EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	1,951,575	0.04
				EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	2,097,636	0.04
				EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 30/05/24	1,044,891	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Italy (continued)				Italy (continued)			
EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	2,716,383	0.06	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	2,496,323	0.05
EUR 1,450,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	1,560,697	0.03	EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	855,614	0.02
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	1,240,447	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	1,472,932	0.03
EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	1,685,640	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	1,892,947	0.04
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,007,005	0.04	EUR 1,458,354	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	1,662,187	0.03
EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	1,710,729	0.03	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	1,555,153	0.03
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,940,742	0.04	EUR 2,250,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	2,297,647	0.05
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	1,531,076	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	1,661,355	0.03
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,949,076	0.04	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,184,553	0.04
EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	1,810,166	0.04	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	1,461,227	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	1,559,364	0.03	EUR 2,854,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,401,055	0.07
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	1,533,734	0.03	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,012,001	0.02
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	1,591,685	0.03	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	1,606,626	0.03
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	2,804,239	0.06	EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/32	1,332,600	0.03
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	1,806,870	0.04	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	1,389,098	0.03
EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	2,594,511	0.05	EUR 500,000	Italy Buoni Poliennali Del Tesoro, 4.400%, 01/05/33	517,280	0.01
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	1,416,977	0.03	EUR 1,600,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	1,386,519	0.03
EUR 500,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	602,863	0.01	EUR 1,578,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	1,708,708	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	1,266,163	0.03	EUR 1,800,000	Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	1,658,173	0.03
EUR 1,650,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	1,575,532	0.03	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 01/03/36	1,461,321	0.03
EUR 700,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	669,708	0.01	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	1,007,737	0.02
EUR 1,325,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	1,328,213	0.03	EUR 1,741,000	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	1,726,474	0.04
EUR 1,550,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	1,534,420	0.03	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/03/38	1,064,581	0.02
EUR 9,200,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	7,283,592	0.14	EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	1,202,432	0.02
EUR 1,333,024	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	1,591,753	0.03	EUR 1,461,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	1,586,117	0.03
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	1,207,981	0.02	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro, 3.100%, 01/03/40	1,067,383	0.02
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	1,851,459	0.04	EUR 1,527,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	1,662,985	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,321,314	0.03	EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 1.800%, 01/03/41	1,576,686	0.03
EUR 1,925,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,129,874	0.04	EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	1,847,310	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Italy <i>(continued)</i>				Japan <i>(continued)</i>			
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 30/04/45	716,218	0.02	USD 300,000	Japan Bank for International Cooperation, 0.625%, 15/07/25	271,080	0.01
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	1,436,292	0.03	USD 500,000	Japan Bank for International Cooperation, 3.875%, 16/09/25	489,225	0.01
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	1,145,858	0.02	USD 100,000	Japan Bank for International Cooperation, 2.875%, 01/06/27	93,267	0.00
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	869,830	0.02	USD 200,000	Japan Bank for International Cooperation, 2.875%, 21/07/27	186,284	0.00
EUR 1,150,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	1,060,701	0.02	USD 300,000	Japan Bank for International Cooperation, 3.250%, 20/07/28	281,043	0.01
EUR 1,350,000	Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/50	947,678	0.02	USD 500,000	Japan Bank for International Cooperation, 1.250%, 21/01/31	390,915	0.01
EUR 1,400,000	Italy Buoni Poliennali Del Tesoro, 1.700%, 01/09/51	817,584	0.02	JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24	1,525,302	0.03
EUR 1,500,000	Italy Buoni Poliennali Del Tesoro, 2.150%, 01/09/52	929,774	0.02	JPY 200,000,000	Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24	1,524,378	0.03
EUR 950,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	673,789	0.01	USD 200,000	Japan Finance Organization for Municipalities, 2.375%, 13/02/25	189,986	0.00
USD 500,000	Italy Gov T Int Bond, 3.875%, 06/05/51	334,595	0.01	JPY 760,000,000	Japan Government Five Year Bond, 0.100%, 20/12/23	5,766,657	0.12
USD 500,000	Republic of Italy Government International Bond, 0.875%, 06/05/24	467,635	0.01	JPY 710,000,000	Japan Government Five Year Bond, 0.100%, 20/03/24	5,386,841	0.11
EUR 150,000	Republic of Italy Government International Bond, 5.125%, 31/07/24	163,976	0.00	JPY 500,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	3,794,915	0.08
USD 400,000	Republic of Italy Government International Bond, 2.375%, 17/10/24	376,576	0.01	JPY 550,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	4,173,489	0.08
USD 300,000	Republic of Italy Government International Bond, 1.250%, 17/02/26	260,616	0.01	JPY 4,710,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	35,694,554	0.71
USD 200,000	Republic of Italy Government International Bond, 2.875%, 17/10/29	166,172	0.00	JPY 4,130,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	31,134,054	0.63
USD 50,000	Republic of Italy Government International Bond, 5.375%, 15/06/33	47,841	0.00	JPY 56,500,000	Japan Government Forty Year Bond, 2.400%, 20/03/48	510,874	0.01
USD 300,000	Republic of Italy Government International Bond, 4.000%, 17/10/49	212,286	0.00	JPY 70,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/49	609,509	0.01
Total Italy		127,575,855	2.56	JPY 84,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/50	738,821	0.01
Japan				JPY 190,000,000	Japan Government Forty Year Bond, 2.200%, 20/03/51	1,649,686	0.03
EUR 200,000	Development Bank of Japan Inc, 0.875%, 10/10/25	198,997	0.00	JPY 126,900,000	Japan Government Forty Year Bond, 2.000%, 20/03/52	1,058,104	0.02
USD 100,000	Development Bank of Japan Inc, 2.625%, 01/09/27	92,012	0.00	JPY 171,000,000	Japan Government Forty Year Bond, 1.900%, 20/03/53	1,390,434	0.03
EUR 200,000	Development Bank of Japan Inc, 4.750%, 26/11/27	226,233	0.00	JPY 152,000,000	Japan Government Forty Year Bond, 1.700%, 20/03/54	1,181,313	0.02
USD 500,000	Development Bank of Japan Inc, 1.250%, 28/01/31	389,900	0.01	JPY 213,500,000	Japan Government Forty Year Bond, 1.400%, 20/03/55	1,533,585	0.03
USD 500,000	Development Bank of Japan Inc, 1.750%, perpetual	400,465	0.01	JPY 370,000,000	Japan Government Forty Year Bond, 0.400%, 20/03/56	1,931,139	0.04
USD 300,000	Japan Bank for International Cooperation, 2.500%, 23/05/24	290,274	0.01	JPY 325,000,000	Japan Government Forty Year Bond, 0.900%, 20/03/57	2,000,224	0.04
USD 200,000	Japan Bank for International Cooperation, 2.500%, 28/05/25	189,942	0.00	JPY 250,000,000	Japan Government Forty Year Bond, 0.800%, 20/03/58	1,479,764	0.03
				JPY 315,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/59	1,657,615	0.03
				JPY 550,000,000	Japan Government Forty Year Bond, 0.500%, 20/03/60	2,867,403	0.06

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Japan (continued)				Japan (continued)			
JPY 510,000,000	Japan Government Forty Year Bond, 0.700%, 20/03/61	2,843,546	0.06	JPY 28,600,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	251,115	0.00
JPY 285,000,000	Japan Government Forty Year Bond, 1.000%, 20/03/62	1,732,313	0.03	JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/02/30	430,895	0.01
JPY 678,000,000	Japan Government Ten Year Bond, 0.600%, 20/12/23	5,169,233	0.10	JPY 30,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/30	257,607	0.01
JPY 600,000,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	4,580,136	0.09	JPY 80,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	719,591	0.01
JPY 740,000,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	5,658,705	0.11	JPY 50,000,000	Japan Government Thirty Year Bond, 2.200%, 20/05/31	431,650	0.01
JPY 610,000,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	4,660,308	0.09	JPY 120,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	1,059,241	0.02
JPY 470,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	3,580,186	0.07	JPY 58,900,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	519,848	0.01
JPY 270,000,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,064,969	0.04	JPY 71,900,000	Japan Government Thirty Year Bond, 1.800%, 22/11/32	611,928	0.01
JPY 492,500,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	3,761,730	0.08	JPY 50,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/32	410,876	0.01
JPY 875,000,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	6,688,980	0.13	JPY 50,000,000	Japan Government Thirty Year Bond, 1.100%, 20/03/33	399,144	0.01
JPY 520,000,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	3,977,727	0.08	JPY 70,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/33	589,598	0.01
JPY 750,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	5,724,715	0.11	JPY 30,000,000	Japan Government Thirty Year Bond, 2.100%, 20/09/33	261,891	0.01
JPY 765,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	5,804,074	0.12	JPY 55,000,000	Japan Government Thirty Year Bond, 2.000%, 20/12/33	475,819	0.01
JPY 640,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	4,852,398	0.10	JPY 41,700,000	Japan Government Thirty Year Bond, 2.400%, 20/03/34	374,341	0.01
JPY 720,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	5,452,290	0.11	JPY 89,750,000	Japan Government Thirty Year Bond, 2.500%, 20/06/34	813,406	0.02
JPY 760,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	5,747,995	0.12	JPY 51,250,000	Japan Government Thirty Year Bond, 2.500%, 20/09/34	464,798	0.01
JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	5,210,835	0.10	JPY 70,000,000	Japan Government Thirty Year Bond, 2.400%, 20/12/34	629,339	0.01
JPY 840,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	6,335,667	0.13	JPY 65,550,000	Japan Government Thirty Year Bond, 2.300%, 20/03/35	583,380	0.01
JPY 665,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	5,010,092	0.10	JPY 68,700,000	Japan Government Thirty Year Bond, 2.300%, 20/06/35	611,456	0.01
JPY 790,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	5,942,259	0.12	JPY 150,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/35	1,363,261	0.03
JPY 1,005,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	7,546,355	0.15	JPY 80,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/35	712,988	0.01
JPY 690,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	5,173,078	0.10	JPY 68,950,000	Japan Government Thirty Year Bond, 2.500%, 20/03/36	627,910	0.01
JPY 700,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	5,239,456	0.11	JPY 80,000,000	Japan Government Thirty Year Bond, 2.500%, 20/06/36	728,843	0.01
JPY 615,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	4,596,524	0.09	JPY 104,100,000	Japan Government Thirty Year Bond, 2.500%, 20/09/36	948,817	0.02
JPY 510,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	3,803,867	0.08	JPY 105,000,000	Japan Government Thirty Year Bond, 2.300%, 20/12/36	937,301	0.02
JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	4,168,858	0.08	JPY 108,000,000	Japan Government Thirty Year Bond, 2.400%, 20/03/37	974,763	0.02
JPY 560,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	4,159,139	0.08	JPY 90,000,000	Japan Government Thirty Year Bond, 2.500%, 20/09/37	822,670	0.02
JPY 6,020,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	44,273,345	0.89	JPY 121,000,000	Japan Government Thirty Year Bond, 2.500%, 20/03/38	1,104,264	0.02
JPY 1,750,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	13,003,225	0.27	JPY 253,150,000	Japan Government Thirty Year Bond, 2.400%, 20/09/38	2,280,624	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Japan (continued)				Japan (continued)			
JPY 235,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/39	2,090,662	0.04	JPY 200,000,000	Japan Government Thirty Year Bond, 0.700%, 20/06/48	1,265,103	0.03
JPY 180,000,000	Japan Government Thirty Year Bond, 2.200%, 20/09/39	1,579,354	0.03	JPY 200,000,000	Japan Government Thirty Year Bond, 0.900%, 20/09/48	1,323,521	0.03
JPY 280,000,000	Japan Government Thirty Year Bond, 2.300%, 20/03/40	2,488,264	0.05	JPY 190,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/48	1,192,200	0.02
JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/40	3,067,551	0.06	JPY 215,000,000	Japan Government Thirty Year Bond, 0.500%, 20/03/49	1,274,944	0.03
JPY 278,800,000	Japan Government Thirty Year Bond, 2.200%, 20/03/41	2,441,700	0.05	JPY 155,000,000	Japan Government Thirty Year Bond, 0.400%, 20/06/49	889,237	0.02
JPY 345,000,000	Japan Government Thirty Year Bond, 2.000%, 20/09/41	2,938,769	0.06	JPY 200,000,000	Japan Government Thirty Year Bond, 0.400%, 20/09/49	1,143,461	0.02
JPY 360,000,000	Japan Government Thirty Year Bond, 2.000%, 20/03/42	3,069,488	0.06	JPY 400,000,000	Japan Government Thirty Year Bond, 0.400%, 20/12/49	2,302,475	0.05
JPY 335,000,000	Japan Government Thirty Year Bond, 1.900%, 20/09/42	2,811,238	0.06	JPY 430,000,000	Japan Government Thirty Year Bond, 0.600%, 20/06/50	2,570,364	0.06
JPY 260,000,000	Japan Government Thirty Year Bond, 1.800%, 20/03/43	2,147,392	0.04	JPY 1,045,000,000	Japan Government Thirty Year Bond, 0.700%, 20/12/50	6,364,021	0.12
JPY 255,000,000	Japan Government Thirty Year Bond, 1.900%, 20/06/43	2,139,105	0.04	JPY 150,000,000	Japan Government Thirty Year Bond, 1.000%, 20/03/52	984,888	0.02
JPY 152,000,000	Japan Government Thirty Year Bond, 1.800%, 20/09/43	1,253,947	0.03	JPY 150,000,000	Japan Government Thirty Year Bond, 1.300%, 20/06/52	1,067,479	0.02
JPY 195,000,000	Japan Government Thirty Year Bond, 1.700%, 20/12/43	1,580,070	0.03	JPY 150,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/52	1,088,192	0.02
JPY 205,000,000	Japan Government Thirty Year Bond, 1.700%, 20/03/44	1,660,664	0.03	JPY 90,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	697,743	0.01
JPY 210,000,000	Japan Government Thirty Year Bond, 1.700%, 20/06/44	1,698,160	0.03	JPY 125,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	971,390	0.02
JPY 220,000,000	Japan Government Thirty Year Bond, 1.700%, 20/09/44	1,776,640	0.04	JPY 54,300,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	422,503	0.01
JPY 235,000,000	Japan Government Thirty Year Bond, 1.500%, 20/12/44	1,828,866	0.04	JPY 80,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	625,649	0.01
JPY 280,000,000	Japan Government Thirty Year Bond, 1.500%, 20/03/45	2,175,276	0.04	JPY 160,000,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	1,254,789	0.03
JPY 200,000,000	Japan Government Thirty Year Bond, 1.600%, 20/06/45	1,579,795	0.03	JPY 150,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	1,177,184	0.02
JPY 175,000,000	Japan Government Thirty Year Bond, 1.400%, 20/09/45	1,330,753	0.03	JPY 82,550,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	649,658	0.01
JPY 220,000,000	Japan Government Thirty Year Bond, 1.400%, 20/12/45	1,667,211	0.03	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	394,240	0.01
JPY 210,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/46	1,401,013	0.03	JPY 85,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	670,569	0.01
JPY 225,000,000	Japan Government Thirty Year Bond, 0.300%, 20/06/46	1,326,826	0.03	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	1,581,128	0.03
JPY 230,000,000	Japan Government Thirty Year Bond, 0.500%, 20/09/46	1,419,848	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	633,767	0.01
JPY 165,000,000	Japan Government Thirty Year Bond, 0.600%, 20/12/46	1,039,733	0.02	JPY 180,400,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	1,429,377	0.03
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/47	1,218,565	0.02	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/25	635,344	0.01
JPY 170,000,000	Japan Government Thirty Year Bond, 0.800%, 20/06/47	1,116,090	0.02	JPY 50,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	397,988	0.01
JPY 220,000,000	Japan Government Thirty Year Bond, 0.800%, 20/09/47	1,440,133	0.03	JPY 80,000,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	638,175	0.01
JPY 185,000,000	Japan Government Thirty Year Bond, 0.800%, 20/12/47	1,207,292	0.02	JPY 95,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	759,791	0.02
JPY 285,000,000	Japan Government Thirty Year Bond, 0.800%, 20/03/48	1,852,667	0.04	JPY 182,100,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,459,284	0.03

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Japan (continued)				Japan (continued)			
JPY 52,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	421,019	0.01	JPY 220,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	1,855,156	0.04
JPY 116,600,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	941,257	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	1,689,583	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	809,678	0.02	JPY 190,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,614,939	0.03
JPY 190,000,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,542,939	0.03	JPY 365,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	3,089,796	0.06
JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	813,058	0.02	JPY 94,700,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	806,527	0.02
JPY 179,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,461,890	0.03	JPY 207,900,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,706,200	0.03
JPY 180,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,469,153	0.03	JPY 145,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,205,738	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	982,846	0.02	JPY 270,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	2,275,494	0.05
JPY 232,700,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	1,899,024	0.04	JPY 130,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,083,292	0.02
JPY 237,500,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,936,612	0.04	JPY 340,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,852,423	0.06
JPY 181,250,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,483,628	0.03	JPY 182,300,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,543,343	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	821,365	0.02	JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,557,475	0.05
JPY 240,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	1,987,410	0.04	JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,011,367	0.02
JPY 108,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	897,694	0.02	JPY 192,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,629,639	0.03
JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,159,015	0.02	JPY 140,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,205,552	0.02
JPY 285,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,355,967	0.05	JPY 110,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	922,976	0.02
JPY 205,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,709,593	0.03	JPY 323,600,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,735,339	0.05
JPY 275,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	2,312,318	0.05	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,252,010	0.03
JPY 160,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	1,330,421	0.03	JPY 265,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,229,057	0.04
JPY 146,300,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,228,423	0.02	JPY 142,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,188,616	0.02
JPY 123,850,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	1,044,960	0.02	JPY 310,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,615,517	0.05
JPY 124,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,041,655	0.02	JPY 147,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,224,820	0.02
JPY 88,700,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	743,515	0.01	JPY 120,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,007,647	0.02
JPY 184,900,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	1,528,667	0.03	JPY 148,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	1,252,153	0.03
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	836,212	0.02	JPY 150,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,241,756	0.02
JPY 120,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	995,351	0.02	JPY 120,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,001,999	0.02
JPY 265,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,222,489	0.04	JPY 150,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,262,913	0.03
JPY 210,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	1,765,515	0.04	JPY 410,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	3,457,337	0.07
JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	1,268,165	0.03	JPY 320,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/32	2,697,366	0.05

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Japan (continued)				Japan (continued)			
JPY 215,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	1,828,213	0.04	JPY 245,000,000	Japan Government Twenty Year Bond, 0.300%, 20/12/39	1,609,133	0.03
JPY 130,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/33	1,075,883	0.02	JPY 1,230,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/40	8,112,237	0.16
JPY 217,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/33	1,812,294	0.04	JPY 1,380,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/40	9,171,160	0.19
JPY 335,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/33	2,820,429	0.06	JPY 370,000,000	Japan Government Twenty Year Bond, 0.800%, 20/03/42	2,582,471	0.05
JPY 420,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/33	3,534,150	0.07	JPY 500,000,000	Japan Government Twenty Year Bond, 0.900%, 20/06/42	3,549,926	0.07
JPY 400,000,000	Japan Government Twenty Year Bond, 1.600%, 20/12/33	3,332,025	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 1.100%, 20/09/42	1,467,596	0.03
JPY 270,000,000	Japan Government Twenty Year Bond, 1.500%, 20/03/34	2,225,482	0.04	JPY 2,950,000,000	Japan Government Two Year Bond, 0.005%, 01/12/23	22,354,903	0.47
JPY 435,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/34	3,580,355	0.07	USD 500,000	Jpn Bank for Int L Coop, 4.375%, perpetual	497,200	0.01
JPY 425,000,000	Japan Government Twenty Year Bond, 1.400%, 20/09/34	3,457,657	0.07	USD 500,000	Jpn Bank For Int L Coop, 1.875%, perpetual	409,240	0.01
JPY 320,000,000	Japan Government Twenty Year Bond, 1.200%, 20/12/34	2,544,503	0.05	USD 500,000	JPN BANK FOR INT L COOP, 2.875%, perpetual	480,375	0.01
JPY 410,000,000	Japan Government Twenty Year Bond, 1.200%, 20/03/35	3,254,893	0.07	USD 1,500,000	JPN BANK FOR INT L COOP, 2.125%, perpetual	1,303,980	0.03
JPY 380,000,000	Japan Government Twenty Year Bond, 1.300%, 20/06/35	3,046,163	0.06	JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 23/02/24	1,523,362	0.03
JPY 322,000,000	Japan Government Twenty Year Bond, 1.200%, 20/09/35	2,548,057	0.05	JPY 200,000,000	Major Joint Local Government Bond, 0.660%, 25/03/24	1,523,756	0.03
JPY 430,000,000	Japan Government Twenty Year Bond, 1.000%, 20/12/35	3,313,586	0.07	Total Japan		623,905,989	12.53
JPY 455,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/36	3,244,606	0.07	Kazakhstan			
JPY 355,000,000	Japan Government Twenty Year Bond, 0.200%, 20/06/36	2,451,194	0.05	EUR 300,000	Kazakhstan Government International Bond, 1.500%, 30/09/34	238,569	0.00
JPY 390,000,000	Japan Government Twenty Year Bond, 0.500%, 20/09/36	2,796,047	0.06	USD 300,000	Kazakhstan Government International Bond, 4.875%, 14/10/44	270,186	0.01
JPY 255,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/36	1,846,564	0.04	Total Kazakhstan		508,755	0.01
JPY 240,000,000	Japan Government Twenty Year Bond, 0.700%, 20/03/37	1,757,441	0.04	Korea			
JPY 340,000,000	Japan Government Twenty Year Bond, 0.600%, 20/06/37	2,448,531	0.05	USD 500,000	Export Import Bank Korea, 2.500%, perpetual	350,090	0.01
JPY 240,000,000	Japan Government Twenty Year Bond, 0.600%, 20/09/37	1,720,844	0.03	USD 500,000	Export-Import Bank of Korea, 4.000%, 15/09/24	491,845	0.01
JPY 290,000,000	Japan Government Twenty Year Bond, 0.600%, 20/12/37	2,070,452	0.04	USD 500,000	Export-Import Bank of Korea, 1.250%, 18/01/25	463,885	0.01
JPY 385,000,000	Japan Government Twenty Year Bond, 0.500%, 20/03/38	2,696,240	0.05	EUR 400,000	Export-Import Bank of Korea, 0.829%, 27/04/25	401,576	0.01
JPY 330,000,000	Japan Government Twenty Year Bond, 0.500%, 20/06/38	2,300,534	0.05	USD 500,000	Export-Import Bank of Korea, 0.750%, 21/09/25	445,620	0.01
JPY 350,000,000	Japan Government Twenty Year Bond, 0.700%, 20/09/38	2,504,206	0.05	EUR 400,000	Export-Import Bank of Korea, 1.375%, 24/11/25	403,510	0.01
JPY 345,000,000	Japan Government Twenty Year Bond, 0.500%, 20/12/38	2,383,035	0.05	USD 100,000	Export-Import Bank of Korea, 2.375%, 21/04/27	90,472	0.00
JPY 280,000,000	Japan Government Twenty Year Bond, 0.400%, 20/03/39	1,898,915	0.04	USD 500,000	Export-Import Bank of Korea, 1.750%, 19/10/28	418,120	0.01
JPY 285,000,000	Japan Government Twenty Year Bond, 0.300%, 20/06/39	1,889,236	0.04	USD 300,000	Industrial Bank of Korea, 2.125%, 23/10/24	284,829	0.01
JPY 310,000,000	Japan Government Twenty Year Bond, 0.300%, 20/09/39	2,044,057	0.04	USD 500,000	Korea Development Bank, 1.250%, 03/06/25	457,550	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Korea <i>(continued)</i>				Korea <i>(continued)</i>			
USD 500,000	Korea Development Bank, 4.000%, 08/09/25	487,165	0.01	KRW 5,500,000,000	Korea Treasury Bond, 1.375%, 10/06/30	3,665,960	0.07
USD 200,000	Korea Development Bank, 2.000%, 12/09/26	181,310	0.00	KRW 3,000,000,000	Korea Treasury Bond, 1.500%, 10/12/30	1,999,451	0.04
USD 500,000	Korea Development Bank, 0.750%, perpetual	458,745	0.01	KRW 3,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,132,615	0.04
USD 500,000	Korea Development Bank, 1.375%, perpetual	432,995	0.01	KRW 1,400,000,000	Korea Treasury Bond, 4.000%, 10/12/31	1,124,196	0.02
USD 500,000	Korea Development Bank, 2.000%, perpetual	399,375	0.01	KRW 2,100,000,000	Korea Treasury Bond, 4.250%, 10/12/32	1,734,804	0.04
USD 200,000	Korea Gas Corp, 3.875%, 12/02/24	197,282	0.00	KRW 900,000,000	Korea Treasury Bond, 3.750%, 10/12/33	708,577	0.02
USD 100,000	Korea Gas Corp, 3.125%, 20/07/27	91,716	0.00	KRW 800,000,000	Korea Treasury Bond, 2.625%, 10/09/35	558,662	0.01
EUR 400,000	Korea Housing Finance Co, 0.723%, 22/03/25	399,877	0.01	KRW 1,590,000,000	Korea Treasury Bond, 1.500%, 10/09/36	956,602	0.02
EUR 100,000	Korea Housing Finance Co, 0.258%, perpetual	88,877	0.00	KRW 1,480,000,000	Korea Treasury Bond, 2.250%, 10/09/37	974,837	0.02
EUR 200,000	Korea Housing Finance Corp, 0.010%, 05/02/25	197,699	0.01	KRW 2,700,000,000	Korea Treasury Bond, 1.125%, 10/09/39	1,453,564	0.03
USD 200,000	Korea International Bond, 2.000%, 19/06/24	192,168	0.00	KRW 8,550,000,000	Korea Treasury Bond, 1.500%, 10/09/40	4,371,354	0.09
EUR 500,000	Korea International Bond, zero coupon, 15/10/26	466,441	0.01	KRW 850,000,000	Korea Treasury Bond, 3.000%, 10/12/42	604,505	0.01
USD 100,000	Korea International Bond, 2.750%, 19/01/27	94,108	0.00	KRW 1,300,000,000	Korea Treasury Bond, 2.750%, 10/12/44	880,258	0.02
USD 200,000	Korea International Bond, 2.500%, 19/06/29	180,552	0.00	KRW 1,400,000,000	Korea Treasury Bond, 2.000%, 10/03/46	817,940	0.02
USD 500,000	Korea National Oil Corp, 1.750%, 18/04/25	461,775	0.01	KRW 1,137,500,000	Korea Treasury Bond, 2.125%, 10/03/47	676,136	0.01
USD 200,000	Korea National Oil Corp, 3.375%, 27/03/27	186,444	0.00	KRW 3,400,000,000	Korea Treasury Bond, 2.625%, 10/03/48	2,223,459	0.05
KRW 2,800,000,000	Korea Treasury Bond, 0.875%, 10/12/23	2,155,554	0.04	KRW 4,900,000,000	Korea Treasury Bond, 1.875%, 10/03/51	2,651,436	0.05
KRW 3,100,000,000	Korea Treasury Bond, 1.125%, 10/06/24	2,361,436	0.05	USD 800,000	Republic Of Korea, 1.750%, perpetual	657,464	0.01
KRW 1,480,000,000	Korea Treasury Bond, 3.000%, 10/09/24	1,155,142	0.02	Total Korea		65,502,432	1.32
KRW 4,000,000,000	Korea Treasury Bond, 1.875%, 10/12/24	3,051,818	0.06	Kuwait			
KRW 4,800,000,000	Korea Treasury Bond, 1.500%, 10/03/25	3,624,852	0.07	USD 300,000	Kuwait International Government Bond, 3.500%, 20/03/27	291,075	0.01
KRW 4,700,000,000	Korea Treasury Bond, 1.125%, 10/09/25	3,467,180	0.07	Total Kuwait		291,075	0.01
KRW 2,000,000,000	Korea Treasury Bond, 2.250%, 10/12/25	1,514,927	0.03	Latvia			
KRW 4,000,000,000	Korea Treasury Bond, 1.250%, 10/03/26	2,922,668	0.06	EUR 200,000	Latvia Government International Bond, 1.125%, 30/05/28	189,652	0.00
KRW 2,600,000,000	Korea Treasury Bond, 1.875%, 10/06/26	1,928,605	0.04	EUR 200,000	Latvia Government International Bond, 1.875%, 19/02/49	153,297	0.00
KRW 975,000,000	Korea Treasury Bond, 1.500%, 10/12/26	706,521	0.02	EUR 500,000	Republic Of Latvia, 0.010%, perpetual	394,776	0.01
KRW 2,600,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,916,199	0.04	Total Latvia		737,725	0.01
KRW 3,600,000,000	Korea Treasury Bond, 2.375%, 10/12/27	2,663,432	0.05				
KRW 1,740,000,000	Korea Treasury Bond, 5.500%, 10/12/29	1,518,252	0.03				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Lithuania				Mexico			
EUR 100,000	Lithuania Government International Bond, 2.125%, 29/10/26	103,266	0.00	MXN 18,000,000	Mexican Bonos, 8.000%, 07/12/23	901,226	0.02
EUR 200,000	Lithuania Government International Bond, 0.950%, 26/05/27	191,887	0.01	MXN 16,500,000	Mexican Bonos, 8.000%, 05/09/24	819,291	0.02
EUR 200,000	Lithuania Government International Bond, 0.500%, 28/07/50	99,530	0.00	MXN 14,000,000	Mexican Bonos, 10.000%, 05/12/24	720,042	0.01
EUR 150,000	Republic of Lithuania, 1.625%, 19/06/49	106,178	0.00	MXN 35,000,000	Mexican Bonos, 5.750%, 05/03/26	1,623,033	0.03
Total Lithuania		500,861	0.01	MXN 15,000,000	Mexican Bonos, 5.500%, 04/03/27	671,447	0.01
Luxembourg				MXN 35,000,000	Mexican Bonos, 7.500%, 03/06/27	1,690,762	0.03
EUR 400,000	Luxembourg Government Bond, zero coupon, 28/04/25	397,742	0.01	MXN 25,200,000	Mexican Bonos, 8.500%, 31/05/29	1,255,057	0.03
EUR 300,000	Luxembourg Government Bond, 0.625%, 01/02/27	290,751	0.01	MXN 29,500,000	Mexican Bonos, 7.750%, 29/05/31	1,397,096	0.03
EUR 100,000	Luxembourg Government Bond, 2.250%, 19/03/28	102,673	0.00	MXN 7,500,000	Mexican Bonos, 7.750%, 23/11/34	346,892	0.01
Total Luxembourg		791,166	0.02	MXN 6,000,000	Mexican Bonos, 10.000%, 20/11/36	329,268	0.01
Malaysia				MXN 21,000,000	Mexican Bonos, 8.500%, 18/11/38	1,019,360	0.02
USD 500,000	Export-Import Bank of Malaysia Bhd, 1.831%, 26/11/26	442,910	0.01	MXN 14,300,000	Mexican Bonos, 7.750%, 13/11/42	640,296	0.01
MYR 700,000	Malaysia Government Bond, 3.882%, 14/03/25	159,640	0.00	MXN 37,000,000	Mexican Bonos, 8.000%, 07/11/47	1,691,627	0.03
MYR 3,000,000	Malaysia Government Bond, 3.955%, 15/09/25	686,125	0.01	MXN 5,000,000	Mexican Bonos, 8.000%, 31/07/53	226,997	0.01
MYR 4,800,000	Malaysia Government Bond, 3.900%, 30/11/26	1,092,548	0.02	GBP 100,000	Mexico Government International Bond, 6.750%, 06/02/24	121,755	0.00
MYR 6,600,000	Malaysia Government Bond, 3.899%, 16/11/27	1,500,904	0.03	USD 100,000	Mexico Government International Bond, 4.125%, 21/01/26	97,606	0.00
MYR 2,500,000	Malaysia Government Bond, 3.885%, 15/08/29	562,730	0.01	USD 500,000	Mexico Government International Bond, 4.150%, 28/03/27	487,815	0.01
MYR 3,600,000	Malaysia Government Bond, 4.254%, 31/05/35	817,457	0.02	USD 200,000	Mexico Government International Bond, 3.750%, 11/01/28	189,310	0.00
MYR 7,550,000	Malaysia Government Bond, 4.762%, 07/04/37	1,802,247	0.04	USD 400,000	Mexico Government International Bond, 4.500%, 22/04/29	382,696	0.01
MYR 5,000,000	Malaysia Government Bond, 3.757%, 22/05/40	1,055,335	0.02	EUR 400,000	Mexico Government International Bond, 1.125%, 17/01/30	347,210	0.01
MYR 3,000,000	Malaysia Government Bond, 4.736%, 15/03/46	699,875	0.01	USD 300,000	Mexico Government International Bond, 3.250%, 16/04/30	262,335	0.01
MYR 6,300,000	Malaysia Government Bond, 4.065%, 15/06/50	1,307,883	0.03	EUR 200,000	Mexico Government International Bond, 3.375%, 23/02/31	195,881	0.00
MYR 1,500,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	344,520	0.01	USD 200,000	Mexico Government International Bond, 2.659%, 24/05/31	161,688	0.00
MYR 4,500,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	1,021,709	0.02	EUR 500,000	Mexico Government International Bond, 1.450%, 25/10/33	378,185	0.01
MYR 6,000,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,359,528	0.03	USD 500,000	Mexico Government International Bond, 3.500%, 12/02/34	402,390	0.01
MYR 6,000,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	1,367,346	0.03	EUR 400,000	Mexico Government International Bond, 2.875%, 08/04/39	310,493	0.01
MYR 5,400,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	1,208,558	0.02	USD 300,000	Mexico Government International Bond, 6.050%, 11/01/40	293,082	0.01
MYR 2,000,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	412,881	0.01	USD 450,000	Mexico Government International Bond, 4.280%, 14/08/41	350,320	0.01
Total Malaysia		15,842,196	0.32	USD 150,000	Mexico Government International Bond, 4.750%, 08/03/44	121,461	0.00
				EUR 100,000	Mexico Government International Bond, 3.000%, 06/03/45	76,391	0.00
				USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	156,318	0.00
				USD 200,000	Mexico Government International Bond, 4.350%, 15/01/47	150,714	0.00
				USD 300,000	Mexico Government International Bond, 4.500%, 31/01/50	229,563	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Mexico <i>(continued)</i>				Netherlands <i>(continued)</i>			
USD 200,000	Mexico Government International Bond, 3.771%, 24/05/61	127,346	0.00	EUR 1,230,000	Netherlands Government Bond, 2.500%, 15/01/33	1,267,704	0.02
USD 200,000	Mexico Government International Bond, 3.750%, 19/04/71	125,618	0.00	EUR 1,414,697	Netherlands Government Bond, 4.000%, 15/01/37	1,687,512	0.03
Total Mexico		18,300,571	0.37	EUR 1,450,000	Netherlands Government Bond, 0.500%, 15/01/40	1,057,585	0.02
Netherlands				EUR 1,309,000	Netherlands Government Bond, 3.750%, 15/01/42	1,571,169	0.03
EUR 400,000	BNG Bank NV, 0.050%, 02/04/25	398,848	0.01	EUR 1,390,000	Netherlands Government Bond, 2.750%, 15/01/47	1,481,385	0.03
GBP 100,000	BNG Bank NV, 1.625%, 26/08/25	111,751	0.00	EUR 600,000	Netherlands Government Bond, 2.000%, 15/01/54	546,212	0.01
EUR 100,000	BNG Bank NV, 0.125%, 11/04/26	96,930	0.00	Total Netherlands		33,377,644	0.67
USD 500,000	BNG Bank NV, 0.875%, 18/05/26	445,060	0.01	New Zealand			
GBP 300,000	BNG Bank NV, 0.500%, 21/12/26	309,341	0.01	NZD 500,000	New Zealand Government Bond, 0.500%, 15/05/24	297,207	0.01
EUR 400,000	BNG Bank NV, 0.625%, 19/06/27	383,497	0.01	NZD 1,500,000	New Zealand Government Bond, 2.750%, 15/04/25	905,320	0.02
EUR 700,000	BNG Bank NV, 2.750%, 04/10/27	735,435	0.01	NZD 2,000,000	New Zealand Government Bond, 0.500%, 15/05/26	1,101,816	0.02
EUR 500,000	BNG Bank NV, zero coupon, 31/08/28	447,210	0.01	NZD 1,200,000	New Zealand Government Bond, 4.500%, 15/04/27	756,618	0.01
EUR 500,000	BNG Bank NV, 0.750%, 24/01/29	463,485	0.01	NZD 1,000,000	New Zealand Government Bond, 0.250%, 15/05/28	506,036	0.01
AUD 300,000	BNG Bank NV, 3.300%, 26/04/29	187,125	0.00	NZD 1,200,000	New Zealand Government Bond, 3.000%, 20/04/29	697,420	0.01
EUR 200,000	BNG Bank NV, 0.100%, 15/01/30	172,359	0.00	NZD 1,000,000	New Zealand Government Bond, 1.500%, 15/05/31	503,164	0.01
EUR 500,000	BNG Bank NV, zero coupon, 20/01/31	413,463	0.01	NZD 750,000	New Zealand Government Bond, 2.000%, 15/05/32	385,409	0.01
EUR 500,000	BNG Bank NV, 0.250%, 12/01/32	411,094	0.01	NZD 800,000	New Zealand Government Bond, 3.500%, 14/04/33	465,033	0.01
USD 500,000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 0.875%, 15/06/26	443,390	0.01	NZD 650,000	New Zealand Government Bond, 2.750%, 15/04/37	330,362	0.01
AUD 500,000	Nederlandse Waterschapsbank, 2.250%, perpetual	320,762	0.01	NZD 650,000	New Zealand Government Bond, 1.750%, 15/05/41	263,498	0.00
USD 300,000	Nederlandse Waterschapsbank NV, 1.750%, 15/01/25	283,923	0.00	NZD 800,000	New Zealand Government Bond, 2.750%, 15/05/51	362,399	0.01
EUR 300,000	Nederlandse Waterschapsbank NV, zero coupon, 16/11/26	284,280	0.01	Total New Zealand		6,574,282	0.13
EUR 500,000	Nederlandse Waterschapsbank NV, 0.125%, 28/05/27	468,250	0.01	Norway			
EUR 200,000	Nederlandse Waterschapsbank NV, 0.050%, 28/01/30	171,977	0.00	USD 200,000	Kommunalbanken AS, 2.750%, 05/02/24	195,608	0.00
EUR 400,000	Nederlandse Waterschapsbank NV, 0.125%, 03/09/35	287,957	0.01	AUD 200,000	Kommunalbanken AS, 5.250%, 15/07/24	137,758	0.00
EUR 1,300,000	Netherlands Government Bond, 2.000%, 15/07/24	1,372,926	0.03	GBP 200,000	Kommunalbanken AS, 1.000%, 12/12/24	225,390	0.00
EUR 1,800,000	Netherlands Government Bond, 0.250%, 15/07/25	1,808,360	0.04	USD 500,000	Kommunalbanken AS, 0.375%, 11/09/25	449,265	0.01
EUR 10,300,000	Netherlands Government Bond, zero coupon, 15/01/26	8,677,241	0.17	USD 500,000	Kommunalbanken AS, 0.500%, 13/01/26	445,035	0.01
EUR 1,900,000	Netherlands Government Bond, 0.500%, 15/07/26	1,880,882	0.04	USD 500,000	Kommunalbanken AS, 1.125%, 26/10/26	443,190	0.01
EUR 1,550,000	Netherlands Government Bond, 0.750%, 15/07/27	1,519,003	0.03	EUR 100,000	Kommunalbanken AS, 0.875%, 24/05/27	96,415	0.00
EUR 747,685	Netherlands Government Bond, 5.500%, 15/01/28	900,433	0.02	EUR 300,000	Kommunalbanken AS, 0.050%, perpetual	258,452	0.01
EUR 950,000	Netherlands Government Bond, 0.750%, 15/07/28	913,279	0.02				
EUR 1,100,000	Netherlands Government Bond, 0.250%, 15/07/29	1,000,003	0.02				
EUR 1,000,000	Netherlands Government Bond, 0.500%, 15/07/32	857,813	0.02				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Norway (continued)				Peru (continued)			
NOK 8,500,000	Norway Government Bond, 1.750%, 13/03/25	838,256	0.02	USD 500,000	Peruvian Government International Bond, 3.000%, 15/01/34	396,870	0.01
NOK 5,000,000	Norway Government Bond, 1.500%, 19/02/26	483,722	0.01	EUR 300,000	Peruvian Government International Bond, 1.950%, 17/11/36	220,370	0.00
NOK 3,900,000	Norway Government Bond, 1.750%, 17/02/27	375,807	0.01	USD 1,000,000	Peruvian Government International Bond, 3.300%, 11/03/41	734,260	0.01
NOK 4,000,000	Norway Government Bond, 2.000%, 26/04/28	384,229	0.01	USD 500,000	Peruvian Government International Bond, 3.600%, 15/01/72	327,340	0.01
NOK 5,500,000	Norway Government Bond, 1.750%, 06/09/29	511,616	0.01				
NOK 5,000,000	Norway Government Bond, 1.375%, 19/08/30	445,833	0.01	Total Peru		5,089,043	0.10
NOK 1,000,000	Norway Government Bond, 1.250%, 17/09/31	86,634	0.00	Philippines			
NOK 5,000,000	Norway Government Bond, 2.125%, 18/05/32	464,257	0.01	USD 400,000	Philippine Government International Bond, 4.200%, 21/01/24	397,204	0.01
Total Norway		5,841,467	0.12	USD 100,000	Philippine Government International Bond, 5.500%, 30/03/26	102,835	0.00
Panama				USD 200,000	Philippine Government International Bond, 3.000%, 01/02/28	186,092	0.00
USD 100,000	Panama Government International Bond, 8.875%, 30/09/27	115,504	0.00	USD 240,000	Philippine Government International Bond, 3.750%, 14/01/29	229,702	0.00
USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	189,286	0.01	USD 500,000	Philippine Government International Bond, 1.648%, 10/06/31	401,015	0.01
USD 200,000	Panama Government International Bond, 3.160%, 23/01/30	172,700	0.00	USD 300,000	Philippine Government International Bond, 1.950%, 06/01/32	245,625	0.00
USD 500,000	Panama Government International Bond, 6.400%, 14/02/35	510,475	0.01	EUR 300,000	Philippine Government International Bond, 1.200%, 28/04/33	246,589	0.01
USD 100,000	Panama Government International Bond, 4.500%, 15/05/47	77,366	0.00	USD 100,000	Philippine Government International Bond, 6.375%, 23/10/34	111,196	0.00
USD 700,000	Panama Government International Bond, 4.500%, 16/04/50	531,104	0.01	USD 200,000	Philippine Government International Bond, 3.700%, 02/02/42	163,116	0.00
USD 200,000	Panama Government International Bond, 4.300%, 29/04/53	145,720	0.00	USD 500,000	Philippine Government International Bond, 2.950%, 05/05/45	362,415	0.01
USD 300,000	Panama Government International Bond, 3.870%, 23/07/60	194,076	0.01	USD 500,000	Philippine Government International Bond, 3.200%, 06/07/46	365,650	0.01
Total Panama		1,936,231	0.04	USD 500,000	Philippine Government International Bond, 4.200%, 29/03/47	428,100	0.01
Peru				Total Philippines		3,239,539	0.06
PEN 5,700,000	Peru Government Bond, 5.940%, 12/02/29	1,371,064	0.03	Poland			
PEN 3,000,000	Peru Government Bond, 5.400%, 12/08/34	630,972	0.01	EUR 200,000	Bank Gospodarstwa Krajowego, 1.375%, 01/06/25	199,014	0.00
PEN 2,500,000	Peru Government Bond, 5.350%, 12/08/40	489,216	0.01	EUR 500,000	Bank Gospodarstwa Krajowego, 3.000%, 30/05/29	480,860	0.01
USD 75,000	Peruvian Government International Bond, 7.350%, 21/07/25	78,711	0.00	PLN 2,300,000	Republic of Poland Government Bond, 2.500%, 25/04/24	498,682	0.01
USD 300,000	Peruvian Government International Bond, 2.392%, 23/01/26	277,146	0.01				
EUR 100,000	Peruvian Government International Bond, 2.750%, 30/01/26	101,140	0.00				
USD 255,000	Peruvian Government International Bond, 2.844%, 20/06/30	216,806	0.00				
USD 200,000	Peruvian Government International Bond, 8.750%, 21/11/33	245,148	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)				
Poland (continued)				Portugal (continued)				
PLN 2,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	422,466	0.01	EUR 600,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	577,070	0.01	
PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	598,851	0.01	EUR 1,350,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,372,969	0.03	
PLN 1,800,000	Republic of Poland Government Bond, 3.250%, 25/07/25	376,907	0.01	EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,292,275	0.03	
PLN 4,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	787,981	0.02	EUR 400,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	444,228	0.01	
PLN 5,000,000	Republic of Poland Government Bond, 0.250%, 25/10/26	892,984	0.02	EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	602,247	0.01	
PLN 1,705,000	Republic of Poland Government Bond, 2.500%, 25/07/27	324,161	0.01	EUR 800,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	651,987	0.01	
PLN 3,000,000	Republic of Poland Government Bond, 2.750%, 25/04/28	562,437	0.01	EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	451,932	0.01	
PLN 1,315,000	Republic of Poland Government Bond, 5.750%, 25/04/29	285,101	0.01	EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	841,208	0.02	
PLN 2,200,000	Republic of Poland Government Bond, 2.750%, 25/10/29	394,312	0.01	EUR 450,000	Portugal Obrigacoes do Tesouro OT, 0.900%, 12/10/35	346,298	0.01	
PLN 4,000,000	Republic of Poland Government Bond, 1.250%, 25/10/30	612,815	0.01	EUR 525,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	576,157	0.01	
PLN 4,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	599,026	0.01	EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.150%, 11/04/42	338,457	0.01	
PLN 500,000	Republic of Poland Government Bond, 4.000%, 25/04/47	76,609	0.00	EUR 200,000	Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	221,599	0.00	
EUR 100,000	Republic of Poland Government International Bond, 3.000%, 15/01/24	106,597	0.00	EUR 300,000	Portugal Obrigacoes do Tesouro OT, 1.000%, 12/04/52	158,541	0.00	
EUR 900,000	Republic of Poland Government International Bond, zero coupon, 10/02/25	896,064	0.02	Total Portugal			11,999,903	0.24
EUR 300,000	Republic of Poland Government International Bond, 1.500%, 19/01/26	304,438	0.01	Qatar				
EUR 100,000	Republic of Poland Government International Bond, 1.375%, 22/10/27	97,612	0.00	USD 300,000	Qatar Government International Bond, 3.375%, 14/03/24	294,006	0.01	
USD 500,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	514,440	0.01	USD 300,000	Qatar Government International Bond, 3.400%, 16/04/25	291,135	0.01	
EUR 150,000	Republic of Poland Government International Bond, 1.000%, 07/03/29	137,826	0.00	USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	192,632	0.00	
USD 1,000,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	1,067,670	0.02	USD 200,000	Qatar Government International Bond, 4.500%, 23/04/28	200,920	0.00	
EUR 100,000	Republic of Poland Government International Bond, 2.375%, 18/01/36	89,775	0.00	USD 300,000	Qatar Government International Bond, 4.000%, 14/03/29	294,693	0.01	
Total Poland				USD 500,000	Qatar Government International Bond, 3.750%, 16/04/30	483,555	0.01	
				USD 300,000	Qatar Government International Bond, 5.750%, 20/01/42	327,300	0.01	
Portugal				USD 200,000	Qatar Government International Bond, 4.625%, 02/06/46	188,690	0.00	
EUR 600,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	660,425	0.01	USD 500,000	Qatar Government International Bond, 5.103%, 23/04/48	501,880	0.01	
EUR 1,300,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,386,828	0.03	USD 300,000	Qatar Government International Bond, 4.817%, 14/03/49	290,739	0.01	
EUR 900,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	960,304	0.02	USD 300,000	Qatar Government International Bond, 4.400%, 16/04/50	273,912	0.00	
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,117,378	0.02	Total Qatar			3,339,462	0.07

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Romania				Saudi Arabia			
EUR 400,000	Romania, 2.750%, perpetual	402,964	0.01	USD 400,000	Saudi Government International Bond, 4.000%, 17/04/25	394,440	0.01
RON 3,000,000	Romania Government Bond, 3.650%, 28/07/25	594,940	0.01	USD 200,000	Saudi Government International Bond, 3.250%, 26/10/26	190,858	0.00
RON 1,000,000	Romania Government Bond, 4.850%, 22/04/26	199,935	0.00	USD 300,000	Saudi Government International Bond, 2.500%, 03/02/27	278,334	0.01
EUR 400,000	Romania Government Bond, 0.700%, 24/08/26	369,926	0.01	USD 200,000	Saudi Government International Bond, 3.625%, 04/03/28	190,938	0.00
RON 2,000,000	Romania Government Bond, 4.150%, 26/01/28	366,562	0.01	USD 400,000	Saudi Government International Bond, 4.375%, 16/04/29	394,504	0.01
RON 1,500,000	Romania Government Bond, 5.000%, 12/02/29	280,005	0.01	EUR 500,000	Saudi Government International Bond, 0.625%, 03/03/30	437,396	0.01
RON 4,000,000	Romania Government Bond, 6.700%, 25/02/32	771,295	0.02	USD 200,000	Saudi Government International Bond, 4.500%, 17/04/30	198,102	0.00
RON 1,000,000	Romania Government Bond, 4.750%, 11/10/34	157,436	0.00	USD 300,000	Saudi Government International Bond, 2.750%, 03/02/32	261,153	0.01
USD 200,000	Romanian Government International Bond, 4.875%, 22/01/24	198,982	0.00	USD 500,000	Saudi Government International Bond, 2.250%, 02/02/33	404,725	0.01
EUR 100,000	Romanian Government International Bond, 3.625%, 24/04/24	106,597	0.00	EUR 100,000	Saudi Government International Bond, 2.000%, 09/07/39	79,140	0.00
EUR 100,000	Romanian Government International Bond, 2.875%, 28/10/24	104,810	0.00	USD 200,000	Saudi Government International Bond, 4.500%, 26/10/46	176,622	0.00
EUR 200,000	Romanian Government International Bond, 2.375%, 19/04/27	190,540	0.00	USD 700,000	Saudi Government International Bond, 4.625%, 04/10/47	624,568	0.01
EUR 300,000	Romanian Government International Bond, 2.875%, 11/03/29	264,288	0.01	USD 300,000	Saudi Government International Bond, 5.000%, 17/04/49	281,835	0.01
EUR 700,000	Romanian Government International Bond, 6.625%, 27/09/29	750,257	0.02	USD 300,000	Saudi Government International Bond, 3.750%, 21/01/55	235,869	0.00
EUR 400,000	Romanian Government International Bond, 1.375%, 02/12/29	310,241	0.01	USD 500,000	Saudi Government International Bond, 3.450%, 02/02/61	357,460	0.01
EUR 400,000	Romanian Government International Bond, 3.624%, 26/05/30	348,576	0.01	USD 200,000	Saudi International Bond, 5.250%, 16/01/50	195,810	0.00
EUR 100,000	Romanian Government International Bond, 2.124%, 16/07/31	73,706	0.00	Total Saudi Arabia		4,701,754	0.09
EUR 300,000	Romanian Government International Bond, 2.000%, 28/01/32	213,681	0.00	Singapore			
EUR 250,000	Romanian Government International Bond, 3.500%, 03/04/34	195,061	0.00	SGD 650,000	Singapore Government Bond, 2.000%, 01/02/24	478,316	0.01
EUR 200,000	Romanian Government International Bond, 3.375%, 08/02/38	144,064	0.00	SGD 300,000	Singapore Government Bond, 3.000%, 01/09/24	223,282	0.00
USD 500,000	Romanian Government International Bond, 4.000%, 14/02/51	332,980	0.01	SGD 450,000	Singapore Government Bond, 2.375%, 01/06/25	330,954	0.01
Total Romania		6,376,846	0.13	SGD 900,000	Singapore Government Bond, 0.500%, 01/11/25	627,370	0.01
				SGD 900,000	Singapore Government Bond, 2.125%, 01/06/26	655,600	0.01
				SGD 1,000,000	Singapore Government Bond, 1.250%, 01/11/26	704,444	0.01
				SGD 597,000	Singapore Government Bond, 3.500%, 01/03/27	456,452	0.01
				SGD 800,000	Singapore Government Bond, 2.875%, 01/09/27	597,721	0.01
				SGD 900,000	Singapore Government Bond, 2.625%, 01/05/28	659,036	0.01
				SGD 700,000	Singapore Government Bond, 2.875%, 01/07/29	516,655	0.01
				SGD 1,600,000	Singapore Government Bond, 2.875%, 01/09/30	1,173,862	0.02

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
Singapore <i>(continued)</i>				Slovenia <i>(continued)</i>			
SGD 500,000	Singapore Government Bond, 1.625%, 01/07/31	332,038	0.01	EUR 200,000	Slovenia Government Bond, 3.125%, 07/08/45	184,305	0.00
SGD 300,000	Singapore Government Bond, 3.375%, 01/09/33	229,199	0.01	EUR 100,000	Slovenia Government Bond, 0.488%, 20/10/50	46,155	0.00
SGD 800,000	Singapore Government Bond, 2.250%, 01/08/36	542,374	0.01	EUR 100,000	Slovenia Government Bond, 0.688%, 03/03/81	34,928	0.00
SGD 1,300,000	Singapore Government Bond, 2.375%, 01/07/39	897,642	0.02	USD 200,000	Slovenia Government International Bond, 5.250%, 18/02/24	199,932	0.00
SGD 300,000	Singapore Government Bond, 2.750%, 01/04/42	228,961	0.00				
SGD 440,000	Singapore Government Bond, 2.750%, 01/03/46	339,340	0.01				
SGD 900,000	Singapore Government Bond, 1.875%, 01/03/50	585,770	0.02				
SGD 500,000	Singapore Government Bond, 3.000%, 01/08/72	403,273	0.01				
Total Singapore		9,982,289	0.20	Total Slovenia		2,235,625	0.04
Slovakia				Spain			
EUR 120,000	Slovakia Government Bond, 3.375%, 15/11/24	128,741	0.00	EUR 200,000	Adif - Alta Velocidad, 0.950%, 30/04/27	192,423	0.00
EUR 500,000	Slovakia Government Bond, 0.250%, 14/05/25	497,968	0.01	EUR 300,000	Adif Alta Velocidad, 0.550%, 31/10/31	240,775	0.01
EUR 700,000	Slovakia Government Bond, 0.625%, 22/05/26	685,927	0.02	EUR 500,000	Autonomous Community of Andalusia Spain, 0.500%, 30/04/31	411,387	0.01
EUR 500,000	Slovakia Government Bond, 1.000%, 12/06/28	470,764	0.01	EUR 200,000	Autonomous Community of Madrid Spain, 4.125%, 21/05/24	216,095	0.00
EUR 100,000	Slovakia Government Bond, 3.625%, 16/01/29	108,216	0.00	EUR 200,000	Autonomous Community of Madrid Spain, 1.826%, 30/04/25	206,854	0.00
EUR 500,000	Slovakia Government Bond, 0.750%, 09/04/30	437,812	0.01	EUR 500,000	Autonomous Community of Madrid Spain, 0.160%, 30/07/28	445,795	0.01
EUR 400,000	Slovakia Government Bond, 1.000%, 09/10/30	352,547	0.01	EUR 100,000	Autonomous Community of Madrid Spain, 1.571%, 30/04/29	95,225	0.00
EUR 100,000	Slovakia Government Bond, 1.625%, 21/01/31	92,997	0.00	EUR 200,000	Autonomous Community of Madrid Spain, 2.080%, 12/03/30	193,407	0.00
EUR 400,000	Slovakia Government Bond, 3.875%, 08/02/33	431,459	0.01	EUR 300,000	Autonomous Community of Madrid Spain, 0.420%, 30/04/31	245,846	0.01
EUR 500,000	Slovakia Government Bond, 0.375%, 21/04/36	339,673	0.01	EUR 300,000	Basque Government, 0.450%, 30/04/32	239,798	0.00
EUR 200,000	Slovakia Government Bond, 1.875%, 09/03/37	167,358	0.00	EUR 1,800,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	1,493,865	0.03
EUR 100,000	Slovakia Government Bond, 2.000%, 17/10/47	75,830	0.00	EUR 200,000	Instituto de Credito Oficial, 0.200%, 31/01/24	207,520	0.00
Total Slovakia		3,789,292	0.08	EUR 500,000	Instituto de Credito Oficial, zero coupon, 30/04/25	497,007	0.01
Slovenia				EUR 1,400,000	Spain Government Bond, 4.800%, 31/01/24	1,528,485	0.03
EUR 70,000	Slovenia Government Bond, 5.125%, 30/03/26	80,227	0.00	EUR 1,800,000	Spain Government Bond, 3.800%, 30/04/24	1,945,504	0.04
EUR 350,000	Slovenia Government Bond, 1.000%, 06/03/28	333,431	0.01	EUR 11,250,000	Spain Government Bond, zero coupon, 31/05/24	11,005,215	0.22
EUR 300,000	Slovenia Government Bond, 1.188%, 14/03/29	280,393	0.01	EUR 2,750,000	Spain Government Bond, 0.250%, 30/07/24	2,819,652	0.06
EUR 600,000	Slovenia Government Bond, 0.875%, 15/07/30	519,061	0.01	EUR 1,950,000	Spain Government Bond, 2.750%, 31/10/24	2,074,415	0.04
EUR 500,000	Slovenia Government Bond, zero coupon, 12/02/31	394,482	0.01	EUR 1,750,000	Spain Government Bond, 1.600%, 30/04/25	1,813,636	0.04
EUR 200,000	Slovenia Government Bond, 1.500%, 25/03/35	162,711	0.00	EUR 2,200,000	Spain Government Bond, 4.650%, 30/07/25	2,446,798	0.05
				EUR 1,600,000	Spain Government Bond, 2.150%, 31/10/25	1,673,652	0.03
				EUR 2,200,000	Spain Government Bond, 1.950%, 30/04/26	2,269,434	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Spain (continued)				Spain (continued)			
EUR 1,550,000	Spain Government Bond, 5.900%, 30/07/26	1,815,310	0.04	EUR 800,000	Spain Government Bond, 1.900%, 31/10/52	543,998	0.01
EUR 2,400,000	Spain Government Bond, 1.300%, 31/10/26	2,404,411	0.05	EUR 1,170,000	Spain Government Bond, 3.450%, 30/07/66	1,104,384	0.02
EUR 1,500,000	Spain Government Bond, 1.500%, 30/04/27	1,500,644	0.03	EUR 1,200,000	Spain Government Bond, 1.450%, 31/10/71	587,611	0.01
EUR 3,700,000	Spain Government Bond, 0.800%, 30/07/27	3,448,136	0.07	Total Spain		86,156,189	1.73
EUR 1,500,000	Spain Government Bond, 1.450%, 31/10/27	1,481,001	0.03	Sweden			
EUR 1,800,000	Spain Government Bond, 1.400%, 30/04/28	1,754,321	0.04	SEK 20,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	1,622,016	0.03
EUR 2,200,000	Spain Government Bond, 1.400%, 30/07/28	2,134,426	0.04	SEK 8,000,000	Kommuninvest I Sverige AB, 3.000%, 12/03/29	743,176	0.02
EUR 1,150,000	Spain Government Bond, 5.150%, 31/10/28	1,349,457	0.03	USD 500,000	Svensk Exportkredit AB, 0.375%, 11/03/24	474,140	0.01
EUR 1,171,787	Spain Government Bond, 6.000%, 31/01/29	1,442,029	0.03	USD 500,000	Svensk Exportkredit AB, 3.625%, 03/09/24	490,635	0.01
EUR 2,200,000	Spain Government Bond, 1.450%, 30/04/29	2,110,665	0.04	USD 800,000	Svensk Exportkredit AB, 0.625%, 07/10/24	744,832	0.02
EUR 2,100,000	Spain Government Bond, 0.600%, 31/10/29	1,880,701	0.04	USD 1,000,000	Svensk Exportkredit AB, 4.625%, 28/11/25	1,001,690	0.02
EUR 4,100,000	Spain Government Bond, 0.500%, 30/04/30	3,505,291	0.07	USD 1,000,000	Svensk Exportkredit AB, 2.250%, 22/03/27	921,180	0.02
EUR 2,000,000	Spain Government Bond, 1.950%, 30/07/30	1,938,168	0.04	SEK 15,500,000	Sweden Government Bond, 2.500%, 12/05/25	1,477,524	0.03
EUR 2,200,000	Spain Government Bond, 1.250%, 31/10/30	2,008,482	0.04	SEK 11,000,000	Sweden Government Bond, 1.000%, 12/11/26	992,729	0.02
EUR 1,800,000	Spain Government Bond, 0.100%, 30/04/31	1,463,263	0.03	SEK 11,300,000	Sweden Government Bond, 0.750%, 12/05/28	990,012	0.02
EUR 1,911,000	Spain Government Bond, 5.750%, 30/07/32	2,414,356	0.05	SEK 2,000,000	Sweden Government Bond, 0.750%, 12/11/29	171,436	0.00
EUR 2,200,000	Spain Government Bond, 2.550%, 31/10/32	2,141,987	0.04	SEK 14,000,000	Sweden Government Bond, 0.125%, 12/05/31	1,117,689	0.02
EUR 1,500,000	Spain Government Bond, 2.350%, 30/07/33	1,422,425	0.03	SEK 2,500,000	Sweden Government Bond, 2.250%, 01/06/32	238,179	0.00
EUR 2,250,000	Spain Government Bond, 1.850%, 30/07/35	1,945,831	0.04	SEK 3,550,000	Sweden Government Bond, 3.500%, 30/03/39	398,021	0.01
EUR 1,238,000	Spain Government Bond, 4.200%, 31/01/37	1,378,214	0.03	SEK 5,000,000	Sweden Government Bond, 0.500%, 24/11/45	332,809	0.01
EUR 1,600,000	Spain Government Bond, 0.850%, 30/07/37	1,131,609	0.02	SEK 2,000,000	Sweden Government Bond, 1.375%, 23/06/71	109,364	0.00
EUR 1,250,000	Spain Government Bond, 4.900%, 30/07/40	1,523,459	0.03	Total Sweden		11,825,432	0.24
EUR 1,550,000	Spain Government Bond, 1.200%, 31/10/40	1,080,498	0.02	Switzerland			
EUR 1,614,000	Spain Government Bond, 4.700%, 30/07/41	1,911,796	0.04	CHF 200,000	Canton of Geneva Switzerland, 1.625%, 30/07/29	212,004	0.00
EUR 2,300,000	Spain Government Bond, 1.000%, 30/07/42	1,392,712	0.03	CHF 400,000	Canton of Zurich, 0.100%, perpetual	284,051	0.01
EUR 600,000	Spain Government Bond, 3.450%, 30/07/43	590,364	0.01	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 11/06/24	864,868	0.02
EUR 1,400,000	Spain Government Bond, 5.150%, 31/10/44	1,769,700	0.04	CHF 300,000	Swiss Confederation Government Bond, 1.500%, 24/07/25	325,684	0.01
EUR 1,650,000	Spain Government Bond, 2.900%, 31/10/46	1,507,084	0.03	CHF 800,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	860,562	0.02
EUR 1,400,000	Spain Government Bond, 2.700%, 31/10/48	1,211,068	0.02	CHF 800,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	932,434	0.02
				CHF 346,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	421,378	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
Switzerland (continued)				Thailand (continued)			
CHF 400,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	392,144	0.01	THB 18,000,000	Thailand Government Bond, 4.850%, 17/06/61	589,190	0.01
CHF 400,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	400,839	0.01	THB 7,200,000	Thailand Government Bond, 4.000%, 17/06/66	198,843	0.00
CHF 100,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	113,906	0.00	THB 15,000,000	Thailand Government Bond, 3.600%, 17/06/67	376,353	0.01
CHF 800,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	782,707	0.02	Total Thailand		13,606,722	0.27
CHF 600,000	Swiss Confederation Government Bond, 3.500%, 08/04/33	762,568	0.01	United Arab Emirates			
CHF 500,000	Swiss Confederation Government Bond, zero coupon, 26/06/34	448,406	0.01	USD 400,000	Abu Dhabi Government International Bond, 2.125%, 30/09/24	383,052	0.01
CHF 600,000	Swiss Confederation Government Bond, 0.250%, 23/06/35	546,634	0.01	USD 300,000	Abu Dhabi Government International Bond, 2.500%, 16/04/25	286,815	0.00
CHF 100,000	Swiss Confederation Government Bond, 2.500%, 08/03/36	118,777	0.00	USD 300,000	Abu Dhabi Government International Bond, 3.125%, 11/10/27	285,996	0.00
CHF 100,000	Swiss Confederation Government Bond, 1.250%, 27/06/37	102,389	0.00	USD 500,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	438,625	0.01
CHF 800,000	Swiss Confederation Government Bond, 1.500%, 26/10/38	846,243	0.02	USD 500,000	Abu Dhabi Government International Bond, 3.125%, 16/04/30	463,895	0.01
CHF 550,000	Swiss Confederation Government Bond, zero coupon, 24/07/39	453,869	0.01	USD 350,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	308,490	0.01
CHF 700,000	Swiss Confederation Government Bond, 1.500%, 30/04/42	740,137	0.01	USD 300,000	Uae International Government Bond, 2.000%, 19/10/31	251,349	0.00
CHF 800,000	Swiss Confederation Government Bond, 0.500%, 28/06/45	684,773	0.01	USD 500,000	Uae International Government Bond, 2.875%, 19/10/41	384,165	0.01
CHF 100,000	Swiss Confederation Government Bond, 4.000%, 06/01/49	163,063	0.00	USD 500,000	Uae International Government Bond, 3.250%, 19/10/61	368,360	0.01
CHF 400,000	Swiss Confederation Government Bond, 0.500%, 24/05/55	322,244	0.01	Total United Arab Emirates		3,170,747	0.06
CHF 100,000	Swiss Confederation Government Bond, 0.500%, 30/05/58	78,037	0.00	United Kingdom			
CHF 100,000	Swiss Confederation Government Bond, 2.000%, 25/06/64	125,215	0.00	USD 500,000	Bank of England Euro Note, 0.250%, 08/03/24	474,720	0.01
Total Switzerland		10,982,932	0.22	USD 500,000	Bank of England Euro Note, 2.000%, 21/03/25	474,685	0.01
Thailand				GBP 10,250,000	United Kingdom Gilt, 0.125%, 31/01/24	11,170,652	0.23
THB 25,000,000	Thailand Government Bond, 2.400%, 17/12/23	729,746	0.02	GBP 2,450,000	United Kingdom Gilt, 1.000%, 22/04/24	2,853,477	0.06
THB 34,500,000	Thailand Government Bond, 2.125%, 17/12/26	1,008,623	0.02	GBP 2,980,000	United Kingdom Gilt, 2.750%, 07/09/24	3,534,064	0.07
THB 60,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,667,579	0.03	GBP 7,200,000	United Kingdom Gilt, 0.250%, 31/01/25	7,210,640	0.14
THB 31,750,000	Thailand Government Bond, 5.670%, 13/03/28	1,083,103	0.02	GBP 2,949,698	United Kingdom Gilt, 5.000%, 07/03/25	3,650,913	0.07
THB 46,000,000	Thailand Government Bond, 4.875%, 22/06/29	1,533,851	0.03	GBP 3,900,000	United Kingdom Gilt, 0.625%, 07/06/25	4,380,418	0.09
THB 40,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,111,754	0.02	GBP 3,900,000	United Kingdom Gilt, 2.000%, 07/09/25	4,507,037	0.09
THB 53,000,000	Thailand Government Bond, 3.775%, 25/06/32	1,681,050	0.03	GBP 4,600,000	United Kingdom Gilt, 1.500%, 22/07/26	5,152,925	0.10
THB 35,000,000	Thailand Government Bond, 1.585%, 17/12/35	859,615	0.02	GBP 6,700,000	United Kingdom Gilt, 0.375%, 22/10/26	6,650,548	0.13
THB 83,000,000	Thailand Government Bond, 3.300%, 17/06/38	2,417,197	0.05				
THB 15,000,000	Thailand Government Bond, 2.000%, 17/06/42	349,818	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 1,000,000	United Kingdom Gilt, 4.125%, 29/01/27	1,218,225	0.02	GBP 1,100,000	United Kingdom Gilt, 1.500%, 31/07/53	759,406	0.02
GBP 3,250,000	United Kingdom Gilt, 1.250%, 22/07/27	3,525,052	0.07	GBP 1,730,000	United Kingdom Gilt, 1.625%, 22/10/54	1,230,943	0.02
GBP 3,055,926	United Kingdom Gilt, 4.250%, 07/12/27	3,777,248	0.08	GBP 1,861,040	United Kingdom Gilt, 4.250%, 07/12/55	2,394,232	0.05
GBP 3,500,000	United Kingdom Gilt, 1.625%, 22/10/28	3,786,905	0.08	GBP 2,550,000	United Kingdom Gilt, 1.750%, 22/07/57	1,877,829	0.04
GBP 993,225	United Kingdom Gilt, 6.000%, 07/12/28	1,340,176	0.03	GBP 1,705,000	United Kingdom Gilt, 4.000%, 22/01/60	2,148,878	0.04
GBP 4,600,000	United Kingdom Gilt, 0.500%, 31/01/29	3,111,579	0.06	GBP 2,070,000	United Kingdom Gilt, 2.500%, 22/07/65	1,868,773	0.04
GBP 3,050,000	United Kingdom Gilt, 0.875%, 22/10/29	3,072,879	0.06	GBP 1,700,000	United Kingdom Gilt, 3.500%, 22/07/68	1,961,007	0.04
GBP 2,707,283	United Kingdom Gilt, 4.750%, 07/12/30	3,513,602	0.07	GBP 2,645,000	United Kingdom Gilt, 1.625%, 22/10/71	1,769,900	0.04
GBP 3,200,000	United Kingdom Gilt, 1.000%, 31/01/32	3,051,171	0.06	Total United Kingdom		142,176,481	2.86
GBP 2,860,902	United Kingdom Gilt, 4.250%, 07/06/32	3,601,095	0.07	United States			
GBP 4,750,000	United Kingdom Gilt, 0.875%, 31/07/33	3,695,411	0.08	USD 500,000	Alabama Federal Aid Highway Finance Authority, 2.650%, perpetual	371,567	0.01
GBP 2,400,000	United Kingdom Gilt, 4.500%, 07/09/34	3,062,402	0.06	USD 190,000	American Municipal Power Inc, 8.084%, 15/02/50	244,168	0.00
GBP 6,550,000	United Kingdom Gilt, 0.625%, 31/07/35	4,466,009	0.09	USD 100,000	California State University, 2.975%, 01/11/51	68,436	0.00
GBP 2,025,256	United Kingdom Gilt, 4.250%, 07/03/36	2,519,864	0.05	USD 300,000	California State University, 2.939%, perpetual	197,817	0.00
GBP 2,850,000	United Kingdom Gilt, 1.750%, 07/09/37	2,585,770	0.05	USD 290,000	Chicago Transit Authority, 6.899%, 01/12/40	320,654	0.01
GBP 1,000,000	United Kingdom Gilt, 3.750%, 29/01/38	1,164,708	0.02	USD 50,000	City of Houston TX, 3.961%, 01/03/47	43,335	0.00
GBP 2,095,721	United Kingdom Gilt, 4.750%, 07/12/38	2,744,652	0.06	USD 300,000	City of San Francisco CA Public Utilities Commission Water Revenue, 3.303%, 01/11/39	236,654	0.00
GBP 3,450,000	United Kingdom Gilt, 1.125%, 31/01/39	2,302,757	0.05	USD 200,000	Commonwealth Financing Authority, 4.144%, 01/06/38	175,516	0.00
GBP 1,260,000	United Kingdom Gilt, 4.250%, 07/09/39	1,558,351	0.03	USD 300,000	County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41	258,170	0.01
GBP 2,300,000	United Kingdom Gilt, 4.250%, 07/12/40	2,835,948	0.06	USD 500,000	Dallas Fort Worth International Airport, 2.843%, perpetual	355,773	0.01
GBP 5,750,000	United Kingdom Gilt, 1.250%, 22/10/41	4,207,678	0.08	USD 250,000	Dallas Fort Worth Tx International, 3.089%, perpetual	189,528	0.00
GBP 2,354,981	United Kingdom Gilt, 4.500%, 07/12/42	3,010,906	0.06	USD 1,000,000	Federal Farm Credit Banks Funding Corp, 4.250%, 26/09/24	994,060	0.02
GBP 2,590,000	United Kingdom Gilt, 3.250%, 22/01/44	2,770,064	0.06	USD 2,500,000	Federal Farm Credit Banks Funding Corp, 0.870%, 01/09/26	2,191,425	0.04
GBP 2,000,000	United Kingdom Gilt, 3.500%, 22/01/45	2,217,234	0.04	USD 5,000,000	Federal Home Loan Bank, 1.250%, 21/12/26	4,468,050	0.09
GBP 1,597,948	United Kingdom Gilt, 4.250%, 07/12/46	1,982,586	0.04	USD 375,000	Federal Home Loan Banks, 2.500%, 13/02/24	365,891	0.01
GBP 2,050,000	United Kingdom Gilt, 1.500%, 22/07/47	1,506,890	0.03	USD 2,000,000	Federal Home Loan Banks, 4.500%, 03/10/24	2,000,940	0.04
GBP 2,600,000	United Kingdom Gilt, 1.750%, 22/01/49	2,003,628	0.04	USD 3,000,000	Federal Home Loan Banks, 0.550%, 12/02/26	2,648,670	0.05
GBP 1,488,324	United Kingdom Gilt, 4.250%, 07/12/49	1,858,498	0.04	USD 315,000	Federal Home Loan Banks, 3.250%, 16/11/28	303,162	0.01
GBP 1,390,000	United Kingdom Gilt, 3.750%, 22/07/52	1,614,146	0.03				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Federal Home Loan Banks, 5.500%, 15/07/36	331,053	0.01	USD 200,000	Port Authority of New York & New Jersey, 4.458%, 01/10/62	174,752	0.00
USD 925,000	Federal Home Loan Mortgage Corp, 0.375%, 23/09/25	833,175	0.02	USD 250,000	Port Authority of New York & New Jersey, 3.287%, 01/08/69	166,205	0.00
USD 200,000	Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	235,970	0.00	USD 35,000	Rutgers The State University of New Jersey, 3.915%, perpetual	23,189	0.00
USD 100,000	Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	117,017	0.00	USD 195,000	Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	190,567	0.00
USD 500,000	Federal National Mortgage Association, 2.625%, 06/09/24	485,280	0.01	USD 50,000	State Board of Administration Finance Corp, 1.258%, perpetual	45,623	0.00
USD 2,670,000	Federal National Mortgage Association, 1.625%, 15/10/24	2,538,129	0.05	USD 50,000	State Board of Administration Finance Corp, 1.705%, perpetual	43,146	0.00
USD 1,440,000	Federal National Mortgage Association, 1.625%, 07/01/25	1,360,958	0.03	USD 50,000	State Board of Administration Finance Corp, 2.154%, perpetual	40,867	0.00
USD 2,000,000	Federal National Mortgage Association, 0.625%, 22/04/25	1,835,180	0.04	USD 600,000	State of California, 7.500%, 01/04/34	728,628	0.01
USD 1,500,000	Federal National Mortgage Association, 0.700%, 30/07/25	1,356,330	0.03	USD 200,000	State of California, 7.625%, 01/03/40	252,091	0.00
USD 300,000	Federal National Mortgage Association, 1.875%, 24/09/26	276,870	0.01	USD 400,000	State of Illinois, 5.100%, 01/06/33	382,623	0.01
USD 375,000	Federal National Mortgage Association, 6.625%, 15/11/30	438,480	0.01	USD 430,000	Tennessee Valley Authority, 0.750%, 15/05/25	393,846	0.01
USD 1,050,000	Federal National Mortgage Association, 5.625%, 15/07/37	1,171,989	0.02	USD 125,000	Tennessee Valley Authority, 6.750%, 01/11/25	132,850	0.00
USD 200,000	Foothill-Eastern Transportation Corridor Agency, 3.924%, 15/01/53	143,229	0.00	USD 275,000	Tennessee Valley Authority, 7.125%, 01/05/30	322,248	0.01
USD 65,000	Grand Parkway Transportation Corp, 3.236%, 01/10/52	46,540	0.00	USD 300,000	Tennessee Valley Authority, 5.250%, 15/09/39	312,840	0.01
USD 20,000	JobsOhio Beverage System, 2.833%, 01/01/38	15,484	0.00	USD 200,000	Texas Transportation Commission, 2.472%, 01/10/44	137,815	0.00
USD 575,000	Los Angeles Unified School District, 5.750%, 01/07/34	600,010	0.01	USD 4,000,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,905,156	0.08
USD 100,000	Los Angeles Unified School District, 6.758%, 01/07/34	111,805	0.00	USD 10,000,000	United States Treasury Note/Bond, 0.125%, 15/02/24	9,500,391	0.19
USD 20,000	Massachusetts School Building Authority, 3.395%, 15/10/40	15,861	0.00	USD 1,650,000	United States Treasury Note/Bond, 2.750%, 15/02/24	1,614,035	0.03
USD 100,000	Massachusetts School Building Authority, 2.950%, perpetual	71,777	0.00	USD 1,000,000	United States Treasury Note/Bond, 2.375%, 29/02/24	973,984	0.02
USD 55,000	Massachusetts ST, 2.514%, 01/07/41	37,969	0.00	USD 49,000,000	United States Treasury Note/Bond, 0.250%, 15/03/24	44,995,312	0.90
USD 100,000	Metropolitan Transportation Authority, 7.336%, 15/11/39	122,623	0.00	USD 3,000,000	United States Treasury Note/Bond, 2.125%, 31/03/24	2,905,898	0.06
USD 300,000	New Jersey Transportation Trust Fund Authority, 4.081%, 15/06/39	247,678	0.00	USD 31,000,000	United States Treasury Note/Bond, 0.375%, 15/04/24	28,409,024	0.55
USD 300,000	New Jersey Transportation Trust Fund Authority, 4.131%, 15/06/42	241,795	0.00	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/04/24	1,929,766	0.04
USD 400,000	New Jersey Turnpike Authority, 7.414%, 01/01/40	495,332	0.01	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 30/04/24	2,905,078	0.06
USD 300,000	New York State Dormitory Authority, 3.110%, 15/02/39	235,605	0.00	USD 1,000,000	United States Treasury Note/Bond, 2.500%, 15/05/24	970,469	0.02
USD 100,000	New York State Dormitory Authority, 3.142%, 01/07/43	77,814	0.00	USD 3,000,000	United States Treasury Note/Bond, 1.750%, 30/06/24	2,875,312	0.06
USD 2,000	North Texas Tollway Authority, 6.718%, 01/01/49	2,402	0.00	USD 2,000,000	United States Treasury Note/Bond, 2.000%, 30/06/24	1,922,969	0.04
USD 260,000	Ohio State University, 4.800%, 01/06/11	218,822	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.750%, 31/07/24	4,782,812	0.10
				USD 1,000,000	United States Treasury Note/Bond, 2.125%, 31/07/24	961,953	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,800,000	United States Treasury Note/Bond, 2.375%, 15/08/24	2,702,109	0.05	USD 635,000	United States Treasury Note/Bond, 6.000%, 15/02/26	666,700	0.01
USD 5,000,000	United States Treasury Note/Bond, 1.250%, 31/08/24	4,734,766	0.10	USD 21,000,000	United States Treasury Note/Bond, 0.500%, 28/02/26	18,160,156	0.37
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 30/09/24	1,919,219	0.04	USD 1,500,000	United States Treasury Note/Bond, 2.500%, 28/02/26	1,425,469	0.03
USD 32,000,000	United States Treasury Note/Bond, 0.625%, 15/10/24	27,370,625	0.55	USD 2,000,000	United States Treasury Note/Bond, 2.375%, 30/04/26	1,891,094	0.04
USD 3,000,000	United States Treasury Note/Bond, 1.500%, 31/10/24	2,842,852	0.06	USD 5,000,000	United States Treasury Note/Bond, 1.625%, 15/05/26	4,608,594	0.09
USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/10/24	4,802,734	0.10	USD 4,000,000	United States Treasury Note/Bond, 1.875%, 30/06/26	3,714,063	0.07
USD 45,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	40,321,484	0.81	USD 5,000,000	United States Treasury Note/Bond, 1.875%, 31/07/26	4,629,687	0.09
USD 6,500,000	United States Treasury Note/Bond, 2.250%, 15/11/24	6,245,078	0.13	USD 2,500,000	United States Treasury Note/Bond, 1.500%, 15/08/26	2,281,055	0.05
USD 200,000	United States Treasury Note/Bond, 7.500%, 15/11/24	210,563	0.00	USD 5,000,000	United States Treasury Note/Bond, 1.375%, 31/08/26	4,537,109	0.09
USD 2,500,000	United States Treasury Note/Bond, 1.500%, 30/11/24	2,366,504	0.05	USD 6,000,000	United States Treasury Note/Bond, 1.625%, 31/10/26	5,482,031	0.11
USD 2,500,000	United States Treasury Note/Bond, 1.750%, 31/12/24	2,373,730	0.05	USD 1,100,000	United States Treasury Note/Bond, 2.000%, 15/11/26	1,017,758	0.02
USD 5,000,000	United States Treasury Note/Bond, 2.250%, 31/12/24	4,792,383	0.10	USD 325,000	United States Treasury Note/Bond, 6.500%, 15/11/26	351,609	0.01
USD 27,250,000	United States Treasury Note/Bond, 1.125%, 15/01/25	21,946,406	0.44	USD 9,000,000	United States Treasury Note/Bond, 1.500%, 31/01/27	7,935,391	0.16
USD 29,000,000	United States Treasury Note/Bond, 1.375%, 31/01/25	22,111,485	0.44	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/02/27	1,862,500	0.04
USD 1,000,000	United States Treasury Note/Bond, 2.500%, 31/01/25	961,953	0.02	USD 200,000	United States Treasury Note/Bond, 6.625%, 15/02/27	218,516	0.00
USD 3,500,000	United States Treasury Note/Bond, 2.000%, 15/02/25	3,332,109	0.07	USD 3,500,000	United States Treasury Note/Bond, 2.375%, 15/05/27	3,266,758	0.07
USD 200,000	United States Treasury Note/Bond, 7.625%, 15/02/25	212,500	0.00	USD 10,000,000	United States Treasury Note/Bond, 2.625%, 31/05/27	9,335,156	0.18
USD 3,000,000	United States Treasury Note/Bond, 2.750%, 28/02/25	2,899,687	0.06	USD 15,000,000	United States Treasury Note/Bond, 3.250%, 30/06/27	14,476,953	0.29
USD 1,000,000	United States Treasury Note/Bond, 2.625%, 31/03/25	963,672	0.02	USD 3,500,000	United States Treasury Note/Bond, 2.250%, 15/08/27	3,241,602	0.07
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,905,547	0.06	USD 10,000,000	United States Treasury Note/Bond, 4.125%, 30/09/27	10,054,297	0.20
USD 2,000,000	United States Treasury Note/Bond, 2.125%, 15/05/25	1,901,563	0.04	USD 2,000,000	United States Treasury Note/Bond, 2.250%, 15/11/27	1,845,469	0.04
USD 18,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	16,922,188	0.34	USD 50,000	United States Treasury Note/Bond, 6.125%, 15/11/27	54,551	0.00
USD 3,000,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,901,797	0.06	USD 4,000,000	United States Treasury Note/Bond, 3.875%, 30/11/27	3,985,625	0.08
USD 1,000,000	United States Treasury Note/Bond, 2.000%, 15/08/25	944,844	0.02	USD 5,200,000	United States Treasury Note/Bond, 2.750%, 15/02/28	4,896,531	0.10
USD 300,000	United States Treasury Note/Bond, 6.875%, 15/08/25	318,023	0.01	USD 26,000,000	United States Treasury Note/Bond, 1.250%, 31/03/28	20,414,218	0.40
USD 5,000,000	United States Treasury Note/Bond, 4.250%, 15/10/25	5,001,172	0.10	USD 4,500,000	United States Treasury Note/Bond, 2.875%, 15/05/28	4,253,906	0.09
USD 1,000,000	United States Treasury Note/Bond, 2.250%, 15/11/25	947,109	0.02	USD 3,000,000	United States Treasury Note/Bond, 2.875%, 15/08/28	2,830,547	0.06
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 31/01/26	2,869,687	0.06	USD 315,000	United States Treasury Note/Bond, 5.500%, 15/08/28	337,345	0.01
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/02/26	2,313,867	0.05	USD 2,500,000	United States Treasury Note/Bond, 3.125%, 15/11/28	2,388,477	0.05

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 62.44% <i>(continued)</i>				Government Bonds - 62.44% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 3,000,000	United States Treasury Note/Bond, 2.625%, 15/02/29	2,779,453	0.06	USD 1,525,000	United States Treasury Note/Bond, 2.750%, 15/08/42	1,235,727	0.02
USD 1,000,000	United States Treasury Note/Bond, 5.250%, 15/02/29	1,062,969	0.02	USD 5,000,000	United States Treasury Note/Bond, 3.375%, 15/08/42	4,502,344	0.09
USD 2,000,000	United States Treasury Note/Bond, 2.375%, 15/05/29	1,822,031	0.04	USD 1,700,000	United States Treasury Note/Bond, 2.750%, 15/11/42	1,373,547	0.03
USD 2,500,000	United States Treasury Note/Bond, 1.625%, 15/08/29	2,173,047	0.04	USD 6,500,000	United States Treasury Note/Bond, 4.000%, 15/11/42	6,410,625	0.13
USD 3,000,000	United States Treasury Note/Bond, 1.750%, 15/11/29	2,622,656	0.05	USD 1,000,000	United States Treasury Note/Bond, 3.125%, 15/02/43	859,063	0.02
USD 200,000	United States Treasury Note/Bond, 6.250%, 15/05/30	228,438	0.00	USD 1,700,000	United States Treasury Note/Bond, 2.875%, 15/05/43	1,397,984	0.03
USD 11,000,000	United States Treasury Note/Bond, 0.875%, 15/11/30	8,818,906	0.18	USD 1,800,000	United States Treasury Note/Bond, 3.625%, 15/08/43	1,667,813	0.03
USD 14,000,000	United States Treasury Note/Bond, 1.625%, 15/05/31	10,604,844	0.21	USD 675,000	United States Treasury Note/Bond, 3.750%, 15/11/43	635,766	0.01
USD 20,000,000	United States Treasury Note/Bond, 1.875%, 15/02/32	14,918,750	0.31	USD 750,000	United States Treasury Note/Bond, 3.625%, 15/02/44	693,398	0.01
USD 11,000,000	United States Treasury Note/Bond, 2.875%, 15/05/32	9,660,156	0.19	USD 2,500,000	United States Treasury Note/Bond, 3.375%, 15/05/44	2,216,797	0.04
USD 750,000	United States Treasury Note/Bond, 4.750%, 15/02/37	821,836	0.02	USD 3,000,000	United States Treasury Note/Bond, 3.125%, 15/08/44	2,547,656	0.05
USD 300,000	United States Treasury Note/Bond, 5.000%, 15/05/37	336,609	0.01	USD 1,750,000	United States Treasury Note/Bond, 3.000%, 15/11/44	1,454,414	0.03
USD 525,000	United States Treasury Note/Bond, 4.375%, 15/02/38	553,219	0.01	USD 1,350,000	United States Treasury Note/Bond, 2.500%, 15/02/45	1,023,891	0.02
USD 325,000	United States Treasury Note/Bond, 4.500%, 15/05/38	347,090	0.01	USD 1,000,000	United States Treasury Note/Bond, 3.000%, 15/05/45	828,906	0.02
USD 475,000	United States Treasury Note/Bond, 3.500%, 15/02/39	448,875	0.01	USD 2,250,000	United States Treasury Note/Bond, 2.875%, 15/08/45	1,822,852	0.04
USD 1,400,000	United States Treasury Note/Bond, 4.250%, 15/05/39	1,450,313	0.03	USD 1,815,000	United States Treasury Note/Bond, 3.000%, 15/11/45	1,502,196	0.03
USD 1,000,000	United States Treasury Note/Bond, 4.500%, 15/08/39	1,064,844	0.02	USD 2,000,000	United States Treasury Note/Bond, 2.500%, 15/02/46	1,506,250	0.03
USD 925,000	United States Treasury Note/Bond, 4.375%, 15/11/39	970,238	0.02	USD 2,500,000	United States Treasury Note/Bond, 2.500%, 15/05/46	1,879,297	0.04
USD 1,350,000	United States Treasury Note/Bond, 4.625%, 15/02/40	1,459,055	0.03	USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/46	2,140,313	0.04
USD 1,300,000	United States Treasury Note/Bond, 4.375%, 15/05/40	1,359,109	0.03	USD 1,000,000	United States Treasury Note/Bond, 2.875%, 15/11/46	807,344	0.02
USD 1,000,000	United States Treasury Note/Bond, 3.875%, 15/08/40	981,250	0.02	USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/02/47	1,647,188	0.03
USD 1,050,000	United States Treasury Note/Bond, 4.250%, 15/11/40	1,078,711	0.02	USD 2,000,000	United States Treasury Note/Bond, 3.000%, 15/05/47	1,646,563	0.03
USD 1,000,000	United States Treasury Note/Bond, 4.750%, 15/02/41	1,094,531	0.02	USD 2,600,000	United States Treasury Note/Bond, 2.750%, 15/08/47	2,044,250	0.04
USD 1,600,000	United States Treasury Note/Bond, 4.375%, 15/05/41	1,668,000	0.03	USD 3,400,000	United States Treasury Note/Bond, 2.750%, 15/11/47	2,673,250	0.05
USD 1,250,000	United States Treasury Note/Bond, 3.750%, 15/08/41	1,193,359	0.02	USD 2,500,000	United States Treasury Note/Bond, 3.000%, 15/02/48	2,063,281	0.04
USD 18,300,000	United States Treasury Note/Bond, 2.000%, 15/11/41	12,468,984	0.26	USD 2,500,000	United States Treasury Note/Bond, 3.125%, 15/05/48	2,116,016	0.04
USD 935,000	United States Treasury Note/Bond, 3.125%, 15/11/41	811,989	0.02	USD 3,500,000	United States Treasury Note/Bond, 3.000%, 15/08/48	2,892,969	0.06
USD 1,300,000	United States Treasury Note/Bond, 3.125%, 15/02/42	1,127,750	0.02	USD 3,000,000	United States Treasury Note/Bond, 3.375%, 15/11/48	2,666,250	0.05
USD 1,400,000	United States Treasury Note/Bond, 3.000%, 15/05/42	1,185,406	0.02	USD 4,000,000	United States Treasury Note/Bond, 3.000%, 15/02/49	3,319,375	0.07

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 62.44% (continued)				Government Bonds - 62.44% (continued)			
United States (continued)				United States (continued)			
USD 4,000,000	United States Treasury Note/Bond, 2.875%, 15/05/49	3,240,625	0.06	USD 100,000	University of Texas System, 3.354%, 15/08/47	77,821	0.00
USD 3,000,000	United States Treasury Note/Bond, 2.250%, 15/08/49	2,126,719	0.04	USD 60,000	University of Virginia, 2.256%, 01/09/50	35,941	0.00
USD 2,500,000	United States Treasury Note/Bond, 2.375%, 15/11/49	1,824,609	0.04	Total United States		820,343,382	16.47
USD 6,000,000	United States Treasury Note/Bond, 2.375%, 15/05/51	4,346,250	0.09	Uruguay			
USD 5,500,000	United States Treasury Note/Bond, 2.250%, 15/02/52	3,867,187	0.08	USD 200,000	Uruguay Government International Bond, 4.375%, 27/10/27	202,284	0.00
USD 5,500,000	United States Treasury Note/Bond, 0.625%, perpetual	4,666,406	0.09	USD 230,000	Uruguay Government International Bond, 4.375%, 23/01/31	228,574	0.01
USD 15,000,000	United States Treasury Note/Bond - When Issued, 0.875%, 31/01/24	13,716,407	0.28	USD 243,467	Uruguay Government International Bond, 4.125%, 20/11/45	225,840	0.01
USD 5,000,000	United States Treasury Note/Bond - When Issued, 1.500%, 29/02/24	4,820,312	0.10	USD 200,000	Uruguay Government International Bond, 5.100%, 18/06/50	197,082	0.00
USD 10,000,000	United States Treasury Note/Bond - When Issued, 2.250%, 31/03/24	8,632,031	0.18	Total Uruguay		853,780	0.02
USD 20,000,000	United States Treasury Note/Bond - When Issued, 2.500%, 30/04/24	19,111,719	0.39	Total Government Bonds		3,109,067,233	62.44
USD 15,000,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	13,357,031	0.27	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 15,000,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	13,448,046	0.27			4,793,459,676	96.26
USD 5,000,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	4,422,266	0.09	Other transferable securities			
USD 47,000,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	41,698,593	0.85	Asset Backed Obligations - 0.89%			
USD 16,250,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	13,029,687	0.26	United States			
USD 10,000,000	United States Treasury Note/Bond - When Issued, 2.750%, 31/07/27	9,474,219	0.19	USD 687,491	FED HM LN PC Pool SD8001, 3.500%, 01/07/49	632,306	0.01
USD 5,000,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	4,320,703	0.09	USD 1,120,144	FED HM LN PC Pool SD8036, 3.000%, 01/01/50	995,753	0.02
USD 3,000,000	United States Treasury Note/Bond - When Issued, 1.000%, 30/06/29	2,554,453	0.05	USD 4,575,672	FED HM LN PC Pool SD8113, 2.000%, perpetual	3,751,235	0.08
USD 13,000,000	United States Treasury Note/Bond - When Issued, 1.125%, 30/06/29	10,781,250	0.22	USD 10,250,000	Federal Home Loan Mortgage Corp. 4.000%, perpetual	9,615,628	0.19
USD 9,500,000	United States Treasury Note/Bond - When Issued, 2.375%, 30/06/29	8,022,657	0.16	USD 5,789,124	Federal National Mortgage Association, 3.000%, perpetual	5,151,106	0.11
USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/06/29	4,692,187	0.09	USD 2,725,792	Federal National Mortgage Association, 4.000%, perpetual	2,581,788	0.05
USD 5,000,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	4,980,469	0.10	USD 9,501,138	Federal National Mortgage Association, 4.500%, perpetual	9,154,947	0.18
USD 6,750,000	United States Treasury Note/Bond - When Issued, 1.750%, 15/08/41	4,657,500	0.09	USD 3,970,857	Freddie Mac Pool, 3.500%, perpetual	3,608,523	0.07
USD 3,500,000	United States Treasury Note/Bond - When Issued, 3.250%, 15/05/42	3,093,125	0.06	USD 884,509	Freddie Mac Pool, 5.000%, perpetual	880,319	0.02
USD 50,000	University of California, 3.063%, 01/07/25	47,751	0.00	USD 1,497,441	Ginnie Mae II Pool, 5.000%, 20/11/52	1,483,310	0.03
USD 300,000	University of California, 3.349%, 01/07/29	272,250	0.01	USD 2,985,762	Ginnie Mae II Pool, 4.000%, perpetual	2,823,840	0.06
USD 50,000	University of California, 4.767%, 31/12/99	41,166	0.00	USD 3,500,000	Ginnie Mae II Pool, 4.500%, perpetual	3,393,637	0.07
USD 100,000	University of California, 4.858%, 15/05/12	85,023	0.00	Total United States		44,072,392	0.89
USD 1,000,000	University of Michigan, 4.454%, 01/04/22	813,971	0.02	Total Asset Backed Obligations		44,072,392	0.89
				Corporate Bonds - 0.52%			
				Australia			
				AUD 200,000	Qantas Airways Ltd, 2.950%, 27/11/29	106,487	0.00
				Total Australia		106,487	0.00

Schedule of Investments *(continued)* as at 31 December 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 - 0.52% <i>(continued)</i>				Corporate Bonds - 0.52% <i>(continued)</i>			
Belgium				Canada <i>(continued)</i>			
EUR 100,000	KBC Group NV, 0.750%, 31/05/31	80,599	0.00	CAD 200,000	Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	142,879	0.00
Total Belgium				CAD 200,000	Canadian Imperial Bank of Commerce, 2.950%, 19/06/29	141,778	0.00
British Virgin Islands				CAD 200,000	Canadian National Railway Co, 2.800%, 22/09/25	141,112	0.00
USD 500,000	Legend Fortune Ltd, 1.375%, 02/06/24	472,355	0.01	CAD 300,000	Canadian Western Bank, 2.606%, 30/01/25	209,339	0.01
Total British Virgin Islands				CAD 200,000	Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24	143,180	0.00
Canada				CAD 200,000	CU Inc, 3.763%, 19/11/46	122,629	0.00
CAD 300,000	407 International Inc, 3.720%, 11/05/48	184,169	0.00	CAD 300,000	CU Inc, 3.548%, 22/11/47	176,550	0.00
CAD 100,000	407 International Inc, 3.980%, 11/09/52	63,289	0.00	CAD 200,000	Enbridge Gas Inc, 2.880%, 22/11/27	137,199	0.00
CAD 200,000	55 Ontario School Board Trust, 5.900%, 02/06/33	165,159	0.00	CAD 200,000	Enbridge Gas Inc, 4.950%, 22/11/50	146,324	0.00
CAD 400,000	Aeroports de Montreal, 3.030%, 21/04/50	214,609	0.01	CAD 300,000	Enbridge Inc, 2.990%, 03/10/29	194,498	0.01
CAD 200,000	Alimentation Couche-Tard Inc, 3.056%, 26/07/24	143,161	0.00	CAD 200,000	Enbridge Inc, 4.570%, 11/03/44	124,179	0.00
USD 500,000	Alimentation Couche-Tard Inc, 3.439%, 13/05/41	357,955	0.01	CAD 300,000	Enbridge Pipelines Inc, 4.550%, 17/08/43	188,336	0.00
CAD 300,000	AltaGas Ltd, 2.157%, 10/06/25	206,016	0.01	CAD 300,000	EPCOR Utilities Inc, 3.554%, 27/11/47	177,990	0.00
CAD 300,000	AltaLink LP, 2.747%, 29/05/26	209,363	0.01	CAD 300,000	Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	210,575	0.01
CAD 500,000	Bank of Montreal, 2.280%, 29/07/24	353,526	0.01	CAD 100,000	Federation des Caisses Desjardins du Quebec, 2.856%, 26/05/30	69,255	0.00
CAD 100,000	Bank of Montreal, 2.700%, 11/09/24	71,154	0.00	CAD 100,000	First Capital Real Estate Investment Trust, 3.456%, 22/01/27	66,413	0.00
CAD 200,000	Bank of Montreal, 2.700%, 09/12/26	137,326	0.00	CAD 300,000	FortisBC Energy Inc, 2.820%, 09/08/49	153,236	0.00
CAD 200,000	Bank of Montreal, 3.190%, 01/03/28	138,010	0.00	CAD 300,000	Greater Toronto Airports Authority, 2.730%, 03/04/29	201,437	0.01
CAD 200,000	Bank of Montreal, 2.077%, 17/06/30	135,967	0.00	CAD 300,000	Honda Canada Finance Inc, 3.444%, 23/05/25	213,415	0.01
CAD 800,000	Bank of Montreal, 6.534%, 27/10/32	613,962	0.01	CAD 100,000	Hydro One Inc, 2.540%, 05/04/24	71,603	0.00
CAD 100,000	Bank of Nova Scotia, 2.290%, 28/06/24	71,023	0.00	CAD 300,000	Hydro One Inc, 2.770%, 24/02/26	210,054	0.01
CAD 100,000	Bank of Nova Scotia, 2.490%, 23/09/24	70,685	0.00	CAD 100,000	Hydro One Inc, 6.590%, 22/04/43	87,716	0.00
CAD 300,000	Bank of Nova Scotia, 2.620%, 02/12/26	205,347	0.01	CAD 100,000	Hydro One Inc, 3.720%, 18/11/47	61,597	0.00
CAD 200,000	Bank of Nova Scotia, 3.890%, 18/01/29	144,960	0.00	CAD 200,000	Manulife Financial Corp, 3.049%, 20/08/29	141,700	0.00
CAD 100,000	Bank of Nova Scotia, 2.836%, 03/07/29	70,726	0.00	CAD 200,000	Manulife Financial Corp, 2.818%, 13/05/35	124,470	0.00
CAD 300,000	Bell Canada, 2.500%, 14/05/30	187,295	0.00	CAD 100,000	National Bank of Canada, 2.983%, 04/03/24	71,931	0.00
CAD 300,000	Bell Canada Inc, 3.600%, 29/09/27	209,800	0.01	CAD 400,000	NAV Canada, 2.924%, 29/09/51	212,433	0.01
CAD 200,000	Bell Canada Inc, 4.450%, 27/02/47	125,729	0.00	CAD 200,000	North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35	126,920	0.00
CAD 100,000	British Columbia Ferry Services Inc, 4.289%, 28/04/44	68,409	0.00	CAD 100,000	North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39	66,324	0.00
CAD 200,000	Brookfield Asset Management Inc, 3.800%, 16/03/27	139,995	0.00	CAD 300,000	OMERS Realty Corp, 3.331%, 05/06/25	213,665	0.01
CAD 100,000	Canadian Imperial Bank of Commerce, 3.290%, 15/01/24	72,359	0.00	CAD 500,000	Ontario Power Generation Inc, 3.215%, 08/04/30	334,632	0.01
CAD 100,000	Canadian Imperial Bank of Commerce, 2.350%, 28/08/24	70,598	0.00				

Schedule of Investments (continued)

as at 31 December 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 - 0.52% (continued)				Corporate Bonds - 0.52% (continued)				
Canada (continued)				France				
CAD 300,000	Pembina Pipeline Corp, 2.990%, 22/01/24	215,868	0.01	EUR 100,000	Banque Fed Cred, 0.250%, 29/06/28	88,375	0.00	
CAD 300,000	Pembina Pipeline Corp, 3.310%, 01/02/30	196,730	0.01	EUR 100,000	Pernod Ricard SA, 3.250%, 02/11/28	104,631	0.01	
CAD 100,000	Pembina Pipeline Corp, 4.540%, 03/04/49	59,559	0.00	Total France			193,006	0.01
CAD 300,000	Rogers Communications Inc, 4.000%, 13/03/24	218,027	0.01	Germany				
CAD 300,000	Royal Bank of Canada, 2.352%, 02/07/24	212,645	0.01	EUR 100,000	Clearstream Banking AG, zero coupon, 01/12/25	96,428	0.00	
CAD 200,000	Royal Bank of Canada, 1.936%, 01/05/25	137,797	0.00	EUR 500,000	Kreditanstalt fuer Wiederaufbau, 0.010%, perpetual	468,693	0.01	
CAD 100,000	Royal Bank of Canada, 2.880%, 23/12/29	69,980	0.00	EUR 100,000	Santander Consumer Bank, 0.250%, 15/10/24	99,993	0.00	
CAD 100,000	Royal Bank of Canada, 2.088%, 30/06/30	67,915	0.00	Total Germany			665,114	0.01
CAD 200,000	Shaw Communications Inc, 3.800%, 01/03/27	139,980	0.00	Japan				
CAD 200,000	SmartCentres REIT, 3.526%, 20/12/29	128,039	0.00	EUR 100,000	East Japan Railway Co, 2.614%, 08/09/25	103,709	0.00	
CAD 200,000	Telus Corp, 3.350%, 01/04/24	144,424	0.00	Total Japan			103,709	0.00
CAD 200,000	Telus Corp, 3.300%, 02/05/29	133,819	0.00	Luxembourg				
CAD 300,000	Telus Corp, 3.150%, 19/02/30	195,809	0.01	EUR 100,000	Bevco Lux Sarl, 1.000%, 16/01/30	79,874	0.00	
CAD 300,000	Telus Corp, 4.700%, 06/03/48	190,814	0.00	EUR 100,000	DH Europe Finance, 0.200%, 18/03/26	96,139	0.01	
CAD 100,000	Teranet Holdings LP, 5.754%, 17/12/40	69,696	0.00	EUR 100,000	DH Europe Finance, 1.800%, 18/09/49	68,702	0.00	
CAD 200,000	Thomson Reuters Corp, 2.239%, 14/05/25	138,889	0.00	EUR 1,100,000	EFSS, zero coupon, 13/10/27	1,016,298	0.02	
CAD 500,000	Toronto Dominion Bank, 2.260%, 07/01/27	333,248	0.01	Total Luxembourg			1,261,013	0.03
CAD 800,000	Toronto-Dominion Bank, 5.376%, 21/10/27	600,884	0.01	Netherlands				
CAD 200,000	Toronto-Dominion Bank, 3.224%, 25/07/29	142,147	0.00	AUD 300,000	BNG Bank NV, 3.500%, 19/07/27	194,428	0.01	
CAD 500,000	Toronto-Dominion Bank, 3.105%, 22/04/30	349,581	0.01	EUR 100,000	de Volksbank NV, 0.250%, 22/06/26	92,627	0.00	
CAD 400,000	TransCanada PipeLines Ltd, 3.800%, 05/04/27	281,734	0.01	EUR 200,000	Easyjet Finco Bv, 1.875%, perpetual	172,700	0.01	
CAD 100,000	TransCanada PipeLines Ltd, 4.350%, 06/06/46	59,959	0.00	EUR 400,000	Siemens Financieringsmat, 2.500%, 08/09/27	409,696	0.01	
CAD 300,000	TransCanada PipeLines Ltd, 4.180%, 03/07/48	173,506	0.00	EUR 100,000	Tennet Holdings BV, 4.250%, 28/04/32	108,584	0.00	
CAD 300,000	VW Credit Canada Inc, 2.850%, 26/09/24	212,302	0.01	EUR 100,000	Tennet Holdings BV, 4.500%, 28/10/34	110,509	0.00	
Total Canada			13,587,313	0.27	EUR 100,000	Tennet Holdings BV, 4.750%, 28/10/42	112,379	0.00
Chile				EUR 100,000	Volkswagen Intl Fin NV, 0.875%, 22/09/28	86,423	0.00	
USD 300,000	Corp Nacional del Cobre de Chile, 3.150%, 14/01/30	265,188	0.01	Total Netherlands			1,287,346	0.03
Total Chile			265,188	0.01	Norway			
Denmark				EUR 500,000	Sparebank 1 Boligkreditt, 0.125%, 20/01/28	454,205	0.01	
EUR 500,000	Berlin Hyp AG, 0.625%, perpetual	457,017	0.01	Total Norway			454,205	0.01
AUD 800,000	Kfw, 2.150%, perpetual	515,709	0.01	Spain				
Total Denmark			972,726	0.02	EUR 500,000	Inmobiliaria Colonial So, 0.750%, 22/06/29	409,349	0.01
				EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	82,147	0.00	
				EUR 100,000	Telefonica Emisiones SAU, 1.807%, 21/05/32	87,231	0.00	
				Total Spain			578,727	0.01

Schedule of Investments (continued)

as at 31 December 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 - 0.52% (continued)				Government Bonds - 1.94%			
Supranationals				Canada			
AUD 200,000	African Development Bank, 3.300%, 27/07/27	128,469	0.00	CAD 1,500,000	Canadian Government Bond, 3.000%, 01/11/24	1,086,694	0.02
Total Supranationals				Total Canada			
128,469 0.00				1,086,694 0.02			
United Kingdom				Lithuania			
EUR 300,000	AstraZeneca PLC, 0.375%, 03/06/29	263,821	0.01	EUR 500,000	Lithuania Government International Bond, 2.125%, perpetual	468,549	0.01
GBP 100,000	Prudential PLC, 5.625%, 20/10/51	109,363	0.00	Total Lithuania			
Total United Kingdom				468,549 0.01			
373,184 0.01				United States			
United States				USD 40,000,000	United States Treasury Bill, zero coupon, 12/01/23	39,951,844	0.80
EUR 100,000	AbbVie Inc, 1.250%, 01/06/24	103,590	0.00	USD 5,000,000	United States Treasury Note/Bond, 2.875%, 15/06/25	4,834,766	0.10
EUR 200,000	AT&T Inc, 2.350%, 05/09/29	192,448	0.01	USD 20,000,000	United States Treasury Note/Bond, 3.125%, 15/08/25	19,393,750	0.39
CAD 100,000	Bank of America Corp, 2.932%, 25/04/25	71,415	0.00	USD 3,000,000	United States Treasury Note/Bond, 3.875%, 31/12/27	2,988,405	0.06
CAD 300,000	Bank of America Corp, 3.515%, 24/03/26	213,101	0.01	USD 10,000,000	United States Treasury Note/Bond, 2.750%, 15/08/32	9,139,062	0.18
USD 1,000,000	Broadcom Inc, 4.926%, 15/05/37	877,990	0.02	USD 7,500,000	United States Treasury Note/Bond, 4.125%, 15/11/32	7,680,469	0.16
EUR 100,000	Fedex Corp, 1.300%, 05/08/31	83,997	0.00	USD 5,000,000	United States Treasury Note/Bond, 3.000%, 15/08/52	4,169,531	0.08
USD 500,000	GA Global Funding Trust, 1.625%, 15/01/26	444,090	0.01	USD 4,000,000	United States Treasury Note/Bond, 4.000%, 15/11/52	4,043,750	0.08
EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	100,673	0.00	USD 3,000,000	United States Treasury Note/Bond, 3.625%, perpetual	2,991,068	0.06
USD 1,000,000	Jpmorgan Chase Co, 5.546%, 15/12/25	999,670	0.02	Total United States			
CAD 50,000	Manulife Finance Delaware LP, 5.059%, 15/12/41	34,618	0.00	95,192,645 1.91			
CAD 200,000	Mondelez International Inc, 3.250%, 07/03/25	142,337	0.00	Total Government Bonds			
CAD 200,000	Morgan Stanley, 3.000%, 07/02/24	143,768	0.00	96,747,888 1.94			
USD 500,000	Morgan Stanley Direct, 4.500%, perpetual	462,670	0.01	Total Other transferable securities			
USD 500,000	OWL Rock Core Income Corp, 4.700%, 08/02/27	448,795	0.01	166,508,502 3.35			
EUR 100,000	Philip Morris International Inc, 0.800%, 01/08/31	76,413	0.00	TOTAL INVESTMENTS			
USD 650,000	Phillips 66, 3.605%, 15/02/25	629,564	0.01	4,959,968,178 99.61			
EUR 100,000	Verizon Communications, 1.500%, 19/09/39	71,181	0.00				
CAD 100,000	Verizon Communications Inc, 2.500%, 16/05/30	62,461	0.00				
Total United States							
5,158,781 0.10							
Total Corporate Bonds							
25,688,222 0.52							

Derivatives

Forward Foreign Exchange Contracts Hedge – (1.12)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 03/02/23	Barclays Bank PLC	8,000	5,006	4	0.00
Bought AUD / Sold GBP, due 05/01/23	BNP Paribas SA	61,726,000	34,696,045	124,204	0.00
Bought AUD / Sold GBP, due 03/02/23	Barclays Bank PLC	22,000	12,150	310	0.00
Bought CAD / Sold GBP, due 05/01/23	BNP Paribas SA	108,669,000	66,602,721	83,714	0.00
Bought CAD / Sold GBP, due 03/02/23	Barclays Bank PLC	40,000	24,064	556	0.00
Bought CHF / Sold AUD, due 05/01/23	BNP Paribas SA	75,317	118,000	1,390	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold AUD, due 05/01/23	Merrill Lynch International	3,816	6,000	55	0.00
Bought CHF / Sold AUD, due 03/02/23	BNP Paribas SA	69,688	111,000	198	0.00
Bought CHF / Sold CAD, due 05/01/23	Barclays Bank PLC	5,549	8,000	94	0.00
Bought CHF / Sold CAD, due 05/01/23	BNP Paribas SA	144,919	206,000	4,615	0.00
Bought CHF / Sold CAD, due 05/01/23	Westpac Banking Corporation	2,800	4,000	74	0.00
Bought CHF / Sold CAD, due 03/02/23	BNP Paribas SA	133,398	195,000	707	0.00
Bought CHF / Sold CNY, due 05/01/23	Westpac Banking Corporation	10,739	80,000	99	0.00
Bought CHF / Sold COP, due 05/01/23	BNP Paribas SA	6,698	34,854,000	53	0.00
Bought CHF / Sold COP, due 03/02/23	BNP Paribas SA	6,696	34,854,000	110	0.00
Bought CHF / Sold EUR, due 03/02/23	Goldman Sachs International	526,834	534,000	207	0.00
Bought CHF / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	526,823	534,000	195	0.00
Bought CHF / Sold GBP, due 05/01/23	Barclays Bank PLC	13,781,000	12,306,437	92,944	0.00
Bought CHF / Sold GBP, due 05/01/23	BNP Paribas SA	10,331	9,000	341	0.00
Bought CHF / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	209,354	184,000	4,965	0.00
Bought CHF / Sold GBP, due 05/01/23	Westpac Banking Corporation	4,523	4,000	78	0.00
Bought CHF / Sold GBP, due 03/02/23	Merrill Lynch International	197,406	177,000	967	0.00
Bought CHF / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	22,936	380,416,000	357	0.00
Bought CHF / Sold IDR, due 03/02/23	UBS AG	22,564	380,416,000	38	0.00
Bought CHF / Sold ILS, due 05/01/23	HSBC Bank PLC	7,178	26,000	390	0.00
Bought CHF / Sold ILS, due 03/02/23	BNP Paribas SA	6,815	26,000	12	0.00
Bought CHF / Sold MXN, due 05/01/23	HSBC Bank PLC	13,481	274,000	515	0.00
Bought CHF / Sold MXN, due 05/01/23	Royal Bank of Canada	2,730	57,000	27	0.00
Bought CHF / Sold MXN, due 03/02/23	BNP Paribas SA	15,614	331,000	37	0.00
Bought CHF / Sold NOK, due 05/01/23	HSBC Bank PLC	4,853	51,000	69	0.00
Bought CHF / Sold NOK, due 03/02/23	BNP Paribas SA	4,801	51,000	23	0.00
Bought CHF / Sold NZD, due 05/01/23	HSBC Bank PLC	7,083	12,000	67	0.00
Bought CHF / Sold NZD, due 03/02/23	BNP Paribas SA	7,026	12,000	26	0.00
Bought CHF / Sold PEN, due 05/01/23	Merrill Lynch International	2,673	11,000	5	0.00
Bought CHF / Sold SEK, due 05/01/23	BNP Paribas SA	21,494	238,000	391	0.00
Bought CHF / Sold SEK, due 03/02/23	BNP Paribas SA	21,126	238,000	27	0.00
Bought CHF / Sold USD, due 05/01/23	Barclays Bank PLC	799,063	845,666	18,091	0.00
Bought CHF / Sold USD, due 05/01/23	BNP Paribas SA	5,294,000	5,717,768	4,852	0.00
Bought CHF / Sold USD, due 05/01/23	Merrill Lynch International	76,519	82,000	715	0.00
Bought CHF / Sold USD, due 05/01/23	UBS AG	788,295	833,668	18,450	0.00
Bought CHF / Sold USD, due 05/01/23	Westpac Banking Corporation	844,066	892,666	19,737	0.00
Bought CHF / Sold USD, due 03/02/23	Goldman Sachs International	730,540	790,666	1,469	0.00
Bought CHF / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	730,152	790,666	1,049	0.00
Bought CHF / Sold USD, due 03/02/23	Westpac Banking Corporation	730,676	790,668	1,615	0.00
Bought CLP / Sold USD, due 05/01/23	UBS AG	150,859,000	169,366	7,692	0.00
Bought CNY / Sold CHF, due 05/01/23	BNP Paribas SA	3,104,000	411,863	1,336	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNY / Sold CHF, due 03/02/23	Barclays Bank PLC	242,000	32,056	132	0.00
Bought CNY / Sold EUR, due 05/01/23	Barclays Bank PLC	181,533,000	24,423,791	47,427	0.00
Bought CNY / Sold GBP, due 05/01/23	Merrill Lynch International	1,722,994,000	205,362,813	834,488	0.02
Bought CNY / Sold GBP, due 05/01/23	UBS AG	18,846,000	2,185,760	81,888	0.00
Bought CNY / Sold GBP, due 03/02/23	Barclays Bank PLC	622,000	73,497	1,197	0.00
Bought CNY / Sold USD, due 05/01/23	BNP Paribas SA	700,275,000	100,342,960	399,466	0.01
	Westpac Banking Corporation				
Bought CNY / Sold USD, due 05/01/23	Corporation	14,559,000	2,060,982	33,494	0.00
Bought COP / Sold GBP, due 05/01/23	UBS AG	6,533,477,000	1,117,875	2,419	0.00
Bought CZK / Sold CHF, due 05/01/23	BNP Paribas SA	155,000	6,302	36	0.00
Bought CZK / Sold EUR, due 05/01/23	BNP Paribas SA	7,287,000	300,437	1,294	0.00
Bought CZK / Sold GBP, due 05/01/23	BNP Paribas SA	61,937,000	2,251,467	28,175	0.00
Bought CZK / Sold USD, due 05/01/23	BNP Paribas SA	31,722,000	1,392,776	8,784	0.00
Bought DKK / Sold CHF, due 05/01/23	BNP Paribas SA	68,000	9,018	12	0.00
Bought DKK / Sold GBP, due 05/01/23	BNP Paribas SA	33,630,000	3,986,317	31,563	0.00
Bought DKK / Sold USD, due 05/01/23	BNP Paribas SA	14,787,000	2,117,840	4,502	0.00
Bought EUR / Sold AUD, due 05/01/23	BNP Paribas SA	4,040,805	6,228,000	89,164	0.00
Bought EUR / Sold AUD, due 05/01/23	Standard Chartered Bank	178,125	276,000	2,940	0.00
Bought EUR / Sold AUD, due 03/02/23	BNP Paribas SA	4,145,187	6,504,000	16,759	0.00
Bought EUR / Sold CAD, due 05/01/23	BNP Paribas SA	7,812,718	10,923,000	277,081	0.01
	JP Morgan Chase Bank NA				
Bought EUR / Sold CAD, due 05/01/23	London	370,275	526,000	6,994	0.00
Bought EUR / Sold CAD, due 03/02/23	BNP Paribas SA	7,944,918	11,449,000	45,081	0.00
Bought EUR / Sold CHF, due 05/01/23	Barclays Bank PLC	124,000	122,046	421	0.00
Bought EUR / Sold CHF, due 05/01/23	BNP Paribas SA	1,358,937	1,337,000	5,180	0.00
Bought EUR / Sold CHF, due 03/02/23	Barclays Bank PLC	81,000	79,767	127	0.00
Bought EUR / Sold CHF, due 03/02/23	BNP Paribas SA	1,357,410	1,337,000	1,853	0.00
	Westpac Banking Corporation				
Bought EUR / Sold CNY, due 05/01/23	Corporation	456,152	3,328,000	8,092	0.00
Bought EUR / Sold COP, due 05/01/23	BNP Paribas SA	214,614	1,092,423,000	3,815	0.00
	Goldman Sachs International				
Bought EUR / Sold COP, due 03/02/23	International	212,572	1,092,423,000	3,208	0.00
Bought EUR / Sold DKK, due 05/01/23	BNP Paribas SA	563,898	4,193,000	51	0.00
	Goldman Sachs International				
Bought EUR / Sold GBP, due 05/01/23	International	297,220,500	262,950,977	918,799	0.02
	JP Morgan Chase Bank NA				
Bought EUR / Sold GBP, due 05/01/23	London	308,574,606	272,941,337	1,019,598	0.03
Bought EUR / Sold GBP, due 05/01/23	UBS AG	419,418	360,000	14,600	0.00
	Westpac Banking Corporation				
Bought EUR / Sold GBP, due 05/01/23	Corporation	202,076	175,000	5,168	0.00
Bought EUR / Sold GBP, due 03/02/23	Barclays Bank PLC	210,000	183,532	3,622	0.00
Bought EUR / Sold GBP, due 03/02/23	UBS AG	11,691,480	10,350,000	42,628	0.00
	JP Morgan Chase Bank NA				
Bought EUR / Sold IDR, due 05/01/23	London	1,174,075	19,097,502,000	26,377	0.00
Bought EUR / Sold ILS, due 05/01/23	HSBC Bank PLC	387,165	1,380,000	22,118	0.00
Bought EUR / Sold ILS, due 03/02/23	BNP Paribas SA	367,075	1,380,000	969	0.00
Bought EUR / Sold MXN, due 05/01/23	HSBC Bank PLC	730,149	14,602,000	30,130	0.00
Bought EUR / Sold MXN, due 03/02/23	BNP Paribas SA	699,190	14,602,000	2,417	0.00
Bought EUR / Sold NOK, due 05/01/23	BNP Paribas SA	395,358	4,088,000	6,974	0.00
Bought EUR / Sold NOK, due 03/02/23	BNP Paribas SA	390,646	4,088,000	2,271	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold NZD, due 05/01/23	HSBC Bank PLC	456,590	761,000	6,036	0.00
Bought EUR / Sold NZD, due 03/02/23	BNP Paribas SA	452,410	761,000	2,303	0.00
Bought EUR / Sold PEN, due 05/01/23	Merrill Lynch International	166,334	667,000	2,646	0.00
Bought EUR / Sold PEN, due 03/02/23	Merrill Lynch International	163,109	667,000	70	0.00
Bought EUR / Sold RON, due 05/01/23	BNP Paribas SA	163,850	809,000	385	0.00
Bought EUR / Sold SEK, due 05/01/23	BNP Paribas SA	1,049,291	11,435,000	22,407	0.00
Bought EUR / Sold SEK, due 03/02/23	BNP Paribas SA	1,030,331	11,435,000	2,499	0.00
Bought EUR / Sold SGD, due 05/01/23	HSBC Bank PLC	517,745	739,000	1,587	0.00
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	42,735,954	44,479,999	1,133,174	0.02
	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 05/01/23	London	118,462,000	125,996,183	441,330	0.01
Bought EUR / Sold USD, due 05/01/23	Royal Bank of Canada	118,462,000	125,984,337	453,176	0.01
Bought EUR / Sold USD, due 05/01/23	State Street Bank London	4,135,920	4,367,000	47,372	0.00
Bought EUR / Sold USD, due 05/01/23	UBS AG	42,344,487	44,053,002	1,142,348	0.02
	Westpac Banking Corporation				
Bought EUR / Sold USD, due 05/01/23		49,380,299	51,338,591	1,366,261	0.03
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	43,265,270	46,137,002	129,847	0.00
	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 03/02/23	London	43,288,405	46,136,999	154,591	0.00
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	43,292,264	46,136,999	158,717	0.00
Bought GBP / Sold CAD, due 05/01/23	HSBC Bank PLC	61,623,709	99,613,000	610,578	0.01
	Westpac Banking Corporation				
Bought GBP / Sold CAD, due 05/01/23		1,290,438	2,085,000	13,492	0.00
	JP Morgan Chase Bank NA				
Bought GBP / Sold IDR, due 05/01/23	London	9,439,317	176,685,119,000	5,348	0.00
Bought GBP / Sold ILS, due 05/01/23	HSBC Bank PLC	2,482,723	10,226,000	88,344	0.00
Bought GBP / Sold MXN, due 05/01/23	HSBC Bank PLC	6,454,934	149,183,000	110,791	0.00
Bought GBP / Sold MXN, due 03/02/23	State Street Bank London	34,982	820,000	262	0.00
Bought GBP / Sold NZD, due 03/02/23	State Street Bank London	20,509	39,000	14	0.00
Bought GBP / Sold THB, due 03/02/23	Standard Chartered Bank	38,172	1,583,000	111	0.00
Bought GBP / Sold USD, due 03/02/23	HSBC Bank PLC	368,342,940	443,189,002	244,753	0.01
	JP Morgan Chase Bank NA				
Bought GBP / Sold USD, due 03/02/23	London	366,429,241	440,883,999	245,926	0.01
Bought GBP / Sold USD, due 03/02/23	Royal Bank of Canada	366,353,120	440,883,999	154,287	0.00
Bought HKD / Sold GBP, due 05/01/23	BNP Paribas SA	53,000	5,629	19	0.00
Bought HUF / Sold CHF, due 05/01/23	BNP Paribas SA	1,489,000	3,642	30	0.00
Bought HUF / Sold EUR, due 05/01/23	BNP Paribas SA	78,775,000	195,320	1,404	0.00
Bought HUF / Sold GBP, due 05/01/23	BNP Paribas SA	575,919,000	1,260,537	18,034	0.00
Bought HUF / Sold USD, due 05/01/23	BNP Paribas SA	120,480,000	318,225	2,760	0.00
Bought IDR / Sold GBP, due 05/01/23	UBS AG	176,685,119,000	9,264,961	204,389	0.01
Bought IDR / Sold USD, due 05/01/23	UBS AG	87,905,837,000	5,644,781	1,921	0.00
Bought ILS / Sold GBP, due 05/01/23	BNP Paribas SA	10,226,000	2,400,546	10,509	0.00
Bought JPY / Sold CHF, due 05/01/23	Barclays Bank PLC	10,087,000	68,717	2,168	0.00
Bought JPY / Sold CHF, due 05/01/23	HSBC Bank PLC	43,261,000	299,841	3,755	0.00
Bought JPY / Sold CHF, due 05/01/23	Merrill Lynch International	43,261,000	299,799	3,800	0.00
Bought JPY / Sold CHF, due 03/02/23	Barclays Bank PLC	6,572,000	45,486	677	0.00
Bought JPY / Sold EUR, due 05/01/23	Barclays Bank PLC	2,511,544,000	17,638,734	208,510	0.01
Bought JPY / Sold EUR, due 05/01/23	Merrill Lynch International	2,511,544,000	17,642,203	204,807	0.01
	Westpac Banking Corporation				
Bought JPY / Sold EUR, due 05/01/23		29,826,000	207,944	4,105	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought JPY / Sold GBP, due 05/01/23	HSBC Bank PLC	24,052,073,500	149,244,370	2,757,760	0.06
Bought JPY / Sold GBP, due 05/01/23	Merrill Lynch International	24,052,073,500	149,113,909	2,914,697	0.06
Bought JPY / Sold GBP, due 03/02/23	Barclays Bank PLC	17,260,000	104,335	5,705	0.00
Bought JPY / Sold USD, due 05/01/23	HSBC Bank PLC	9,591,172,500	71,698,980	991,706	0.02
Bought JPY / Sold USD, due 05/01/23	Merrill Lynch International	9,591,172,500	71,656,126	1,034,559	0.02
Bought JPY / Sold USD, due 05/01/23	Westpac Banking Corporation	379,132,000	2,729,430	143,980	0.00
Bought KRW / Sold CHF, due 05/01/23	Standard Chartered Bank	80,282,000	57,372	1,473	0.00
Bought KRW / Sold EUR, due 05/01/23	Citibank NA	4,307,943,000	3,118,083	78,864	0.00
Bought KRW / Sold GBP, due 05/01/23	UBS AG	38,640,562,000	24,294,320	1,333,901	0.03
Bought KRW / Sold USD, due 05/01/23	BNP Paribas SA	16,922,606,000	13,036,442	346,553	0.01
Bought MXN / Sold GBP, due 05/01/23	BNP Paribas SA	149,183,000	6,344,638	21,887	0.00
Bought MYR / Sold EUR, due 05/01/23	Barclays Bank PLC	4,622,000	982,046	1,144	0.00
Bought MYR / Sold GBP, due 05/01/23	Barclays Bank PLC	37,340,000	6,917,762	155,490	0.00
Bought MYR / Sold USD, due 05/01/23	Barclays Bank PLC	13,621,000	3,083,837	8,461	0.00
Bought NOK / Sold GBP, due 05/01/23	BNP Paribas SA	26,433,000	2,228,409	2,771	0.00
Bought NZD / Sold GBP, due 05/01/23	BNP Paribas SA	5,715,000	2,999,535	6,214	0.00
Bought PEN / Sold CHF, due 05/01/23	Merrill Lynch International	11,000	2,667	2	0.00
Bought PEN / Sold GBP, due 05/01/23	BNP Paribas SA	3,983,000	852,905	18,351	0.00
Bought PEN / Sold USD, due 05/01/23	Goldman Sachs International	1,275,000	332,111	2,192	0.00
Bought PLN / Sold CHF, due 05/01/23	BNP Paribas SA	31,000	6,483	59	0.00
Bought PLN / Sold EUR, due 05/01/23	BNP Paribas SA	2,197,000	466,115	3,354	0.00
Bought PLN / Sold GBP, due 05/01/23	BNP Paribas SA	17,420,000	3,257,224	53,022	0.00
Bought PLN / Sold USD, due 05/01/23	BNP Paribas SA	8,751,000	1,976,419	18,549	0.00
Bought RON / Sold CHF, due 05/01/23	BNP Paribas SA	17,000	3,389	3	0.00
Bought RON / Sold GBP, due 05/01/23	BNP Paribas SA	4,807,000	856,317	6,754	0.00
Bought RON / Sold USD, due 05/01/23	BNP Paribas SA	1,547,000	332,992	688	0.00
Bought SEK / Sold GBP, due 05/01/23	BNP Paribas SA	103,235,000	8,201,496	42,625	0.00
Bought SGD / Sold CHF, due 05/01/23	BNP Paribas SA	15,000	10,319	30	0.00
Bought SGD / Sold EUR, due 05/01/23	BNP Paribas SA	739,000	515,693	604	0.00
Bought SGD / Sold GBP, due 05/01/23	BNP Paribas SA	7,684,000	4,725,155	45,331	0.00
Bought SGD / Sold USD, due 05/01/23	BNP Paribas SA	3,298,000	2,450,365	8,703	0.00
Bought THB / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	565,000	15,062	33	0.00
Bought THB / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	33,441,000	901,861	3,035	0.00
Bought THB / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	220,885,000	5,187,529	137,841	0.00
Bought THB / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	103,565,000	2,977,717	12,738	0.00
Bought USD / Sold AUD, due 03/02/23	HSBC Bank PLC	15,929,266	23,439,000	14,945	0.00
Bought USD / Sold CAD, due 05/01/23	State Street Bank London	562,664	757,000	3,966	0.00
Bought USD / Sold CAD, due 05/01/23	UBS AG	31,028,143	41,686,000	262,127	0.01
Bought USD / Sold CAD, due 03/02/23	HSBC Bank PLC	32,242,133	43,480,000	147,580	0.00
Bought USD / Sold COP, due 03/02/23	Goldman Sachs International	432,665	2,088,693,000	4,167	0.00
Bought USD / Sold GBP, due 05/01/23	Barclays Bank PLC	2,047,817	1,676,000	31,702	0.00
Bought USD / Sold GBP, due 05/01/23	Westpac Banking Corporation	37,000	30,149	732	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold GBP, due 03/02/23	Barclays Bank PLC	483,000	397,598	4,347	0.00
	Westpac Banking Corporation	4,058,058	3,335,000	43,181	0.00
Bought USD / Sold GBP, due 03/02/23	BNP Paribas SA	123,644	964,000	58	0.00
Bought USD / Sold ILS, due 05/01/23	BNP Paribas SA	1,710,343	5,856,000	50,664	0.00
Bought USD / Sold ILS, due 03/02/23	BNP Paribas SA	1,662,086	5,856,000	458	0.00
Bought USD / Sold MXN, due 05/01/23	HSBC Bank PLC	3,151,295	60,595,000	42,378	0.00
Bought USD / Sold MXN, due 03/02/23	BNP Paribas SA	3,096,516	60,595,000	3,772	0.00
Bought USD / Sold NOK, due 03/02/23	BNP Paribas SA	1,001,832	9,824,000	3,388	0.00
Bought USD / Sold NZD, due 03/02/23	BNP Paribas SA	1,711,621	2,698,000	4,563	0.00
Bought USD / Sold SEK, due 03/02/23	BNP Paribas SA	4,577,594	47,607,000	862	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				22,407,696	0.45

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 05/01/23	Barclays Bank PLC	13,000	8,188	(35)	(0.00)
Bought AUD / Sold CHF, due 05/01/23	BNP Paribas SA	111,000	69,829	(205)	(0.00)
Bought AUD / Sold EUR, due 05/01/23	BNP Paribas SA	6,504,000	4,149,540	(18,042)	(0.00)
Bought AUD / Sold USD, due 05/01/23	HSBC Bank PLC	23,439,000	15,912,064	(16,257)	(0.00)
Bought CAD / Sold CHF, due 05/01/23	Barclays Bank PLC	23,000	15,707	(3)	(0.00)
Bought CAD / Sold CHF, due 05/01/23	BNP Paribas SA	195,000	133,792	(707)	(0.00)
Bought CAD / Sold EUR, due 05/01/23	BNP Paribas SA	11,449,000	7,960,523	(46,628)	(0.00)
Bought CAD / Sold USD, due 05/01/23	HSBC Bank PLC	43,480,000	32,238,786	(148,723)	(0.00)
	Westpac Banking Corporation	888,000	655,430	(49)	(0.00)
Bought CHF / Sold CNY, due 05/01/23	BNP Paribas SA	454,859	3,450,000	(4,636)	(0.00)
Bought CHF / Sold CNY, due 03/02/23	BNP Paribas SA	411,470	3,104,000	(1,360)	(0.00)
Bought CHF / Sold CZK, due 05/01/23	BNP Paribas SA	6,239	155,000	(105)	(0.00)
Bought CHF / Sold CZK, due 03/02/23	BNP Paribas SA	6,271	155,000	(38)	(0.00)
Bought CHF / Sold DKK, due 05/01/23	BNP Paribas SA	9,002	68,000	(29)	(0.00)
Bought CHF / Sold DKK, due 03/02/23	BNP Paribas SA	9,010	68,000	(11)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Barclays Bank PLC	560,624	570,000	(2,362)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	BNP Paribas SA	1,337,000	1,356,250	(2,313)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Merrill Lynch International	31,529	32,000	(73)	(0.00)
	Westpac Banking Corporation	580,131	590,000	(2,622)	(0.00)
Bought CHF / Sold HUF, due 05/01/23	BNP Paribas SA	3,559	1,489,000	(119)	(0.00)
Bought CHF / Sold HUF, due 03/02/23	BNP Paribas SA	3,593	1,489,000	(38)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	Barclays Bank PLC	3,016	443,000	(97)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold JPY, due 05/01/23	London	323,419	47,038,000	(6,893)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	UBS AG	323,430	47,038,000	(6,881)	(0.00)
	Westpac Banking Corporation	14,267	2,090,000	(417)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	HSBC Bank PLC	300,053	43,261,000	(3,768)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	Merrill Lynch International	300,032	43,261,000	(3,791)	(0.00)
Bought CHF / Sold KRW, due 05/01/23	Standard Chartered Bank	56,345	80,282,000	(2,582)	(0.00)
Bought CHF / Sold KRW, due 03/02/23	Standard Chartered Bank	50,960	71,497,000	(1,320)	(0.00)
Bought CHF / Sold MYR, due 05/01/23	Barclays Bank PLC	14,755	71,000	(169)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CHF / Sold MYR, due 03/02/23	Barclays Bank PLC	14,877	71,000	(7)	(0.00)
Bought CHF / Sold PEN, due 03/02/23	Merrill Lynch International	2,649	11,000	(3)	(0.00)
Bought CHF / Sold PLN, due 05/01/23	HSBC Bank PLC	6,451	31,000	(94)	(0.00)
Bought CHF / Sold PLN, due 03/02/23	BNP Paribas SA	6,444	31,000	(63)	(0.00)
Bought CHF / Sold RON, due 05/01/23	HSBC Bank PLC	3,386	17,000	(7)	(0.00)
Bought CHF / Sold RON, due 03/02/23	BNP Paribas SA	3,371	17,000	(6)	(0.00)
Bought CHF / Sold SGD, due 05/01/23	HSBC Bank PLC	10,338	15,000	(9)	(0.00)
Bought CHF / Sold SGD, due 03/02/23	BNP Paribas SA	10,290	15,000	(33)	(0.00)
Bought CHF / Sold THB, due 05/01/23	BNP Paribas SA	14,811	565,000	(305)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold THB, due 03/02/23	London	15,070	565,000	(21)	(0.00)
Bought CNY / Sold CHF, due 05/01/23	Barclays Bank PLC	363,000	48,572	(283)	(0.00)
Bought CNY / Sold CHF, due 05/01/23	Standard Chartered Bank	63,000	8,387	(2)	(0.00)
Bought CNY / Sold EUR, due 05/01/23	Standard Chartered Bank	2,174,000	293,742	(764)	(0.00)
Bought COP / Sold CHF, due 05/01/23	BNP Paribas SA	34,854,000	6,755	(115)	(0.00)
	Goldman Sachs				
Bought COP / Sold EUR, due 05/01/23	International	1,092,423,000	214,276	(3,455)	(0.00)
	Goldman Sachs				
Bought COP / Sold USD, due 05/01/23	International	2,088,693,000	435,062	(4,391)	(0.00)
Bought DKK / Sold EUR, due 05/01/23	BNP Paribas SA	4,193,000	563,944	(100)	(0.00)
	Goldman Sachs				
Bought EUR / Sold CHF, due 05/01/23	International	534,000	527,325	(67)	(0.00)
	JP Morgan Chase Bank NA				
Bought EUR / Sold CHF, due 05/01/23	London	534,000	527,346	(90)	(0.00)
	JP Morgan Chase Bank NA				
Bought EUR / Sold CNY, due 05/01/23	London	24,203,922	180,379,000	(116,083)	(0.00)
Bought EUR / Sold CNY, due 03/02/23	Barclays Bank PLC	24,422,877	181,533,000	(55,538)	(0.00)
Bought EUR / Sold CZK, due 05/01/23	BNP Paribas SA	298,028	7,287,000	(3,866)	(0.00)
Bought EUR / Sold CZK, due 03/02/23	BNP Paribas SA	299,241	7,287,000	(1,420)	(0.00)
Bought EUR / Sold DKK, due 03/02/23	BNP Paribas SA	563,988	4,193,000	(4)	(0.00)
Bought EUR / Sold HUF, due 05/01/23	BNP Paribas SA	191,427	78,775,000	(5,559)	(0.00)
Bought EUR / Sold HUF, due 03/02/23	BNP Paribas SA	192,886	78,775,000	(1,876)	(0.00)
Bought EUR / Sold IDR, due 03/02/23	UBS AG	1,146,701	19,097,502,000	(108)	(0.00)
Bought EUR / Sold JPY, due 05/01/23	BNP Paribas SA	17,358,210	2,483,118,000	(292,481)	(0.01)
	JP Morgan Chase Bank NA				
Bought EUR / Sold JPY, due 05/01/23	London	17,362,883	2,483,118,000	(287,494)	(0.01)
	Westpac Banking				
Bought EUR / Sold JPY, due 05/01/23	Corporation	604,219	86,678,000	(12,027)	(0.00)
Bought EUR / Sold JPY, due 03/02/23	Barclays Bank PLC	17,668,515	2,511,544,000	(212,951)	(0.01)
Bought EUR / Sold JPY, due 03/02/23	Merrill Lynch International	17,671,436	2,511,544,000	(209,827)	(0.01)
	Goldman Sachs				
Bought EUR / Sold KRW, due 05/01/23	International	3,083,820	4,307,943,000	(115,433)	(0.00)
Bought EUR / Sold KRW, due 03/02/23	Citibank NA	3,112,676	4,307,943,000	(80,272)	(0.00)
Bought EUR / Sold MYR, due 05/01/23	Barclays Bank PLC	980,796	4,622,000	(2,478)	(0.00)
Bought EUR / Sold MYR, due 03/02/23	Barclays Bank PLC	980,068	4,622,000	(2,513)	(0.00)
Bought EUR / Sold PLN, due 05/01/23	HSBC Bank PLC	464,778	2,197,000	(4,781)	(0.00)
Bought EUR / Sold PLN, due 03/02/23	BNP Paribas SA	463,786	2,197,000	(3,719)	(0.00)
Bought EUR / Sold RON, due 03/02/23	BNP Paribas SA	162,909	809,000	(31)	(0.00)
Bought EUR / Sold SGD, due 03/02/23	BNP Paribas SA	514,634	739,000	(952)	(0.00)
Bought EUR / Sold THB, due 05/01/23	BNP Paribas SA	894,719	33,441,000	(10,658)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	903,445	33,441,000	(2,320)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	HSBC Bank PLC	30,952,528	55,154,000	(170,419)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	UBS AG	3,640,602	6,572,000	(77,586)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	BNP Paribas SA	34,707,361	61,726,000	(127,110)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	State Street Bank London	179,113	319,000	(963)	(0.00)
Bought GBP / Sold CAD, due 05/01/23	UBS AG	4,212,021	6,971,000	(78,114)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	BNP Paribas SA	66,559,479	108,669,000	(85,130)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	State Street Bank London	343,374	562,000	(1,462)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	Westpac Banking Corporation	21,767	36,000	(369)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	Barclays Bank PLC	20,000	22,897	(693)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	HSBC Bank PLC	12,107,159	13,781,000	(332,661)	(0.01)
Bought GBP / Sold CHF, due 05/01/23	Merrill Lynch International	177,000	197,973	(1,082)	(0.00)
Bought GBP / Sold CHF, due 03/02/23	Barclays Bank PLC	12,345,139	13,795,479	(96,810)	(0.00)
Bought GBP / Sold CHF, due 03/02/23	State Street Bank London	63,036	70,000	(16)	(0.00)
Bought GBP / Sold CNH, due 03/02/23	Royal Bank of Canada	1,112,634	9,353,000	(15,410)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	Barclays Bank PLC	1,914,322	16,635,000	(90,332)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	JP Morgan Chase Bank NA London	196,132,781	1,690,998,000	(7,334,607)	(0.15)
Bought GBP / Sold CNY, due 05/01/23	Westpac Banking Corporation	4,060,467	34,207,000	(36,594)	(0.00)
Bought GBP / Sold CNY, due 03/02/23	Merrill Lynch International	205,585,796	1,722,994,000	(918,383)	(0.02)
Bought GBP / Sold CNY, due 03/02/23	Westpac Banking Corporation	67,504	569,000	(771)	(0.00)
Bought GBP / Sold COP, due 05/01/23	BNP Paribas SA	1,108,767	6,533,477,000	(13,374)	(0.00)
Bought GBP / Sold COP, due 03/02/23	HSBC Bank PLC	9,772	57,416,000	(15)	(0.00)
Bought GBP / Sold COP, due 03/02/23	UBS AG	1,110,811	6,533,477,000	(3,089)	(0.00)
Bought GBP / Sold CZK, due 05/01/23	BNP Paribas SA	2,190,885	61,937,000	(101,050)	(0.00)
Bought GBP / Sold CZK, due 03/02/23	BNP Paribas SA	2,245,289	61,937,000	(28,955)	(0.00)
Bought GBP / Sold CZK, due 03/02/23	State Street Bank London	16,474	452,000	(104)	(0.00)
Bought GBP / Sold DKK, due 05/01/23	BNP Paribas SA	3,911,248	33,630,000	(121,866)	(0.00)
Bought GBP / Sold DKK, due 03/02/23	BNP Paribas SA	3,991,803	33,630,000	(31,742)	(0.00)
Bought GBP / Sold DKK, due 03/02/23	State Street Bank London	24,554	206,000	(72)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Barclays Bank PLC	247,896,932	286,815,000	(7,921,739)	(0.16)
Bought GBP / Sold EUR, due 05/01/23	BNP Paribas SA	14,301,708	16,664,000	(581,926)	(0.01)
Bought GBP / Sold EUR, due 05/01/23	Citibank NA	242,036,906	280,006,000	(7,703,534)	(0.15)
Bought GBP / Sold EUR, due 05/01/23	UBS AG	10,350,000	11,706,820	(44,639)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Westpac Banking Corporation	9,488,005	10,956,000	(280,190)	(0.01)
Bought GBP / Sold EUR, due 03/02/23	Barclays Bank PLC	1,338,852	1,511,000	(4,035)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Citibank NA	1,338,855	1,511,000	(4,032)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Goldman Sachs International	263,285,349	297,220,500	(881,521)	(0.02)
Bought GBP / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	263,466,654	297,220,500	(663,255)	(0.01)
Bought GBP / Sold EUR, due 03/02/23	Westpac Banking Corporation	169,512	193,000	(2,321)	(0.00)
Bought GBP / Sold HKD, due 05/01/23	UBS AG	5,636	53,000	(11)	(0.00)
Bought GBP / Sold HKD, due 03/02/23	BNP Paribas SA	5,626	53,000	(22)	(0.00)
Bought GBP / Sold HUF, due 05/01/23	BNP Paribas SA	1,211,258	575,919,000	(77,314)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold HUF, due 03/02/23	BNP Paribas SA	1,244,927	575,919,000	(23,006)	(0.00)
Bought GBP / Sold HUF, due 03/02/23	State Street Bank London	7,567	3,458,000	(27)	(0.00)
Bought GBP / Sold IDR, due 03/02/23	HSBC Bank PLC	55,567	1,049,044,000	(471)	(0.00)
Bought GBP / Sold IDR, due 03/02/23	UBS AG	9,253,800	176,685,119,000	(205,694)	(0.01)
Bought GBP / Sold ILS, due 03/02/23	BNP Paribas SA	2,401,208	10,226,000	(10,884)	(0.00)
Bought GBP / Sold ILS, due 03/02/23	State Street Bank London	14,606	62,000	(9)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	Barclays Bank PLC	2,580,589	433,019,000	(177,541)	(0.01)
Bought GBP / Sold JPY, due 05/01/23	Goldman Sachs International	2,453,736	404,608,000	(114,812)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	JP Morgan Chase Bank NA London	140,225,033	23,187,892,000	(7,057,853)	(0.14)
Bought GBP / Sold JPY, due 05/01/23	Merrill Lynch International Westpac Banking Corporation	140,319,648	23,187,892,000	(6,944,038)	(0.14)
Bought GBP / Sold JPY, due 05/01/23	Corporation	5,377,080	890,736,000	(282,551)	(0.01)
Bought GBP / Sold JPY, due 03/02/23	HSBC Bank PLC	150,459,389	24,175,807,500	(2,791,682)	(0.06)
Bought GBP / Sold JPY, due 03/02/23	Merrill Lynch International	149,557,575	24,052,073,500	(2,936,002)	(0.06)
Bought GBP / Sold JPY, due 03/02/23	Royal Bank of Canada Westpac Banking Corporation	772,887	123,734,000	(10,891)	(0.00)
Bought GBP / Sold JPY, due 03/02/23	Corporation	99,720	15,834,000	(412)	(0.00)
Bought GBP / Sold KRW, due 05/01/23	BNP Paribas SA	23,949,684	38,596,354,000	(1,713,512)	(0.04)
Bought GBP / Sold KRW, due 05/01/23	Standard Chartered Bank	27,616	44,208,000	(1,741)	(0.00)
Bought GBP / Sold KRW, due 03/02/23	Standard Chartered Bank	141,495	215,781,000	(408)	(0.00)
Bought GBP / Sold KRW, due 03/02/23	UBS AG	24,284,395	38,640,562,000	(1,341,398)	(0.03)
Bought GBP / Sold MXN, due 03/02/23	BNP Paribas SA	6,305,105	149,183,000	(23,769)	(0.00)
Bought GBP / Sold MYR, due 05/01/23	Barclays Bank PLC	6,874,080	37,340,000	(208,037)	(0.01)
Bought GBP / Sold MYR, due 03/02/23	Barclays Bank PLC	6,913,023	37,340,000	(165,012)	(0.00)
Bought GBP / Sold NOK, due 05/01/23	HSBC Bank PLC	2,211,733	26,433,000	(22,832)	(0.00)
Bought GBP / Sold NOK, due 03/02/23	BNP Paribas SA	2,229,167	26,433,000	(2,861)	(0.00)
Bought GBP / Sold NOK, due 03/02/23	State Street Bank London	12,005	143,000	(81)	(0.00)
Bought GBP / Sold NZD, due 05/01/23	HSBC Bank PLC	2,967,362	5,715,000	(44,915)	(0.00)
Bought GBP / Sold NZD, due 03/02/23	BNP Paribas SA	2,998,194	5,715,000	(6,540)	(0.00)
Bought GBP / Sold PEN, due 05/01/23	UBS AG	854,739	3,983,000	(16,144)	(0.00)
Bought GBP / Sold PEN, due 03/02/23	BNP Paribas SA	849,486	3,983,000	(18,497)	(0.00)
Bought GBP / Sold PLN, due 05/01/23	HSBC Bank PLC	3,189,254	17,420,000	(134,785)	(0.00)
Bought GBP / Sold PLN, due 03/02/23	BNP Paribas SA	3,245,310	17,420,000	(55,064)	(0.00)
Bought GBP / Sold PLN, due 03/02/23	State Street Bank London	20,178	107,000	(44)	(0.00)
Bought GBP / Sold RON, due 05/01/23	HSBC Bank PLC	842,322	4,807,000	(23,589)	(0.00)
Bought GBP / Sold RON, due 03/02/23	BNP Paribas SA	854,260	4,807,000	(6,917)	(0.00)
Bought GBP / Sold RON, due 03/02/23	State Street Bank London	8,385	47,000	(29)	(0.00)
Bought GBP / Sold SEK, due 05/01/23	BNP Paribas SA	8,197,770	103,235,000	(47,107)	(0.00)
Bought GBP / Sold SEK, due 03/02/23	BNP Paribas SA	8,208,727	103,235,000	(42,400)	(0.00)
Bought GBP / Sold SEK, due 03/02/23	State Street Bank London	45,585	574,000	(304)	(0.00)
Bought GBP / Sold SGD, due 05/01/23	HSBC Bank PLC	4,659,252	7,684,000	(124,611)	(0.00)
Bought GBP / Sold SGD, due 03/02/23	BNP Paribas SA	4,721,968	7,684,000	(47,627)	(0.00)
Bought GBP / Sold SGD, due 03/02/23	State Street Bank London	27,115	44,000	(181)	(0.00)
Bought GBP / Sold THB, due 05/01/23	BNP Paribas SA	5,136,597	220,885,000	(199,108)	(0.01)
Bought GBP / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	5,204,029	220,885,000	(131,838)	(0.00)
Bought GBP / Sold USD, due 05/01/23	Barclays Bank PLC	356,122,745	428,904,332	(512,785)	(0.01)
Bought GBP / Sold USD, due 05/01/23	UBS AG	416,790,562	502,434,944	(1,064,119)	(0.02)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold USD, due 05/01/23	Westpac Banking Corporation	365,268,317	439,473,393	(80,342)	(0.01)
Bought GBP / Sold USD, due 03/02/23	Barclays Bank PLC	1,910,675	2,305,000	(4,812)	(0.00)
Bought GBP / Sold USD, due 03/02/23	Citibank NA	1,910,781	2,305,000	(4,685)	(0.00)
Bought GBP / Sold USD, due 03/02/23	Westpac Banking Corporation	363,664	442,000	(4,198)	(0.00)
Bought HKD / Sold USD, due 05/01/23	BNP Paribas SA	964,000	123,673	(157)	(0.00)
Bought IDR / Sold CHF, due 05/01/23	UBS AG	380,416,000	22,642	(39)	(0.00)
Bought IDR / Sold EUR, due 05/01/23	UBS AG	19,097,502,000	1,149,600	(254)	(0.00)
Bought ILS / Sold CHF, due 05/01/23	BNP Paribas SA	26,000	6,829	(13)	(0.00)
Bought ILS / Sold EUR, due 05/01/23	BNP Paribas SA	1,380,000	367,457	(1,084)	(0.00)
Bought ILS / Sold USD, due 05/01/23	BNP Paribas SA	5,856,000	1,660,287	(608)	(0.00)
Bought MXN / Sold CHF, due 05/01/23	BNP Paribas SA	331,000	15,746	(39)	(0.00)
Bought MXN / Sold EUR, due 05/01/23	BNP Paribas SA	14,602,000	704,455	(2,705)	(0.00)
Bought MXN / Sold USD, due 05/01/23	BNP Paribas SA	60,595,000	3,113,129	(4,211)	(0.00)
Bought MYR / Sold CHF, due 05/01/23	Barclays Bank PLC	71,000	14,925	(14)	(0.00)
Bought NOK / Sold CHF, due 05/01/23	BNP Paribas SA	51,000	4,811	(23)	(0.00)
Bought NOK / Sold EUR, due 05/01/23	BNP Paribas SA	4,088,000	391,016	(2,341)	(0.00)
Bought NOK / Sold USD, due 05/01/23	BNP Paribas SA	9,824,000	1,000,701	(3,399)	(0.00)
Bought NZD / Sold CHF, due 05/01/23	BNP Paribas SA	12,000	7,045	(26)	(0.00)
Bought NZD / Sold EUR, due 05/01/23	BNP Paribas SA	761,000	453,201	(2,418)	(0.00)
Bought NZD / Sold USD, due 05/01/23	BNP Paribas SA	2,698,000	1,711,068	(4,718)	(0.00)
Bought PEN / Sold EUR, due 05/01/23	Merrill Lynch International	667,000	164,043	(201)	(0.00)
Bought RON / Sold EUR, due 05/01/23	BNP Paribas SA	809,000	163,513	(24)	(0.00)
Bought SEK / Sold CHF, due 05/01/23	BNP Paribas SA	238,000	21,155	(25)	(0.00)
Bought SEK / Sold EUR, due 05/01/23	BNP Paribas SA	11,435,000	1,030,759	(2,627)	(0.00)
Bought SEK / Sold USD, due 05/01/23	BNP Paribas SA	47,607,000	4,569,991	(683)	(0.00)
Bought USD / Sold AUD, due 05/01/23	Merrill Lynch International	15,819,216	23,439,000	(76,592)	(0.00)
Bought USD / Sold AUD, due 03/02/23	Westpac Banking Corporation	1,432,483	2,141,000	(21,186)	(0.00)
Bought USD / Sold CAD, due 05/01/23	Barclays Bank PLC	1,414,429	1,925,000	(6,302)	(0.00)
Bought USD / Sold CAD, due 03/02/23	Westpac Banking Corporation	2,777,808	3,802,000	(28,620)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Barclays Bank PLC	282,000	263,244	(2,557)	(0.00)
Bought USD / Sold CHF, due 05/01/23	BNP Paribas SA	5,595,734	5,294,000	(126,886)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Goldman Sachs International	790,666	732,734	(1,392)	(0.00)
Bought USD / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	790,666	732,362	(991)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Westpac Banking Corporation	790,668	732,870	(1,538)	(0.00)
Bought USD / Sold CHF, due 03/02/23	Barclays Bank PLC	188,000	173,880	(541)	(0.00)
Bought USD / Sold CHF, due 03/02/23	BNP Paribas SA	5,734,651	5,294,000	(5,712)	(0.00)
Bought USD / Sold CLP, due 05/01/23	BNP Paribas SA	161,984	150,859,000	(15,073)	(0.00)
Bought USD / Sold CLP, due 03/02/23	UBS AG	168,665	150,859,000	(7,920)	(0.00)
Bought USD / Sold CNY, due 05/01/23	Barclays Bank PLC	4,290,994	29,923,000	(13,766)	(0.00)
Bought USD / Sold CNY, due 05/01/23	BNP Paribas SA	95,698,392	684,911,000	(2,833,751)	(0.06)
Bought USD / Sold CNY, due 03/02/23	BNP Paribas SA	98,908,386	688,798,000	(400,055)	(0.01)
Bought USD / Sold CNY, due 03/02/23	Westpac Banking Corporation	8,509,657	59,248,000	(32,509)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (1.12)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold COP, due 05/01/23	BNP Paribas SA	425,019	2,088,693,000	(5,651)	(0.00)
Bought USD / Sold CZK, due 05/01/23	BNP Paribas SA	1,350,822	31,722,000	(50,738)	(0.00)
Bought USD / Sold CZK, due 03/02/23	BNP Paribas SA	1,390,106	31,722,000	(9,116)	(0.00)
Bought USD / Sold DKK, due 05/01/23	BNP Paribas SA	2,070,610	14,787,000	(51,733)	(0.00)
Bought USD / Sold DKK, due 03/02/23	BNP Paribas SA	2,122,382	14,787,000	(4,571)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Barclays Bank PLC	128,090,242	122,897,000	(3,080,859)	(0.06)
Bought USD / Sold EUR, due 05/01/23	BNP Paribas SA	6,313,883	5,980,000	(68,723)	(0.00)
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	46,137,002	43,355,121	(137,024)	(0.00)
Bought USD / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	46,136,999	43,378,149	(161,605)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada	46,136,999	43,382,228	(165,959)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Westpac Banking Corporation	118,322,033	113,660,071	(2,990,257)	(0.06)
Bought USD / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	126,257,392	118,462,000	(423,049)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Royal Bank of Canada	126,246,138	118,462,000	(434,303)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Westpac Banking Corporation	21,269,999	19,966,000	(81,165)	(0.00)
Bought USD / Sold GBP, due 05/01/23	HSBC Bank PLC	440,884,002	366,718,793	(253,874)	(0.01)
Bought USD / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	442,640,565	368,143,741	(211,427)	(0.01)
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	485,192,700	403,548,501	(248,820)	(0.00)
Bought USD / Sold GBP, due 03/02/23	UBS AG	47,242,712	39,244,000	(1,615)	(0.00)
Bought USD / Sold HKD, due 05/01/23	HSBC Bank PLC	123,368	964,000	(147)	(0.00)
Bought USD / Sold HUF, due 05/01/23	BNP Paribas SA	304,489	120,480,000	(16,496)	(0.00)
Bought USD / Sold HUF, due 03/02/23	BNP Paribas SA	314,880	120,480,000	(3,459)	(0.00)
Bought USD / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	5,594,822	87,905,837,000	(51,880)	(0.00)
Bought USD / Sold IDR, due 03/02/23	UBS AG	5,642,607	87,905,837,000	(2,340)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Barclays Bank PLC	6,037,535	825,868,000	(221,649)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Merrill Lynch International	68,197,188	9,367,804,500	(2,800,610)	(0.06)
Bought USD / Sold JPY, due 05/01/23	Royal Bank of Canada	68,212,334	9,367,804,500	(2,785,464)	(0.06)
Bought USD / Sold JPY, due 03/02/23	HSBC Bank PLC	71,966,359	9,591,172,500	(1,001,041)	(0.02)
Bought USD / Sold JPY, due 03/02/23	Merrill Lynch International	71,923,994	9,591,172,500	(1,043,405)	(0.02)
Bought USD / Sold JPY, due 03/02/23	Westpac Banking Corporation	12,158,121	1,651,592,000	(406,805)	(0.01)
Bought USD / Sold KRW, due 05/01/23	BNP Paribas SA	12,529,417	16,922,606,000	(853,578)	(0.02)
Bought USD / Sold KRW, due 03/02/23	BNP Paribas SA	13,040,561	16,922,606,000	(350,368)	(0.01)
Bought USD / Sold MYR, due 05/01/23	Barclays Bank PLC	2,985,948	13,621,000	(106,350)	(0.00)
Bought USD / Sold MYR, due 03/02/23	Barclays Bank PLC	3,083,767	13,621,000	(12,268)	(0.00)
Bought USD / Sold NOK, due 05/01/23	BNP Paribas SA	987,534	9,824,000	(9,768)	(0.00)
Bought USD / Sold NZD, due 05/01/23	HSBC Bank PLC	1,683,120	2,698,000	(23,230)	(0.00)
Bought USD / Sold PEN, due 05/01/23	Goldman Sachs International	330,096	1,275,000	(4,208)	(0.00)
Bought USD / Sold PEN, due 03/02/23	Goldman Sachs International	331,109	1,275,000	(2,177)	(0.00)
Bought USD / Sold PLN, due 05/01/23	HSBC Bank PLC	1,924,867	8,751,000	(70,102)	(0.00)
Bought USD / Sold PLN, due 03/02/23	BNP Paribas SA	1,970,608	8,751,000	(19,700)	(0.00)
Bought USD / Sold RON, due 05/01/23	HSBC Bank PLC	325,661	1,547,000	(8,019)	(0.00)
Bought USD / Sold RON, due 03/02/23	BNP Paribas SA	332,450	1,547,000	(742)	(0.00)
Bought USD / Sold SEK, due 05/01/23	BNP Paribas SA	4,543,448	47,607,000	(25,860)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (1.12)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold SGD, due 05/01/23	BNP Paribas SA	2,402,918	3,298,000	(56,149)	(0.00)
Bought USD / Sold SGD, due 03/02/23	BNP Paribas SA	2,450,760	3,298,000	(9,529)	(0.00)
Bought USD / Sold THB, due 05/01/23	BNP Paribas SA	2,867,764	103,565,000	(122,691)	(0.00)
Bought USD / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	2,988,889	103,565,000	(10,324)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(78,141,810)	(1.57)
Total Forward Foreign Exchange Contracts Hedge				(55,734,114)	(1.12)
Other Net Assets/(Liabilities)				75,325,232	1.51
TOTAL NET ASSETS				4,979,559,296	100.00

Schedule of Investments

as at 31 December 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 - 99.79%				Common and Preferred Stocks - 99.79% <i>(continued)</i>			
Canada				Canada <i>(continued)</i>			
CAD 20,491	Agnico Eagle Mines Ltd	1,441,747	1.38	CAD 85,659	Manulife Financial Corp	2,068,665	1.98
CAD 7,800	Air Canada	151,242	0.14	CAD 10,659	Metro Inc	799,105	0.76
CAD 31,081	Algonquin Power & Utilities Corp	274,134	0.26	CAD 15,142	National Bank of Canada	1,381,405	1.32
CAD 36,681	Alimentation Couche-Tard Inc	2,182,519	2.08	CAD 10,576	Northland Power Inc	392,687	0.37
CAD 12,479	AltaGas Ltd	291,759	0.28	CAD 24,216	Nutrien Ltd	2,393,752	2.29
CAD 30,266	ARC Resources Ltd	552,355	0.53	CAD 2,900	Nuvei Corp	99,789	0.10
CAD 30,014	Bank of Montreal	3,681,517	3.52	CAD 3,204	ONEX Corp	209,189	0.20
CAD 53,682	Bank of Nova Scotia	3,561,264	3.40	CAD 11,997	Open Text Corp	481,320	0.46
CAD 78,954	Barrick Gold Corp	1,832,522	1.75	CAD 9,362	Pan American Silver Corp	206,900	0.20
CAD 3,219	BCE Inc	191,498	0.18	CAD 6,900	Parkland Corp	204,999	0.20
CAD 63,041	Brookfield Asset Management Inc	2,684,286	2.56	CAD 25,006	Pembina Pipeline Corp	1,149,276	1.10
CAD 15,760	Brookfield Asset Management Ltd	611,015	0.58	CAD 24,643	Power Corp of Canada	784,880	0.75
CAD 1,700	BRP Inc	175,491	0.17	CAD 7,147	Quebecor Inc	215,839	0.21
CAD 14,097	CAE Inc	369,200	0.35	CAD 13,053	Restaurant Brands International Inc	1,143,051	1.09
CAD 19,191	Cameco Corp	588,972	0.56	CAD 6,741	RioCan Real Estate Investment Trust	142,437	0.14
CAD 3,800	Can Apartment Prop REIT	162,184	0.15	CAD 4,931	Ritchie Bros Auctioneers Inc	385,654	0.37
CAD 40,463	Canadian Imperial Bank of Commerce	2,216,159	2.12	CAD 15,860	Rogers Communications Inc	1,005,048	0.96
CAD 26,299	Canadian National Railway Co	4,229,931	4.04	CAD 62,358	Royal Bank of Canada	7,938,173	7.58
CAD 50,155	Canadian Natural Resources Ltd	3,771,154	3.60	CAD 11,454	Saputo Inc	383,938	0.37
CAD 41,746	Canadian Pacific Railway Ltd	4,214,259	4.02	CAD 21,513	Shaw Communications Inc	839,222	0.80
CAD 2,480	Canadian Tire Corp Ltd	350,920	0.34	CAD 53,175	Shopify Inc	2,499,757	2.39
CAD 5,669	Canadian Utilities Ltd	207,769	0.20	CAD 26,266	Sun Life Financial Inc	1,650,818	1.58
CAD 6,625	CCL Industries Inc	383,190	0.37	CAD 61,232	Suncor Energy Inc	2,629,914	2.51
CAD 62,183	Cenovus Energy Inc	1,633,547	1.56	CAD 45,268	TC Energy Corp	2,443,567	2.33
CAD 9,546	CGI Inc	1,114,114	1.06	CAD 21,484	Teck Resources Ltd	1,099,336	1.05
CAD 902	Constellation Software Inc	1,906,792	1.82	CAD 556	Telus Corp	14,528	0.01
CAD 3,800	Descartes Systems Group Inc	358,682	0.34	CAD 20,649	Telus Corp	539,558	0.52
CAD 12,269	Dollarama Inc	971,582	0.93	CAD 3,642	TFI International Inc	493,892	0.47
CAD 18,100	Element Fleet Management Corp	333,945	0.32	CAD 7,572	Thomson Reuters Corp	1,169,571	1.12
CAD 12,034	Emera Inc	622,759	0.59	CAD 2,500	Tmx Group Ltd	338,800	0.32
CAD 7,288	Empire Co Ltd	259,890	0.25	CAD 3,621	Toromont Industries Ltd	353,808	0.34
CAD 90,515	Enbridge Inc	4,790,054	4.57	CAD 81,489	Toronto-Dominion Bank	7,144,141	6.82
CAD 1,025	Fairfax Financial Holdings Ltd	822,122	0.79	CAD 14,422	Tourmaline Oil Corp	985,311	0.94
CAD 26,251	First Quantum Minerals Ltd	742,641	0.71	CAD 2,732	West Fraser Timber Co Ltd	267,108	0.26
CAD 1,825	Firstservice Corp	302,603	0.29	CAD 20,141	Wheaton Precious Metals Corp	1,065,459	1.02
CAD 21,592	Fortis Inc	1,169,855	1.12	CAD 5,617	WSP Global Inc	882,375	0.84
CAD 8,575	Franco-Nevada Corp	1,582,688	1.51				
CAD 3,223	George Weston Ltd	541,432	0.52	Total Canada		104,287,632	99.59
CAD 8,119	GFL Environmental Inc	321,025	0.31	United States			
CAD 7,849	Gildan Activewear Inc	291,041	0.28	CAD 5,703	Brookfield Renewable Corp	212,551	0.20
CAD 12,440	Great-West Lifeco Inc	389,372	0.37	Total United States		212,551	0.20
CAD 14,650	Hydro One Ltd	531,356	0.51	Total Common and Preferred Stocks		104,500,183	99.79
CAD 4,764	iA Financial Corp Inc	377,642	0.36	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		104,500,183	99.79
CAD 3,728	IGM Financial Inc	140,918	0.13				
CAD 9,870	Imperial Oil Ltd	650,926	0.62				
CAD 7,810	Intact Financial Corp	1,522,247	1.45				
CAD 26,900	Ivanhoe Mines Ltd	287,830	0.27				
CAD 10,158	Keyera Corp	300,575	0.29				
CAD 57,745	Kinross Gold Corp	318,752	0.30				
CAD 7,377	Loblaw Cos Ltd	883,174	0.84				
CAD 29,463	Lundin Mining Corp	244,838	0.23				
CAD 12,449	Magna International Inc	946,871	0.90				

Schedule of Investments *(continued)*

as at 31 December 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		104,500,183	99.79

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P/TSX 60 INDEX FUTURE, due 16/03/23	CAD	1	233,980	(8,340)	(0.01)
Unrealised Loss on Futures Contracts			233,980	(8,340)	(0.01)
Total Futures Contracts			233,980	(8,340)	(0.01)
Other Net Assets/(Liabilities)				226,754	0.22
TOTAL NET ASSETS				104,718,597	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CAD 23,372 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 31 December 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 - 99.71%				Common and Preferred Stocks - 99.71% <i>(continued)</i>			
Japan				Japan <i>(continued)</i>			
JPY 8,000	Advantest Corp	67,840,000	0.39	JPY 4,300	Hoshizaki Corp	20,016,500	0.12
JPY 27,700	Aeon Co Ltd	77,089,100	0.44	JPY 15,200	Hoya Corp	193,116,000	1.11
JPY 8,000	AGC Inc	35,160,000	0.20	JPY 15,100	Hulic Co Ltd	15,704,000	0.09
JPY 6,500	Aisin Seiki Co Ltd	22,945,000	0.13	JPY 4,600	Ibiden Co Ltd	22,011,000	0.13
JPY 19,600	Ajinomoto Co Inc	79,007,600	0.45	JPY 8,530	Idemitsu Kosan Co Ltd	26,187,100	0.15
JPY 6,300	ANA Holdings Inc	17,640,000	0.10	JPY 5,400	Iida Group Holdings Co Ltd	10,805,400	0.06
JPY 19,300	Asahi Group Holdings Ltd	79,496,700	0.46	JPY 43,900	Inpex Corp	61,284,400	0.35
JPY 8,900	Asahi Intecc Co Ltd	19,259,600	0.11	JPY 24,200	Isuzu Motors Ltd	37,437,400	0.22
JPY 53,200	Asahi Kasei Corp	50,082,480	0.29	JPY 2,400	Ito En Ltd	11,496,000	0.07
JPY 77,100	Astellas Pharma Inc	154,701,150	0.89	JPY 50,000	Itochu Corp	207,300,000	1.19
JPY 5,100	Azbil Corp	16,957,500	0.10	JPY 3,600	Itochu Techno-Solutions Corp	11,052,000	0.06
JPY 8,300	Bandai Namco Holdings Inc	69,006,200	0.40	JPY 6,500	Japan Airlines Co Ltd	17,517,500	0.10
JPY 23,900	Bridgestone Corp	112,114,900	0.64	JPY 20,900	Japan Exchange Group Inc	39,657,750	0.23
JPY 9,600	Brother Industries Ltd	19,267,200	0.11	JPY 18,000	Japan Post Bank Co Ltd	20,304,000	0.12
JPY 41,900	Canon Inc	119,645,450	0.69	JPY 99,800	Japan Post Holdings Co Ltd	110,728,100	0.64
JPY 7,400	Capcom Co Ltd	31,154,000	0.18	JPY 8,600	Japan Post Insurance Co Ltd	19,960,600	0.11
JPY 6,000	Central Japan Railway Co	97,230,000	0.56	JPY 55	Japan Real Estate Investment Corp REIT	31,735,000	0.18
JPY 20,700	Chiba Bank Ltd	19,913,400	0.11	JPY 288	Japan Retail Fund Investment Corp REIT	30,153,600	0.17
JPY 28,000	Chubu Electric Power Co Inc	38,136,000	0.22	JPY 50,400	Japan Tobacco Inc	134,114,400	0.77
JPY 28,000	Chugai Pharmaceutical Co Ltd	94,304,000	0.54	JPY 20,200	JFE Holdings Inc	31,027,200	0.18
JPY 48,500	Concordia Financial Group Ltd	26,675,000	0.15	JPY 7,900	JSR Corp	20,445,200	0.12
JPY 18,500	CyberAgent Inc	21,608,000	0.12	JPY 129,900	JXTG Holdings Inc	58,195,200	0.33
JPY 9,800	Dai Nippon Printing Co Ltd	25,970,000	0.15	JPY 17,300	Kajima Corp	26,572,800	0.15
JPY 4,500	Daifuku Co Ltd	27,810,000	0.16	JPY 6,100	Kakaku.com Inc	12,883,200	0.07
JPY 42,200	Dai-ichi Life Holdings Inc	126,346,800	0.73	JPY 29,200	Kansai Electric Power Co Inc	37,346,800	0.21
JPY 73,800	Daiichi Sankyo Co Ltd	313,650,000	1.80	JPY 20,100	Kao Corp	105,625,500	0.61
JPY 10,600	Daikin Industries Ltd	214,120,000	1.23	JPY 67,900	KDDI Corp	270,377,800	1.55
JPY 2,600	Daito Trust Construction Co Ltd	35,204,000	0.20	JPY 4,100	Keio Corp	19,844,000	0.11
JPY 25,400	Daiwa House Industry Co Ltd	77,190,600	0.44	JPY 5,200	Keisei Electric Railway Co Ltd	19,526,000	0.11
JPY 90	Daiwa House REIT Investment Corp	26,406,000	0.15	JPY 8,200	Keyence Corp	421,644,000	2.42
JPY 56,200	Daiwa Securities Group Inc	32,764,600	0.19	JPY 6,100	Kikkoman Corp	42,334,000	0.24
JPY 18,400	Denso Corp	120,262,400	0.69	JPY 7,000	Kintetsu Group Holdings Co Ltd	30,485,000	0.18
JPY 9,000	Dentsu Group Inc	37,305,000	0.21	JPY 35,400	Kirin Holdings Co Ltd	71,189,400	0.41
JPY 1,200	Disco Corp	45,300,000	0.26	JPY 2,100	Kobayashi Pharmaceutical Co Ltd	18,963,000	0.11
JPY 12,800	East Japan Railway Co	96,256,000	0.55	JPY 6,000	Kobe Bussan Co Ltd	22,740,000	0.13
JPY 10,700	Eisai Co Ltd	93,132,800	0.53	JPY 5,400	Koei Tecmo Holdings Co Ltd	12,916,800	0.07
JPY 8,175	FANUC Corp	162,151,125	0.93	JPY 9,000	Koito Manufacturing Co Ltd	17,883,000	0.10
JPY 2,500	Fast Retailing Co Ltd	201,325,000	1.16	JPY 39,400	Komatsu Ltd	113,314,400	0.65
JPY 5,300	Fuji Electric Co Ltd	26,659,000	0.15	JPY 3,800	Konami Holdings Corp	22,686,000	0.13
JPY 15,300	Fujifilm Holdings Corp	101,362,500	0.58	JPY 1,500	Kose Corp	21,630,000	0.12
JPY 8,400	Fujitsu Ltd	147,966,000	0.85	JPY 42,600	Kubota Corp	77,404,200	0.44
JPY 177	GLP J REIT	26,780,100	0.15	JPY 4,500	Kurita Water Industries Ltd	24,570,000	0.14
JPY 1,800	GMO Payment Gateway Inc	19,656,000	0.11	JPY 13,400	Kyocera Corp	87,796,800	0.50
JPY 10,600	Hakuhodo DY Holdings Inc	14,098,000	0.08	JPY 11,900	Kyowa Kirin Co Ltd	35,938,000	0.21
JPY 6,100	Hamamatsu Photonics KK	38,552,000	0.22	JPY 3,200	Lasertec Corp	69,584,000	0.40
JPY 10,000	Hankyu Hanshin Holdings Inc	39,200,000	0.23	JPY 11,600	LIXIL Group Corp	23,211,600	0.13
JPY 800	Hikari Tsushin Inc	14,896,000	0.09	JPY 18,700	M3 Inc	66,908,600	0.38
JPY 1,240	Hirose Electric Co Ltd	20,584,000	0.12	JPY 9,200	Makita Corp	28,336,000	0.16
JPY 4,900	Hitachi Construction Machinery Co Ltd	14,499,100	0.08	JPY 64,700	Marubeni Corp	98,020,500	0.56
JPY 40,899	Hitachi Ltd	273,655,209	1.57	JPY 23,300	Mazda Motor Corp	23,416,500	0.13
JPY 68,500	Honda Motor Co Ltd	207,692,000	1.19				

Schedule of Investments (continued)

as at 31 December 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 - 99.71% (continued)				Common and Preferred Stocks - 99.71% (continued)			
Japan (continued)				Japan (continued)			
JPY 3,700	McDonald's Holdings Co Japan Ltd	18,481,500	0.11	JPY 32,600	Oji Holdings Corp	17,310,600	0.10
JPY 4,600	MEIJI Holdings Co Ltd	31,004,000	0.18	JPY 51,200	Olympus Corp	120,422,400	0.69
JPY 15,000	MINEBEA MITSUMI Inc	29,565,000	0.17	JPY 7,800	Omron Corp	49,959,000	0.29
JPY 12,400	MISUMI Group Inc	35,699,600	0.21	JPY 15,800	Ono Pharmaceutical Co Ltd	48,711,400	0.28
JPY 53,100	Mitsubishi Chemical Holdings Corp	36,357,570	0.21	JPY 3,300	Open House Group Co Ltd	15,906,000	0.09
JPY 53,400	Mitsubishi Corp	228,712,200	1.31	JPY 1,700	Oracle Corp Japan	14,484,000	0.08
JPY 82,900	Mitsubishi Electric Corp	108,889,150	0.63	JPY 8,500	Oriental Land Co Ltd	162,860,000	0.93
JPY 50,000	Mitsubishi Estate Co Ltd	85,550,000	0.49	JPY 50,100	ORIX Corp	106,136,850	0.61
JPY 13,900	Mitsubishi Heavy Industries Ltd	72,752,600	0.42	JPY 16,400	Osaka Gas Co Ltd	34,932,000	0.20
JPY 504,800	Mitsubishi UFJ Financial Group Inc	448,767,200	2.58	JPY 5,000	Otsuka Corp	20,775,000	0.12
JPY 26,100	Mitsubishi UFJ Lease & Finance Co Ltd	16,938,900	0.10	JPY 16,300	Otsuka Holdings Co Ltd	70,171,500	0.40
JPY 60,300	Mitsui & Co Ltd	232,335,900	1.33	JPY 16,600	Pan Pacific International Holdings Corp	40,719,800	0.23
JPY 8,020	Mitsui Chemicals Inc	23,859,500	0.14	JPY 93,500	Panasonic Corp	103,831,750	0.60
JPY 38,500	Mitsui Fudosan Co Ltd	93,054,500	0.53	JPY 7,700	Persol Holdings Co Ltd	21,775,600	0.13
JPY 14,300	Mitsui OSK Lines Ltd	47,047,000	0.27	JPY 38,592	Rakuten Inc	23,000,832	0.13
JPY 101,379	Mizuho Financial Group Inc	188,159,424	1.08	JPY 60,700	Recruit Holdings Co Ltd	253,543,900	1.46
JPY 10,100	MonotaRO Co Ltd	18,755,700	0.11	JPY 48,800	Renesas Electronics Corp	57,754,800	0.33
JPY 18,800	MS&AD Insurance Group Holdings Inc	79,411,200	0.46	JPY 92,900	Resona Holdings Inc	67,185,280	0.39
JPY 24,400	Murata Manufacturing Co Ltd	160,747,200	0.92	JPY 23,000	Ricoh Co Ltd	23,161,000	0.13
JPY 10,300	NEC Corp	47,740,500	0.27	JPY 3,900	Rohm Co Ltd	37,167,000	0.21
JPY 20,100	Nexon Co Ltd	59,536,200	0.34	JPY 10,042	SBI Holdings Inc	25,275,714	0.15
JPY 10,000	NGK Insulators Ltd	16,780,000	0.10	JPY 7,100	SCSK Corp	14,207,100	0.08
JPY 19,100	Nidec Corp	130,624,900	0.75	JPY 8,900	Secom Co Ltd	67,132,700	0.39
JPY 12,800	Nihon M&A Center Inc	20,851,200	0.12	JPY 12,300	Seiko Epson Corp	23,689,800	0.14
JPY 46,500	Nintendo Co Ltd	257,238,000	1.48	JPY 16,300	Sekisui Chemical Co Ltd	30,073,500	0.17
JPY 67	Nippon Building Fund Inc REIT	39,396,000	0.23	JPY 26,600	Sekisui House Ltd	62,071,100	0.36
JPY 3,200	Nippon Express Holdings Inc	24,128,000	0.14	JPY 31,700	Seven & i Holdings Co Ltd	179,422,000	1.03
JPY 34,700	Nippon Paint Holdings Co Ltd	36,053,300	0.21	JPY 12,700	SG Holdings Co Ltd	23,241,000	0.13
JPY 94	Nippon Prologis REIT Inc	28,999,000	0.17	JPY 9,700	Sharp Corp	9,166,500	0.05
JPY 2,200	Nippon Shinyaku Co Ltd	16,456,000	0.09	JPY 10,300	Shimadzu Corp	38,573,500	0.22
JPY 34,500	Nippon Steel Corp	79,074,000	0.45	JPY 3,100	Shimano Inc	64,852,000	0.37
JPY 50,200	Nippon Telegraph & Telephone Corp	188,852,400	1.08	JPY 22,100	Shimizu Corp	15,558,400	0.09
JPY 20,200	Nippon Yusen KK	62,822,000	0.36	JPY 15,800	Shin-Etsu Chemical Co Ltd	256,355,000	1.47
JPY 5,600	Nissan Chemical Corp	32,368,000	0.19	JPY 11,200	Shionogi & Co Ltd	73,763,200	0.42
JPY 96,800	Nissan Motor Co Ltd	40,472,080	0.23	JPY 16,700	Shiseido Co Ltd	108,065,700	0.62
JPY 9,000	Nisshin Seifun Group Inc	14,877,000	0.09	JPY 19,900	Shizuoka Financial Group	20,994,500	0.12
JPY 2,500	Nissin Foods Holdings Co Ltd	26,050,000	0.15	JPY 2,400	SMC Corp	133,392,000	0.77
JPY 3,300	Nitori Holdings Co Ltd	56,265,000	0.32	JPY 120,700	Softbank Corp	179,601,600	1.03
JPY 6,000	Nitto Denko Corp	45,900,000	0.26	JPY 50,800	SoftBank Group Corp	286,715,200	1.65
JPY 121,600	Nomura Holdings Inc	59,413,760	0.34	JPY 13,300	Sompo Holdings Inc	77,938,000	0.45
JPY 4,600	Nomura Real Estate Holdings Inc	13,018,000	0.07	JPY 53,200	Sony Corp	533,862,000	3.06
JPY 175	Nomura Real Estate Master Fund Inc REIT	28,525,000	0.16	JPY 3,800	Square Enix Holdings Co Ltd	23,294,000	0.13
JPY 16,500	Nomura Research Institute Ltd	51,397,500	0.30	JPY 25,700	Subaru Corp	52,106,750	0.30
JPY 26,000	NTT Data Corp	50,232,000	0.29	JPY 14,400	SUMCO Corp	25,300,800	0.15
JPY 28,600	Obayashi Corp	28,542,800	0.16	JPY 61,500	Sumitomo Chemical Co Ltd	29,151,000	0.17
JPY 3,000	Obic Co Ltd	58,230,000	0.33	JPY 47,700	Sumitomo Corp	104,749,200	0.60
JPY 11,800	Odakyu Electric Railway Co Ltd	20,189,800	0.12	JPY 29,600	Sumitomo Electric Industries Ltd	44,533,200	0.26
				JPY 10,500	Sumitomo Metal Mining Co Ltd	49,045,500	0.28
				JPY 55,100	Sumitomo Mitsui Financial Group Inc	291,809,600	1.67
				JPY 14,299	Sumitomo Mitsui Trust Holdings Inc	65,603,812	0.38

Schedule of Investments (continued)

as at 31 December 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 - 99.71% (continued)				Common and Preferred Stocks - 99.71% (continued)			
Japan (continued)				Japan (continued)			
JPY 12,800	Sumitomo Realty & Development Co Ltd	39,948,800	0.23	JPY 6,200	Toyota Industries Corp	44,888,000	0.26
JPY 5,700	Suntory Beverage & Food Ltd	25,650,000	0.15	JPY 447,400	Toyota Motor Corp	810,912,500	4.65
JPY 15,800	Suzuki Motor Corp	67,481,800	0.39	JPY 8,800	Toyota Tsusho Corp	42,988,000	0.25
JPY 7,000	Systemx Corp	55,986,000	0.32	JPY 5,500	Trend Micro Inc	33,770,000	0.19
JPY 21,900	T&D Holdings Inc	41,653,800	0.24	JPY 16,900	Unicharm Corp	85,649,200	0.49
JPY 7,700	Taisei Corp	32,725,000	0.19	JPY 8,700	USS Co Ltd	18,226,500	0.10
JPY 7,300	Taiyo Nippon Sanso Corp	13,986,800	0.08	JPY 4,300	Welcia Holdings Co Ltd	13,222,500	0.08
JPY 63,881	Takeda Pharmaceutical Co Ltd	262,614,791	1.51	JPY 9,100	West Japan Railway Co	52,133,900	0.30
JPY 16,500	TDK Corp	71,527,500	0.41	JPY 5,600	Yakult Honsha Co Ltd	47,936,000	0.28
JPY 27,400	Terumo Corp	102,640,400	0.59	JPY 5,800	Yamaha Corp	28,536,000	0.16
JPY 9,800	TIS Inc	34,104,000	0.20	JPY 12,300	Yamaha Motor Co Ltd	37,023,000	0.21
JPY 7,700	Tobu Railway Co Ltd	23,716,000	0.14	JPY 11,700	Yamato Holdings Co Ltd	24,417,900	0.14
JPY 4,600	Toho Co Ltd	23,368,000	0.13	JPY 10,000	Yaskawa Electric Corp	42,250,000	0.24
JPY 77,600	Tokio Marine Holdings Inc	219,414,000	1.26	JPY 9,300	Yokogawa Electric Corp	19,576,500	0.11
JPY 6,300	Tokyo Electron Ltd	244,944,000	1.41	JPY 116,900	Z Holding Corp	38,810,800	0.22
JPY 16,100	Tokyo Gas Co Ltd	41,618,500	0.24	JPY 5,600	ZOZO Inc	18,256,000	0.10
JPY 23,100	Tokyu Corp	38,415,300	0.22	Total Japan		17,376,793,667	99.71
JPY 10,600	Toppa Printing Co Ltd	20,712,400	0.12	Total Common and Preferred Stocks		17,376,793,667	99.71
JPY 57,400	Toray Industries Inc	42,280,840	0.24	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
JPY 16,500	Toshiba Corp	75,949,500	0.44			17,376,793,667	99.71
JPY 11,600	Tosoh Corp	18,212,000	0.10	TOTAL INVESTMENTS		17,376,793,667	99.71
JPY 6,300	TOTO Ltd	28,350,000	0.16				

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
TOPIX INDEX FUTURE, due 09/03/23	JPY	4	75,660,000	(1,940,000)	(0.01)
Unrealised Loss on Futures Contracts			75,660,000	(1,940,000)	(0.01)
Total Futures Contracts			75,660,000	(1,940,000)	(0.01)
Other Net Assets/(Liabilities)				52,516,605	0.30
TOTAL NET ASSETS				17,427,370,272	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 4,747,000 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 99.49% Switzerland				Common and Preferred Stocks - 99.49% <i>(continued)</i> Switzerland <i>(continued)</i>			
CHF 437,868	ABB Ltd	12,286,576	3.29	CHF 195,574	Roche Holding AG	56,814,247	15.20
CHF 44,216	Adecco Group AG	1,346,819	0.36	CHF 7,447	Roche Holding AG	2,669,005	0.71
CHF 138,761	Alcon Inc	8,766,920	2.35	CHF 11,403	Schindler Holding AG	1,982,982	0.53
CHF 9,094	Bachem Holdings AG	726,156	0.19	CHF 6,433	Schindler Holding AG	1,073,024	0.29
CHF 12,843	Baloise Holding AG	1,832,696	0.49	CHF 1,771	SGS SA	3,807,650	1.02
CHF 8,309	Banque Cantonale Vaudoise	737,424	0.20	CHF 86,273	SIG Combibloc Group AG	1,742,715	0.47
CHF 1,000	Barry Callebaut AG	1,829,000	0.49	CHF 40,777	Sika AG	9,040,261	2.42
CHF 6,000	BKW AG	759,000	0.20	CHF 14,961	Sonova Holding AG	3,280,947	0.88
CHF 292	Chocoladefabriken Lindt & Spruengli AG	2,753,560	0.74	CHF 31,105	Straumann Holding AG	3,284,688	0.88
CHF 30	Chocoladefabriken Lindt & Spruengli AG	2,850,000	0.76	CHF 8,102	Swatch Group AG	2,130,826	0.57
CHF 145,249	Cie Financiere Richemont SA	17,415,355	4.66	CHF 15,000	Swatch Group AG	720,600	0.19
CHF 59,642	Clariant AG	873,755	0.23	CHF 8,607	Swiss Life Holding AG	4,103,818	1.10
CHF 999,194	Credit Suisse Group AG	2,761,772	0.74	CHF 21,023	Swiss Prime Site AG	1,684,993	0.45
CHF 1,923	EMS-Chemie Holding AG	1,203,798	0.32	CHF 83,776	Swiss Re AG	7,244,949	1.94
CHF 9,922	Geberit AG	4,321,031	1.16	CHF 7,217	Swisscom AG	3,656,132	0.98
CHF 2,564	Givaudan SA	7,263,812	1.94	CHF 17,565	Temenos AG	891,248	0.24
CHF 59,901	Julius Baer Group Ltd	3,226,268	0.86	CHF 932,356	UBS Group AG	16,041,185	4.29
CHF 15,147	Kuehne + Nagel International AG	3,259,634	0.87	CHF 7,557	VAT Group AG	1,910,410	0.51
CHF 153,963	LafargeHolcim Ltd	7,371,748	1.97	CHF 41,875	Zurich Insurance Group AG	18,521,313	4.95
CHF 48,291	Logitech International SA	2,755,485	0.74	Total Switzerland		371,868,789	99.49
CHF 20,789	Lonza Group AG	9,419,496	2.52	Total Common and Preferred Stocks		371,868,789	99.49
CHF 765,524	Nestle SA	82,018,241	21.94	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		371,868,789	99.49
CHF 602,178	Novartis AG	50,336,059	13.47	TOTAL INVESTMENTS		371,868,789	99.49
CHF 6,309	Partners Group Holding AG	5,153,191	1.38				

Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SWISS MARKET INDEX FUTURE, due 17/03/23	CHF	18	1,918,080	(12,540)	(0.00)
Unrealised Loss on Futures Contracts			1,918,080	(12,540)	(0.00)
Total Futures Contracts			1,918,080	(12,540)	(0.00)
Other Net Assets/(Liabilities)				1,897,389	0.51
TOTAL NET ASSETS				373,753,638	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 147,421 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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>			
Common and Preferred Stocks - 99.15%				Common and Preferred Stocks - 99.15% <i>(continued)</i>			
Chile				United Kingdom <i>(continued)</i>			
GBP 22,462	Antofagasta PLC	347,150	0.33	GBP 10,576	InterContinental Hotels Group PLC	501,725	0.48
Total Chile		347,150	0.33	GBP 9,131	Intertek Group PLC	368,345	0.35
Ireland				GBP 101,678	J Sainsbury PLC	221,353	0.21
GBP 5,519	DCC PLC	225,175	0.21	GBP 145,050	JD Sports Fashion PLC	182,981	0.17
Total Ireland		225,175	0.21	GBP 10,987	Johnson Matthey PLC	233,693	0.22
Isle Of Man				GBP 116,823	Kingfisher PLC	275,819	0.26
GBP 34,868	GVC Holdings PLC	460,781	0.44	GBP 39,580	Land Securities Group PLC REIT	245,950	0.23
Total Isle Of Man		460,781	0.44	GBP 341,579	Legal & General Group PLC	852,240	0.81
Jordan				GBP 3,984,187	Lloyds Banking Group PLC	1,809,219	1.72
GBP 9,471	Hikma Pharmaceuticals PLC	146,990	0.14	GBP 19,147	London Stock Exchange Group PLC	1,366,330	1.30
Total Jordan		146,990	0.14	GBP 147,596	M&G PLC	277,259	0.26
South Africa				GBP 233,070	Melrose Industries PLC	313,479	0.30
GBP 28,623	Mondi PLC	403,441	0.38	GBP 207,278	National Grid PLC	2,067,391	1.96
Total South Africa		403,441	0.38	GBP 302,688	NatWest Group PLC	802,729	0.76
Switzerland				GBP 7,484	Next PLC	434,521	0.41
GBP 11,790	Coca-Cola HBC AG	232,617	0.22	GBP 33,980	Ocado Group PLC	209,589	0.20
GBP 566,070	Glencore PLC	3,126,970	2.97	GBP 38,216	Pearson PLC	358,925	0.34
Total Switzerland		3,359,587	3.19	GBP 17,888	Persimmon PLC	217,697	0.21
United Kingdom				GBP 44,142	Phoenix Group Holdings PLC	268,648	0.25
GBP 56,396	3i Group PLC	756,552	0.72	GBP 159,069	Prudential PLC	1,793,503	1.70
GBP 124,668	abrdn PLC	235,934	0.22	GBP 41,175	Reckitt Benckiser Group PLC	2,369,209	2.25
GBP 10,435	Admiral Group PLC	222,996	0.21	GBP 111,362	RELX PLC	2,547,963	2.42
GBP 73,582	Anglo American PLC	2,381,481	2.26	GBP 145,805	Rentokil Initial PLC	740,689	0.70
GBP 25,636	Ashtead Group PLC	1,210,019	1.15	GBP 64,820	Rio Tinto PLC	3,758,264	3.57
GBP 20,467	Associated British Foods PLC	322,560	0.31	GBP 487,179	Rolls-Royce Holdings PLC	454,051	0.43
GBP 89,660	Astrazeneca PLC	10,058,059	9.54	GBP 59,875	Sage Group PLC	446,428	0.42
GBP 53,935	Auto Trader Group PLC	278,089	0.26	GBP 41,432	Schroders PLC	180,644	0.17
GBP 6,780	AVEVA Group PLC	217,841	0.21	GBP 70,322	Segro PLC REIT	536,979	0.51
GBP 159,682	Aviva PLC	707,072	0.67	GBP 14,924	Severn Trent PLC	395,635	0.38
GBP 180,316	BAE Systems PLC	1,543,505	1.46	GBP 420,347	Shell PLC	9,777,271	9.28
GBP 924,802	Barclays PLC	1,465,996	1.39	GBP 49,014	Smith & Nephew PLC	543,810	0.52
GBP 57,363	Barratt Developments PLC	227,616	0.22	GBP 21,082	Smiths Group PLC	336,996	0.32
GBP 6,607	Berkeley Group Holdings PLC	249,282	0.24	GBP 4,231	Spirax-Sarco Engineering PLC	449,121	0.43
GBP 1,086,945	BP PLC	5,161,902	4.90	GBP 61,882	SSE PLC	1,059,420	1.01
GBP 123,878	British American Tobacco PLC	4,065,057	3.86	GBP 31,302	St James's Place PLC	342,757	0.33
GBP 51,740	British Land Co PLC REIT	204,425	0.19	GBP 142,931	Standard Chartered PLC	889,603	0.84
GBP 395,121	BT Group PLC	442,733	0.42	GBP 214,938	Taylor Wimpey PLC	218,484	0.21
GBP 19,615	Bunzl PLC	541,178	0.51	GBP 428,596	Tesco PLC	960,912	0.91
GBP 22,778	Burberry Group PLC	462,393	0.44	GBP 146,940	Unilever PLC	6,145,031	5.83
GBP 102,150	Compass Group PLC	1,958,726	1.86	GBP 39,659	United Utilities Group PLC	393,179	0.37
GBP 8,140	Croda International PLC	537,566	0.51	GBP 1,526,935	Vodafone Group PLC	1,286,290	1.22
GBP 131,452	Diageo PLC	4,797,998	4.55	GBP 11,517	Whitbread PLC	295,987	0.28
GBP 53,334	Experian PLC	1,500,285	1.42	GBP 63,491	Wpp PLC	520,753	0.49
GBP 235,737	GSK PLC	3,388,955	3.22	Total United Kingdom		99,549,378	94.46
GBP 295,038	Haleon PLC	965,807	0.92	Total Common and Preferred Stocks		104,492,502	99.15
GBP 22,649	Halma PLC	447,091	0.42	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		104,492,502	99.15
GBP 19,832	Hargreaves Lansdown PLC	169,802	0.16	TOTAL INVESTMENTS		104,492,502	99.15
GBP 1,156,951	HSBC Holdings PLC	5,966,396	5.66				
GBP 52,418	Imperial Brands PLC	1,085,577	1.03				
GBP 84,831	Informa PLC	525,613	0.50				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in British Pound)

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 17/03/23	GBP	12	895,920	5,660	0.00
Unrealised Gain on Futures Contracts			895,920	5,660	0.00
Total Futures Contracts			895,920	5,660	0.00
Other Net Assets/(Liabilities)				891,792	0.85
TOTAL NET ASSETS				105,389,954	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes GBP 44,852 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 98.88%				Common and Preferred Stocks - 98.88% <i>(continued)</i>			
Argentina				United States			
USD 1,900	MercadoLibre Inc	1,607,856	0.12	USD 21,926	3M Co	2,629,366	0.20
Total Argentina		1,607,856	0.12	USD 66,737	Abbott Laboratories	7,327,055	0.56
Bermuda				USD 67,783	AbbVie Inc	10,954,411	0.83
USD 12,284	Arch Capital Group Ltd	771,189	0.06	USD 30,220	Activision Blizzard Inc	2,313,341	0.18
USD 1,643	Everest Re Group Ltd	544,277	0.04	USD 17,863	Adobe Inc	6,011,435	0.46
Total Bermuda		1,315,466	0.10	USD 2,593	Advance Auto Parts Inc	381,249	0.03
Canada				USD 60,235	Advanced Micro Devices Inc	3,901,421	0.30
USD 8,000	1847432 Alberta ULC	405,680	0.03	USD 20,839	AES Corp	599,330	0.05
USD 4,467	Lululemon Athletica Inc	1,431,137	0.11	USD 8,300	Affirm Holdings Inc	80,261	0.01
USD 9,100	Waste Connections Inc	1,206,296	0.09	USD 22,904	Aflac Inc	1,647,714	0.13
Total Canada		3,043,113	0.23	USD 10,674	Agilent Technologies Inc	1,597,364	0.12
Ireland				USD 8,654	Air Products and Chemicals Inc	2,667,682	0.20
USD 25,185	Accenture PLC	6,720,365	0.51	USD 14,000	Airbnb Inc	1,197,000	0.09
USD 3,700	Allegion PLC	389,462	0.03	USD 6,717	Akamai Technologies Inc	566,243	0.04
USD 2,391	Jazz Pharmaceuticals PLC	380,910	0.03	USD 4,228	Albemarle Corp	916,884	0.07
USD 27,433	Johnson Controls International PLC	1,755,712	0.13	USD 8,100	Alcoa Corp	368,307	0.03
USD 19,226	Linde PLC	6,271,137	0.48	USD 6,400	Alexandria Real Estate Equities Inc REIT	932,288	0.07
USD 52,823	Medtronic PLC	4,105,404	0.31	USD 3,100	Align Technology Inc	653,790	0.05
USD 8,815	Seagate Technology Holdings PLC	463,757	0.03	USD 10,482	Alliant Energy Corp	578,711	0.04
USD 9,581	Trane Technologies PLC	1,610,470	0.12	USD 9,985	Allstate Corp	1,353,966	0.10
USD 3,672	Willis Towers Watson PLC	898,098	0.07	USD 14,067	Ally Financial Inc	343,938	0.03
Total Ireland		22,595,315	1.71	USD 5,000	Alnylam Pharmaceuticals Inc	1,188,250	0.09
Israel				USD 216,960	Alphabet Inc	19,250,861	1.46
USD 2,188	Solaredge Technologies Inc	619,795	0.05	USD 232,840	Alphabet Inc	20,543,473	1.56
Total Israel		619,795	0.05	USD 68,345	Altria Group Inc	3,124,050	0.24
Jersey				USD 355,700	Amazon.com Inc	29,878,800	2.27
USD 6,700	Ferguson PLC	850,699	0.07	USD 10,776	Ameren Corp	958,202	0.07
USD 3,856	Novocure Ltd	282,838	0.02	USD 21,154	American Electric Power Co Inc	2,008,572	0.15
Total Jersey		1,133,537	0.09	USD 23,848	American Express Co	3,523,542	0.27
Netherlands				USD 3,000	American Financial Group Inc	411,840	0.03
USD 10,200	NXP Semiconductors NV	1,611,906	0.12	USD 13,700	American Homes 4 Rent REIT	412,918	0.03
Total Netherlands		1,611,906	0.12	USD 28,778	American International Group Inc	1,819,921	0.14
Switzerland				USD 17,467	American Tower Corp REIT	3,700,559	0.28
USD 16,309	Chubb Ltd	3,597,766	0.27	USD 6,061	American Water Works Co Inc	923,818	0.07
USD 6,459	Garmin Ltd	596,101	0.05	USD 4,278	Ameriprise Financial Inc	1,332,041	0.10
USD 12,504	TE Connectivity Ltd	1,435,459	0.11	USD 6,522	AmerisourceBergen Corp	1,080,761	0.08
Total Switzerland		5,629,326	0.43	USD 7,609	AMETEK Inc	1,063,129	0.08
United Kingdom				USD 20,813	Amgen Inc	5,466,326	0.41
USD 63,700	Ancor PLC	758,667	0.06	USD 21,778	Amphenol Corp	1,658,177	0.13
USD 7,643	Aon PLC	2,293,970	0.17	USD 20,656	Analog Devices Inc	3,388,204	0.26
USD 11,420	Aptiv PLC	1,063,544	0.08	USD 16,451	Annaly Capital Management Inc	346,787	0.03
USD 13,200	Clarivate PLC	110,088	0.01	USD 3,676	ANSYS Inc	888,085	0.07
USD 9,600	Liberty Global PLC	186,528	0.02	USD 9,422	Anthem Inc	4,833,203	0.37
USD 6,858	Pentair PLC	308,473	0.02	USD 5,900	AO Smith Corp	337,716	0.03
Total United Kingdom		4,721,270	0.36	USD 10,200	APA Corp	476,136	0.04
				USD 14,872	Apollo Global Management Inc	948,685	0.07
				USD 623,544	Apple Inc	81,017,072	6.15
				USD 34,530	Applied Materials Inc	3,362,531	0.26
				USD 9,500	Aramark	392,730	0.03
				USD 20,320	Archer-Daniels-Midland Co	1,886,712	0.14
				USD 5,800	Ares Management Corp	396,952	0.03
				USD 7,900	Arista Networks Inc	958,665	0.07

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 2,854	Arrow Electronics Inc	298,443	0.02	USD 29,017	Carrier Global Corp	1,196,951	0.09
USD 8,700	Arthur J Gallagher & Co	1,640,298	0.12	USD 7,100	Catalent Inc	319,571	0.02
USD 1,200	Aspen Technology Inc	246,480	0.02	USD 20,085	Caterpillar Inc	4,811,563	0.37
USD 1,393	Assurant Inc	174,209	0.01	USD 4,500	Cboe Global Markets Inc	564,615	0.04
USD 280,190	AT&T Inc	5,158,298	0.39	USD 10,898	Cbre Group Inc	838,710	0.06
USD 5,900	Atmos Energy Corp	661,213	0.05	USD 5,600	CDW Corp	1,000,048	0.08
USD 8,193	Autodesk Inc	1,531,026	0.12	USD 4,511	Celanese Corp	461,205	0.04
USD 15,865	Automatic Data Processing Inc	3,789,514	0.29	USD 20,970	Centene Corp	1,719,750	0.13
USD 707	AutoZone Inc	1,743,589	0.13	USD 26,454	CenterPoint Energy Inc	793,355	0.06
USD 5,807	AvalonBay Communities Inc REIT	937,947	0.07	USD 6,232	Ceridian HCM Holding Inc	399,783	0.03
USD 17,300	Avantor Inc	364,857	0.03	USD 7,010	CF Industries Holdings Inc	597,252	0.05
USD 3,487	Avery Dennison Corp	631,147	0.05	USD 4,243	CH Robinson Worldwide Inc	388,489	0.03
USD 40,100	Baker Hughes a GE Co	1,184,153	0.09	USD 2,100	Charles River Laboratories International Inc	457,590	0.03
USD 12,792	Ball Corp	654,183	0.05	USD 57,410	Charles Schwab Corp	4,779,957	0.36
USD 283,428	Bank of America Corp	9,387,135	0.71	USD 4,139	Charter Communications Operating LLC Via Charter Communications Operating Capital	1,403,535	0.11
USD 28,799	Bank of New York Mellon Corp	1,310,930	0.10	USD 8,415	Cheniere Energy Inc	1,261,913	0.10
USD 21,111	Baxter International Inc	1,076,028	0.08	USD 2,800	Chesapeake Energy Corp	264,236	0.02
USD 11,060	Becton Dickinson and Co	2,812,558	0.21	USD 72,872	Chevron Corp	13,079,795	0.99
USD 7,900	Bentley Systems Inc	291,984	0.02	USD 3,900	Chewy Inc	144,612	0.01
USD 50,585	Berkshire Hathaway Inc	15,625,706	1.19	USD 1,096	Chipotle Mexican Grill Inc	1,520,689	0.12
USD 6,410	Best Buy Co Inc	514,146	0.04	USD 9,526	Church & Dwight Co Inc	767,891	0.06
USD 4,000	Bill.com Holdings Inc	435,840	0.03	USD 11,796	Cigna Corp	3,908,487	0.30
USD 4,962	Biogen Inc	1,374,077	0.10	USD 6,366	Cincinnati Financial Corp	651,815	0.05
USD 7,678	BioMarin Pharmaceutical Inc	794,596	0.06	USD 3,400	Cintas Corp	1,535,508	0.12
USD 900	Bio-Rad Laboratories Inc	378,441	0.03	USD 163,852	Cisco Systems Inc	7,805,909	0.59
USD 6,400	Bio-Techne Corp	530,432	0.04	USD 71,676	Citigroup Inc	3,241,905	0.25
USD 6,500	Black Knight Inc	401,375	0.03	USD 19,400	Citizens Financial Group Inc	763,778	0.06
USD 5,983	BlackRock Inc	4,239,733	0.32	USD 23,000	Cleveland-Cliffs Inc	370,530	0.03
USD 27,400	Blackstone Group Inc	2,032,806	0.15	USD 5,139	Clorox Co	721,156	0.05
USD 21,800	Block Inc	1,369,912	0.10	USD 10,200	Cloudflare Inc	461,142	0.03
USD 1,611	Booking Holdings Inc	3,246,616	0.25	USD 14,087	CME Group Inc	2,368,870	0.18
USD 3,900	Booz Allen Hamilton Holding Corp	407,628	0.03	USD 12,126	CMS Energy Corp	767,940	0.06
USD 7,083	BorgWarner Inc	285,091	0.02	USD 159,197	Coca-Cola Co	10,126,521	0.77
USD 6,200	Boston Properties Inc REIT	418,996	0.03	USD 4,000	Cognex Corp	188,440	0.01
USD 54,862	Boston Scientific Corp	2,538,465	0.19	USD 17,024	Cognizant Technology Solutions Corp	973,603	0.07
USD 85,187	Bristol-Myers Squibb Co	6,129,205	0.47	USD 5,300	Coinbase Global Inc	187,567	0.01
USD 15,974	Broadcom Inc	8,931,543	0.68	USD 30,954	Colgate-Palmolive Co	2,438,866	0.19
USD 4,100	Broadridge Financial Solutions Inc	549,933	0.04	USD 173,672	Comcast Corp	6,073,310	0.46
USD 10,000	Brown & Brown Inc	569,700	0.04	USD 20,170	Conagra Brands Inc	780,579	0.06
USD 13,107	Brown-Forman Corp	860,868	0.07	USD 50,503	ConocoPhillips	5,959,354	0.45
USD 5,954	Bunge Ltd	594,031	0.05	USD 12,552	Consolidated Edison Inc	1,196,331	0.09
USD 2,800	Burlington Stores Inc	567,728	0.04	USD 5,548	Constellation Brands Inc	1,285,749	0.10
USD 10,600	Cadence Design Systems Inc	1,702,784	0.13	USD 11,500	Constellation Energy Corp	991,415	0.08
USD 9,000	Caesars Entertainment Inc	374,400	0.03	USD 2,033	Cooper Cos Inc	672,252	0.05
USD 4,141	Camden Property Trust REIT	463,295	0.04	USD 18,000	Copart Inc	1,096,020	0.08
USD 9,022	Campbell Soup Co	511,999	0.04	USD 33,659	Corning Inc	1,075,068	0.08
USD 15,251	Capital One Financial Corp	1,417,733	0.11	USD 27,196	Corteva Inc	1,598,581	0.12
USD 11,689	Cardinal Health Inc	898,533	0.07	USD 16,700	CoStar Group Inc	1,290,576	0.10
USD 1,400	Carlisle Cos Inc	329,910	0.03				
USD 7,300	Carlyle Group Inc	217,832	0.02				
USD 6,742	CarMax Inc	410,520	0.03				
USD 35,250	Carnival Corp	284,115	0.02				

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 17,346	Costco Wholesale Corp	7,918,449	0.60	USD 14,900	EQT Corp	504,067	0.04
USD 34,100	Coterra Energy Inc	837,837	0.06	USD 5,093	Equifax Inc	989,875	0.08
USD 7,700	CrowdStrike Holdings Inc	810,733	0.06	USD 3,392	Equinix Inc REIT	2,221,862	0.17
USD 16,967	Crown Castle International Corp REIT	2,301,404	0.17	USD 16,400	Equitable Holdings Inc	470,680	0.04
USD 5,309	Crown Holdings Inc	436,453	0.03	USD 5,600	Equity LifeStyle Properties Inc REIT	361,760	0.03
USD 84,007	CSX Corp	2,602,537	0.20	USD 11,641	Equity Residential REIT	686,819	0.05
USD 5,204	Cummins Inc	1,260,877	0.10	USD 1,200	Erie Indemnity Co	298,464	0.02
USD 50,716	CVS Health Corp	4,726,224	0.36	USD 9,800	Essential Utilities Inc	467,754	0.04
USD 26,652	Danaher Corp	7,073,974	0.54	USD 2,180	Essex Property Trust Inc	461,986	0.04
USD 3,863	Darden Restaurants Inc	534,369	0.04	USD 9,550	Estee Lauder Cos Inc	2,369,450	0.18
USD 5,800	Darling Ingredients Inc	363,022	0.03	USD 5,371	Etsy Inc	643,338	0.05
USD 9,500	Datadog Inc	698,250	0.05	USD 9,600	Evergy Inc	604,128	0.05
USD 2,383	DaVita Inc	177,939	0.01	USD 14,460	Eversource Energy	1,212,326	0.09
USD 11,291	Deere & Co	4,841,129	0.37	USD 7,400	Exact Sciences Corp	366,374	0.03
USD 8,732	Dell Technologies	351,201	0.03	USD 35,992	Exelon Corp	1,555,934	0.12
USD 6,113	Delta Air Lines Inc	200,873	0.02	USD 3,833	Expedia Group Inc	335,771	0.03
USD 9,476	Dentsply Sirona Inc	301,716	0.02	USD 5,176	Expeditors International of Washington Inc	537,890	0.04
USD 22,400	Devon Energy Corp	1,377,824	0.10	USD 5,600	Extra Space Storage Inc	824,208	0.06
USD 16,300	Dexcom Inc	1,845,812	0.14	USD 162,726	Exxon Mobil Corp	17,948,678	1.36
USD 7,100	Diamondback Energy Inc	971,138	0.07	USD 2,683	F5 Inc	385,037	0.03
USD 11,930	Digital Realty Trust Inc REIT	1,196,221	0.09	USD 88,061	Facebook Inc	10,597,261	0.80
USD 10,136	Discover Financial Services	991,605	0.08	USD 1,600	FactSet Research Systems Inc	641,936	0.05
USD 10,080	DISH Network Corp	141,523	0.01	USD 1,100	Fair Isaac Corp	658,438	0.05
USD 8,300	DocuSign Inc	459,986	0.03	USD 24,170	Fastenal Co	1,143,724	0.09
USD 9,343	Dollar General Corp	2,300,714	0.17	USD 9,922	FedEx Corp	1,718,490	0.13
USD 7,954	Dollar Tree Inc	1,125,014	0.09	USD 11,318	Fidelity National Financial	425,783	0.03
USD 31,936	Dominion Energy Inc	1,958,316	0.15	USD 24,088	Fidelity National Information Services Inc	1,634,371	0.12
USD 1,500	Domino's Pizza Inc	519,600	0.04	USD 28,789	Fifth Third Bancorp	944,567	0.07
USD 8,400	DoorDash Inc	410,088	0.03	USD 400	First Citizens BancShares Inc/NC	303,344	0.02
USD 5,991	Dover Corp	811,241	0.06	USD 19,000	First Horizon Corp	465,500	0.04
USD 27,996	Dow Inc	1,410,718	0.11	USD 7,428	First Republic Bank	905,399	0.07
USD 11,455	DR Horton Inc	1,021,099	0.08	USD 3,800	First Solar Inc	569,202	0.04
USD 12,200	Dropbox Inc	273,036	0.02	USD 23,156	FirstEnergy Corp	971,163	0.07
USD 8,183	DTE Energy Co	961,748	0.07	USD 24,120	Fiserv Inc	2,437,808	0.19
USD 30,977	Duke Energy Corp	3,190,321	0.24	USD 2,150	FleetCor Technologies Inc	394,912	0.03
USD 18,625	Dupont De Nemours Inc	1,278,234	0.10	USD 5,452	FMC Corp	680,410	0.05
USD 8,500	Dynatrace Inc	325,550	0.02	USD 165,282	Ford Motor Co	1,922,230	0.15
USD 5,511	Eastman Chemical Co	448,816	0.03	USD 23,100	Fortinet Inc	1,129,359	0.09
USD 15,458	Eaton Corp PLC	2,426,133	0.18	USD 14,333	Fortive Corp	920,895	0.07
USD 18,730	eBay Inc	776,733	0.06	USD 5,700	Fortune Brands Home & Security Inc	325,527	0.02
USD 10,614	Ecolab Inc	1,544,974	0.12	USD 13,259	Fox Corp	402,676	0.03
USD 15,989	Edison International	1,017,220	0.08	USD 6,876	Fox Corp	195,622	0.01
USD 24,310	Edwards Lifesciences Corp	1,813,769	0.14	USD 13,065	Franklin Resources Inc	344,655	0.03
USD 17,640	Elanco Animal Health Inc	215,561	0.02	USD 51,700	Freeport-McMoRan Inc	1,964,600	0.15
USD 10,478	Electronic Arts Inc	1,280,202	0.10	USD 6,000	Gaming and Leisure Properties Inc	312,540	0.02
USD 31,783	Eli Lilly & Co	11,627,493	0.88	USD 2,500	Gartner Inc	840,350	0.06
USD 22,520	Emerson Electric Co	2,163,271	0.16	USD 2,730	Generac Holdings Inc	274,802	0.02
USD 4,700	Enphase Energy Inc	1,245,312	0.09	USD 41,605	General Electric Co	3,486,083	0.26
USD 5,700	Entegris Inc	373,863	0.03				
USD 8,496	Entergy Corp	955,800	0.07				
USD 21,735	EOG Resources Inc	2,815,117	0.21				
USD 1,800	Epam Systems Inc	589,932	0.04				

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 23,578	General Mills Inc	1,977,015	0.15	USD 25,500	Invitation Homes Inc REIT	755,820	0.06
USD 57,852	General Motors Co	1,946,141	0.15	USD 6,503	IQVIA Holdings Inc	1,332,400	0.10
USD 5,911	Genuine Parts Co	1,025,618	0.08	USD 12,040	Iron Mountain Inc	600,194	0.05
USD 50,380	Gilead Sciences Inc	4,325,123	0.33	USD 3,000	Jack Henry & Associates Inc	526,680	0.04
USD 11,821	Global Payments Inc	1,174,062	0.09	USD 5,396	Jacobs Solutions Inc	647,898	0.05
USD 3,962	Globe Life Inc	477,619	0.04	USD 3,565	JB Hunt Transport Services Inc	621,593	0.05
USD 3,600	GoDaddy Inc	269,352	0.02	USD 3,411	JM Smucker Co	540,507	0.04
USD 12,859	Goldman Sachs Group Inc	4,415,523	0.34	USD 101,948	Johnson & Johnson	18,009,114	1.37
USD 37,806	Halliburton Co	1,487,666	0.11	USD 112,834	JPMorgan Chase & Co	15,131,039	1.15
USD 11,904	Hartford Financial Services Group Inc	902,680	0.07	USD 13,941	Juniper Networks Inc	445,554	0.03
USD 5,302	Hasbro Inc	323,475	0.02	USD 7,913	Kellogg Co	563,722	0.04
USD 8,743	HCA Healthcare Inc	2,097,970	0.16	USD 32,400	Keurig Dr Pepper Inc	1,155,384	0.09
USD 22,633	Healthpeak Properties Inc REIT	567,409	0.04	USD 36,448	KeyCorp	634,924	0.05
USD 2,000	HEICO Corp	307,280	0.02	USD 7,600	Keysight Technologies Inc	1,300,132	0.10
USD 3,300	HEICO Corp	395,505	0.03	USD 12,465	Kimberly-Clark Corp	1,692,124	0.13
USD 3,726	Henry Schein Inc	297,596	0.02	USD 21,500	Kimco Realty Corp REIT	455,370	0.03
USD 6,078	Hershey Co	1,407,482	0.11	USD 68,667	Kinder Morgan Inc	1,241,499	0.09
USD 11,680	Hess Corp	1,656,458	0.13	USD 23,400	KKR & Co Inc	1,086,228	0.08
USD 54,695	Hewlett Packard Enterprise Co	872,932	0.07	USD 5,302	KLA Corp	1,999,013	0.15
USD 9,261	Hilton Worldwide Holdings Inc	1,170,220	0.09	USD 6,700	Knight-Swift Transportation Holdings Inc	351,147	0.03
USD 4,600	Hippo Parent Corp	238,694	0.02	USD 30,614	Kraft Heinz Co	1,246,296	0.09
USD 10,598	Hologic Inc	792,836	0.06	USD 27,178	Kroger Co	1,211,595	0.09
USD 39,274	Home Depot Inc	12,405,086	0.94	USD 4,100	L Brands Inc	172,774	0.01
USD 26,087	Honeywell International Inc	5,590,444	0.42	USD 7,023	L3Harris Technologies Inc	1,462,259	0.11
USD 9,055	Horizon Therapeutics Plc	1,030,459	0.08	USD 3,898	Laboratory Corp of America Holdings	917,901	0.07
USD 12,766	Hormel Foods Corp	581,491	0.04	USD 5,413	Lam Research Corp	2,275,084	0.17
USD 29,924	Host Hotels & Resorts Inc	480,280	0.04	USD 5,200	Lamb Weston Holdings Inc	464,672	0.04
USD 15,881	Howmet Aerospace Inc	625,870	0.05	USD 14,498	Las Vegas Sands Corp	696,919	0.05
USD 33,095	HP Inc	889,263	0.07	USD 2,500	Lear Corp	310,050	0.02
USD 1,700	Hubbell Inc	398,956	0.03	USD 5,600	Leidos Holdings Inc	589,064	0.04
USD 1,870	HubSpot Inc	540,673	0.04	USD 10,915	Lennar Corp	987,807	0.07
USD 5,011	Humana Inc	2,566,584	0.19	USD 1,300	Lennox International Inc	310,999	0.02
USD 60,319	Huntington Bancshares Inc	850,498	0.06	USD 5,800	Liberty Broadband Corp	442,366	0.03
USD 1,700	Huntington Ingalls Industries Inc	392,156	0.03	USD 8,300	Liberty Media Corp-Liberty Formula One	496,174	0.04
USD 2,400	IDEX Corp	547,992	0.04	USD 6,923	Liberty Media Corp-Liberty SiriusXM	270,897	0.02
USD 3,000	IDEXX Laboratories Inc	1,223,880	0.09	USD 6,984	Lincoln National Corp	214,548	0.02
USD 12,098	Illinois Tool Works Inc	2,665,189	0.20	USD 7,000	Live Nation Entertainment Inc	488,180	0.04
USD 6,607	illumina Inc	1,335,935	0.10	USD 9,846	LKQ Corp	525,875	0.04
USD 8,122	Incyte Corp	652,359	0.05	USD 7,441	Loews Corp	434,034	0.03
USD 17,201	Ingersoll Rand Inc	898,752	0.07	USD 24,837	Lowe's Cos Inc	4,948,524	0.38
USD 2,900	Insulet Corp	853,731	0.06	USD 3,300	LPL Financial Holdings Inc	713,361	0.05
USD 161,759	Intel Corp	4,275,290	0.32	USD 18,100	Lucid Group Inc	123,623	0.01
USD 20,770	Intercontinental Exchange Inc	2,130,794	0.16	USD 38,850	Lumen Technologies Inc	202,797	0.02
USD 34,096	International Business Machines Corp	4,803,785	0.36	USD 10,959	LyondellBasell Industries NV	909,926	0.07
USD 10,773	International Flavors & Fragrances Inc	1,129,441	0.09	USD 7,463	M&T Bank Corp	1,082,583	0.08
USD 10,987	International Paper Co	380,480	0.03	USD 30,200	Marathon Oil Corp	817,514	0.06
USD 16,826	Interpublic Group of Cos Inc	560,474	0.04	USD 19,769	Marathon Petroleum Corp	2,300,914	0.17
USD 10,733	Intuit Inc	4,177,498	0.32	USD 570	Markel Corp	750,969	0.06
USD 13,269	Intuitive Surgical Inc	3,520,929	0.27	USD 1,000	MarketAxess Holdings Inc	278,890	0.02
USD 15,804	Invesco Ltd	284,314	0.02				

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 9,512	Marriott International Inc	1,416,242	0.11	USD 4,800	Okta Inc	327,984	0.02
USD 18,365	Marsh & McLennan Cos Inc	3,039,040	0.23	USD 4,100	Old Dominion Freight Line Inc	1,163,498	0.09
USD 2,635	Martin Marietta Materials Inc	890,551	0.07	USD 6,287	Omnicom Group Inc	512,831	0.04
USD 35,415	Marvell Technology Inc	1,311,772	0.10	USD 18,200	On Semiconductor Corp	1,135,134	0.09
USD 8,443	Masco Corp	394,035	0.03	USD 17,202	ONEOK Inc	1,130,171	0.09
USD 2,400	Masimo Corp	355,080	0.03	USD 63,015	Oracle Corp	5,150,846	0.39
USD 33,863	Mastercard Inc	11,775,181	0.89	USD 2,387	O'Reilly Automotive Inc	2,014,700	0.15
USD 12,187	Match Group Inc	505,639	0.04	USD 16,158	Otis Worldwide Corp	1,265,333	0.10
USD 9,352	McCormick & Co Inc	775,187	0.06	USD 4,100	Owens Corning	349,730	0.03
USD 28,224	McDonald's Corp	7,437,871	0.56	USD 12,665	Paccar Inc	1,253,455	0.10
USD 5,722	McKesson Corp	2,146,437	0.16	USD 3,900	Packaging Corp of America	498,849	0.04
USD 25,100	Medical Properties Trust Inc REIT	279,614	0.02	USD 68,800	Palantir Technologies Inc	441,696	0.03
USD 99,246	Merck & Co Inc	11,011,344	0.84	USD 11,511	Palo Alto Networks Inc	1,606,245	0.12
USD 26,287	MetLife Inc	1,902,390	0.14	USD 5,399	Parker-Hannifin Corp	1,571,109	0.12
USD 917	Mettler-Toledo International Inc	1,325,478	0.10	USD 13,726	Paychex Inc	1,586,177	0.12
USD 8,943	MGM Resorts International	299,859	0.02	USD 2,100	Paycom Software Inc	651,651	0.05
USD 23,308	Microchip Technology Inc	1,637,387	0.12	USD 1,400	Paylocity Holding Corp	271,964	0.02
USD 43,706	Micron Technology Inc	2,184,426	0.17	USD 44,630	PayPal Holdings Inc	3,178,549	0.24
USD 274,847	Microsoft Corp	65,913,808	5.00	USD 53,080	PepsiCo Inc	9,589,433	0.73
USD 3,700	Mid-America Apartment Communities Inc	580,863	0.04	USD 3,500	PerkinElmer Inc	490,770	0.04
USD 12,200	Moderna Inc	2,191,364	0.17	USD 220,371	Pfizer Inc	11,291,810	0.86
USD 2,202	Mohawk Industries Inc	225,088	0.02	USD 46,200	PG&E Corp	751,212	0.06
USD 1,900	Molina Healthcare Inc	627,418	0.05	USD 60,858	Philip Morris International Inc	6,159,438	0.47
USD 7,722	Molson Coors Brewing Co	397,837	0.03	USD 17,447	Phillips 66	1,815,884	0.14
USD 52,682	Mondelez International Inc	3,511,255	0.27	USD 23,900	Pinterest Inc	580,292	0.04
USD 2,200	MongoDB Inc	433,048	0.03	USD 8,587	Pioneer Natural Resources Co	1,961,185	0.15
USD 1,853	Monolithic Power Systems Inc	655,239	0.05	USD 21,900	Plug Power Inc	270,903	0.02
USD 16,727	Monster Beverage Corp	1,698,292	0.13	USD 15,049	PNC Financial Services Group Inc	2,376,839	0.18
USD 6,974	Moody's Corp	1,943,096	0.15	USD 1,700	Pool Corp	513,961	0.04
USD 50,077	Morgan Stanley	4,257,547	0.32	USD 8,200	PPG Industries Inc	1,031,068	0.08
USD 11,591	Mosaic Co	508,497	0.04	USD 30,911	PPL Corp	903,219	0.07
USD 6,087	Motorola Solutions Inc	1,568,681	0.12	USD 8,141	Principal Financial Group Inc	683,193	0.05
USD 3,400	MSCI Inc	1,581,578	0.12	USD 92,424	Procter & Gamble Co	14,007,781	1.06
USD 14,310	Nasdaq Inc	877,918	0.07	USD 22,776	Progressive Corp	2,954,275	0.22
USD 8,080	NetApp Inc	485,285	0.04	USD 34,786	Prologis Inc REIT	3,921,426	0.30
USD 16,846	Netflix Inc	4,967,548	0.38	USD 15,815	Prudential Financial Inc	1,572,960	0.12
USD 3,700	Neurocrine Biosciences Inc	441,928	0.03	USD 4,600	PTC Inc	552,184	0.04
USD 17,405	Newell Brands Inc	227,657	0.02	USD 16,276	Public Service Enterprise Group Inc	997,231	0.08
USD 29,252	Newmont Goldcorp Corp	1,380,694	0.10	USD 6,563	Public Storage REIT	1,838,887	0.14
USD 17,729	News Corp	322,668	0.02	USD 8,587	PulteGroup Inc	390,966	0.03
USD 75,312	NextEra Energy Inc	6,296,083	0.48	USD 4,532	Qorvo Inc	410,780	0.03
USD 48,904	Nika Inc	5,722,257	0.43	USD 43,978	Qualcomm Inc	4,834,941	0.37
USD 17,800	NiSource Inc	488,076	0.04	USD 6,000	Quanta Services Inc	855,000	0.06
USD 2,200	Nordson Corp	522,984	0.04	USD 4,198	Quest Diagnostics Inc	656,735	0.05
USD 9,374	Norfolk Southern Corp	2,309,941	0.18	USD 8,142	Raymond James Financial Inc	869,973	0.07
USD 7,426	Northern Trust Corp	657,127	0.05	USD 56,137	Raytheon Technologies Corp	5,665,346	0.43
USD 24,483	NortonLifeLock Inc	524,671	0.04	USD 24,709	Realty Income Corp REIT	1,567,292	0.12
USD 9,600	NRG Energy Inc	305,472	0.02	USD 6,554	Regency Centers Corp	409,625	0.03
USD 9,402	Nucor Corp	1,239,278	0.09	USD 4,094	Regeneron Pharmaceuticals Inc	2,953,780	0.22
USD 96,712	Nvidia Corp	14,133,492	1.07	USD 29,977	Regions Financial Corp	646,304	0.05
USD 130	NVR Inc	599,635	0.05	USD 1,700	Repligen Corp	287,827	0.02
USD 36,105	Occidental Petroleum Corp	2,274,254	0.17	USD 9,281	Republic Services Inc	1,197,156	0.09

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 4,852	ResMed Inc	1,009,847	0.08	USD 103,715	Tesla Inc	12,775,614	0.97
USD 7,700	Rivian Automotive Inc	141,911	0.01	USD 34,717	Texas Instruments Inc	5,735,943	0.44
USD 4,620	Robert Half International Inc	341,095	0.03	USD 200	Texas Pacific Land Corp	468,846	0.04
USD 15,400	Roblox Corp	438,284	0.03	USD 6,339	Textron Inc	448,801	0.03
USD 4,885	Rockwell Automation Inc	1,258,229	0.10	USD 15,004	Thermo Fisher Scientific Inc	8,262,553	0.63
USD 5,300	Roku Inc	215,710	0.02	USD 46,540	TJX Cos Inc	3,704,584	0.28
USD 9,225	Rollins Inc	337,082	0.03	USD 24,612	T-Mobile US Inc	3,445,680	0.26
USD 4,322	Roper Technologies Inc	1,867,493	0.14	USD 4,674	Tractor Supply Co	1,051,510	0.08
USD 13,592	Ross Stores Inc	1,577,623	0.12	USD 16,600	Trade Desk Inc	744,178	0.06
USD 9,598	Royal Caribbean Cruises Ltd	474,429	0.04	USD 4,500	Tradeweb Markets Inc	292,185	0.02
USD 14,800	Royalty Pharma PLC	584,896	0.04	USD 1,800	TransDigm Group Inc	1,133,370	0.09
USD 5,400	RPM International Inc	526,230	0.04	USD 8,000	TransUnion	454,000	0.03
USD 13,537	S&P Global Inc	4,534,083	0.34	USD 9,048	Travelers Cos Inc	1,696,410	0.13
USD 38,112	salesforce.com Inc	5,053,270	0.38	USD 8,113	Trimble Inc	410,193	0.03
USD 3,750	SBA Communications Corp REIT	1,051,162	0.08	USD 51,705	Truist Financial Corp	2,224,866	0.17
USD 54,965	Schlumberger Ltd	2,938,429	0.22	USD 7,200	Twilio Inc	352,512	0.03
USD 5,800	Seagen Inc	745,358	0.06	USD 1,700	Tyler Technologies Inc	548,097	0.04
USD 6,567	Sealed Air Corp	327,562	0.02	USD 10,133	Tyson Foods Inc	630,779	0.05
USD 4,687	SEI Investments Co	273,252	0.02	USD 61,500	Uber Technologies Inc	1,520,895	0.12
USD 12,080	Sempra Energy	1,866,843	0.14	USD 13,467	UDR Inc REIT	521,577	0.04
USD 6,891	Sensata Technologies Holding PLC	278,259	0.02	USD 8,900	UGI Corp	329,923	0.03
USD 7,874	ServiceNow Inc	3,057,238	0.23	USD 3,600	U-Haul Holding Co	197,928	0.02
USD 9,021	Sherwin-Williams Co	2,140,954	0.16	USD 1,613	Ulta Beauty Inc	756,610	0.06
USD 2,600	Signature Bank	299,572	0.02	USD 24,617	Union Pacific Corp	5,097,442	0.39
USD 13,801	Simon Property Group Inc REIT	1,621,341	0.12	USD 28,478	United Parcel Service Inc	4,950,616	0.38
USD 33,778	Sirius XM Holdings Inc	197,264	0.01	USD 3,011	United Rentals Inc	1,070,170	0.08
USD 4,741	Skyworks Solutions Inc	432,047	0.03	USD 36,043	UnitedHealth Group Inc	19,109,278	1.45
USD 45,900	Snap Inc	410,805	0.03	USD 8,400	Unity Software Inc	240,156	0.02
USD 1,835	Snap-on Inc	419,279	0.03	USD 2,809	Universal Health Services Inc	395,760	0.03
USD 9,000	Snowflake Inc	1,291,860	0.10	USD 54,759	US Bancorp	2,388,040	0.18
USD 42,428	Southern Co	3,029,783	0.23	USD 1,800	Vail Resorts Inc	429,030	0.03
USD 6,672	Southwest Airlines Co	224,646	0.02	USD 15,529	Valero Energy Corp	1,970,009	0.15
USD 6,600	Splunk Inc	568,194	0.04	USD 5,900	Veeva Systems Inc	952,142	0.07
USD 6,900	SS&C Technologies Holdings Inc	359,214	0.03	USD 16,759	Ventas Inc REIT	754,993	0.06
USD 5,161	Stanley Black & Decker Inc	387,694	0.03	USD 3,148	VeriSign Inc	646,725	0.05
USD 45,587	Starbucks Corp	4,522,230	0.34	USD 5,322	Verisk Analytics Inc	938,907	0.07
USD 15,280	State Street Corp	1,185,270	0.09	USD 159,497	Verizon Communications Inc	6,284,182	0.48
USD 8,100	Steel Dynamics Inc	791,370	0.06	USD 9,704	Vertex Pharmaceuticals Inc	2,802,321	0.21
USD 3,200	Steris Plc	591,008	0.04	USD 13,930	VF Corp	384,607	0.03
USD 13,291	Stryker Corp	3,249,517	0.25	USD 25,640	ViacomCBS Inc	432,803	0.03
USD 4,800	Sun Communities Inc REIT	686,400	0.05	USD 50,886	Viatis Inc	566,361	0.04
USD 2,500	SVB Financial Group	575,350	0.04	USD 39,000	Vici Properties Inc	1,263,600	0.10
USD 14,017	Synchrony Financial	460,599	0.03	USD 62,794	Visa Inc	13,046,081	0.99
USD 5,946	Synopsys Inc	1,898,498	0.14	USD 18,300	Vistra Energy Corp	424,560	0.03
USD 21,339	Sysco Corp	1,631,367	0.12	USD 8,829	VMware Inc	1,083,848	0.08
USD 9,578	T Rowe Price Group Inc	1,044,577	0.08	USD 5,528	Vulcan Materials Co	968,008	0.07
USD 6,800	Take-Two Interactive Software Inc	708,084	0.05	USD 8,904	W R Berkley Corp	646,163	0.05
USD 9,500	Targa Resources Corp	698,250	0.05	USD 27,202	Walgreens Boots Alliance Inc	1,016,267	0.08
USD 18,913	Target Corp	2,818,794	0.21	USD 57,600	Walmart Inc	8,167,104	0.62
USD 1,500	Teledyne Technologies Inc	599,865	0.05	USD 69,201	Walt Disney Co	6,012,183	0.46
USD 2,100	Teleflex Inc	524,223	0.04	USD 75,479	Warner Bros Discovery Inc	715,541	0.05
USD 6,800	Teradyne Inc	593,980	0.05	USD 16,187	Waste Management Inc	2,539,417	0.19

Schedule of Investments (continued)

as at 31 December 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 - 98.88% (continued)				Common and Preferred Stocks - 98.88% (continued)			
United States (continued)				United States (continued)			
USD 1,963	Waters Corp	672,485	0.05	USD 2,200	Zebra Technologies Corp	564,102	0.04
USD 5,500	Webster Financial Corp	260,370	0.02	USD 7,500	Zillow Group Inc	241,575	0.02
USD 10,989	WEC Energy Group Inc	1,030,329	0.08	USD 8,748	Zimmer Biomet Holdings Inc	1,115,370	0.08
USD 149,667	Wells Fargo & Co	6,179,750	0.47	USD 18,889	Zoetis Inc	2,768,183	0.21
USD 18,806	Welltower Inc REIT	1,232,733	0.09	USD 9,100	Zoom Video Communications Inc	616,434	0.05
USD 3,100	West Pharmaceutical Services Inc	729,585	0.06	USD 11,100	ZoomInfo Technologies Inc	334,221	0.03
USD 13,146	Western Digital Corp	414,756	0.03	USD 3,500	Zscaler Inc	391,650	0.03
USD 18,140	Western Union Co	249,788	0.02				
USD 6,165	Westinghouse Air Brake Technologies Corp	615,329	0.05	Total United States		1,260,487,857	95.67
USD 1,600	Westlake Corp	164,064	0.01	Total Common and Preferred Stocks		1,302,765,441	98.88
USD 7,017	WestRock Co	246,718	0.02	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		1,302,765,441	98.88
USD 31,533	Weyerhaeuser Co REIT	977,523	0.07	Other transferable securities			
USD 2,439	Whirlpool Corp	345,021	0.03	Common and Preferred Stocks - 0.01%			
USD 48,689	Williams Cos Inc	1,601,868	0.12	United States			
USD 4,000	Wolfspeed Inc	276,160	0.02	USD 9,800	Healthcare Realty Trust Inc	188,846	0.01
USD 8,241	Workday Inc	1,378,967	0.10	Total United States		188,846	0.01
USD 8,100	WP Carey Inc REIT	633,015	0.05	Total Common and Preferred Stocks		188,846	0.01
USD 1,902	WW Grainger Inc	1,057,987	0.08	Total Other transferable securities		188,846	0.01
USD 4,432	Wynn Resorts Ltd	365,507	0.03	TOTAL INVESTMENTS		1,302,954,287	98.89
USD 21,676	Xcel Energy Inc	1,519,704	0.12				
USD 5,763	Xylem Inc	637,215	0.05				
USD 10,178	Yum! Brands Inc	1,303,598	0.10				

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.64%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 04/01/23	Barclays Bank PLC	6,776,240	7,219,000	12,939	0.00
Bought EUR / Sold USD, due 04/01/23	BNP Paribas SA	81,474,013	84,954,250	1,998,852	0.15
Bought EUR / Sold USD, due 04/01/23	Goldman Sachs International	347,501	361,000	9,871	0.00
Bought EUR / Sold USD, due 04/01/23	Merrill Lynch International	74,705,925	77,735,250	1,994,613	0.15
Bought EUR / Sold USD, due 04/01/23	UBS AG	74,713,967	77,735,250	2,003,196	0.15
Bought EUR / Sold USD, due 04/01/23	Westpac Banking Corporation	92,006,472	95,622,250	2,571,613	0.20
Bought EUR / Sold USD, due 02/02/23	Barclays Bank PLC	80,375,734	85,637,250	309,064	0.03
Bought EUR / Sold USD, due 02/02/23	Citibank NA	80,351,337	85,637,250	282,977	0.02
Bought EUR / Sold USD, due 02/02/23	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 02/02/23	London	80,351,563	85,637,250	283,219	0.02
Bought EUR / Sold USD, due 02/02/23	UBS AG	80,368,379	85,637,250	301,200	0.02
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				9,767,544	0.74

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 04/01/23	Barclays Bank PLC	85,637,250	80,541,093	(320,193)	(0.03)
Bought USD / Sold EUR, due 04/01/23	BNP Paribas SA	890,000	861,814	(29,771)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Citibank NA	85,637,250	80,516,406	(293,847)	(0.02)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.64% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	85,637,250	80,516,407	(293,847)	(0.02)
Bought USD / Sold EUR, due 04/01/23	UBS AG	85,637,250	80,533,519	(312,110)	(0.03)
Bought USD / Sold EUR, due 04/01/23	Westpac Banking Corporation	188,000	176,374	(234)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(1,250,002)	(0.10)
Total Forward Foreign Exchange Contracts Hedge				8,517,542	0.64

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P EMINI INDEX FUTURE, due 17/03/23	USD	32	6,177,600	(162,281)	(0.01)
Unrealised Loss on Futures Contracts			6,177,600	(162,281)	(0.01)
Total Futures Contracts			6,177,600	(162,281)	(0.01)
Other Net Assets/(Liabilities)				6,267,966	0.48
TOTAL NET ASSETS				1,317,577,514	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 485,681 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 99.53%				Common and Preferred Stocks - 99.53% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 22,846	Erste Group Bank AG	683,095	0.25	EUR 42,669	Dassault Systemes SE	1,429,198	0.53
EUR 9,168	OMV AG	440,981	0.17	EUR 16,411	Edenred	834,992	0.31
EUR 4,546	Verbund AG	357,543	0.13	EUR 5,085	Eiffage SA	467,413	0.17
EUR 7,604	voestalpine AG	188,427	0.07	EUR 32,604	Electricite de France SA	391,248	0.14
Total Austria		1,670,046	0.62	EUR 116,923	Engie SA	1,565,365	0.58
Belgium				EUR 18,504	EssilorLuxottica SA	3,130,877	1.15
EUR 10,566	Ageas	437,644	0.16	EUR 3,226	Eurazeo SE	187,431	0.07
EUR 55,639	Anheuser-Busch InBev SA	3,130,806	1.16	EUR 2,359	Gecina SA REIT	224,459	0.08
EUR 1,843	D'ieteren SA/NV	330,266	0.12	EUR 28,514	Getlink	426,997	0.16
EUR 2,445	Elia Group SA/NV	324,696	0.12	EUR 2,008	Hermes International	2,901,560	1.07
EUR 6,068	Groupe Bruxelles Lambert SA	452,551	0.17	EUR 2,097	Ipsen SA	210,748	0.08
EUR 15,915	KBC Group NV	956,173	0.35	EUR 4,797	Kering SA	2,280,973	0.84
EUR 836	Sofina SA	171,882	0.06	EUR 15,930	Klepierre SA REIT	342,973	0.13
EUR 4,366	Solvay SA	412,412	0.15	EUR 7,778	La Francaise des Jeux SAEM	292,297	0.11
EUR 7,355	Ucb SA	541,034	0.20	EUR 17,081	Legrand SA	1,278,000	0.47
EUR 12,935	Umicore SA	443,929	0.16	EUR 15,311	L'Oreal SA	5,107,750	1.88
EUR 9,218	Warehouses De Pauw CVA REIT	246,121	0.09	EUR 17,547	LVMH Moet Hennessy Louis Vuitton SE	11,930,205	4.40
Total Belgium		7,447,514	2.74	EUR 41,385	MICHELIN (CGDE)	1,075,389	0.40
Finland				EUR 121,823	Orange SA	1,130,639	0.42
EUR 8,799	Elisa OYJ	435,199	0.16	EUR 13,130	Pernod Ricard SA	2,412,637	0.89
EUR 29,651	Fortum Oyj	460,776	0.17	EUR 14,999	Publicis Groupe SA	891,241	0.33
EUR 17,498	Kesko Oyj	360,809	0.13	EUR 1,157	Remy Cointreau SA	182,343	0.07
EUR 21,194	Kone Oyj	1,023,670	0.38	EUR 11,748	Renault SA	367,419	0.13
EUR 26,918	Neste Oyj	1,158,012	0.43	EUR 21,247	Safran SA	2,484,199	0.92
EUR 346,418	Nokia Oyj	1,498,951	0.55	EUR 72,315	Sanofi	6,496,780	2.39
EUR 6,761	Orion Oyj	346,434	0.13	EUR 1,841	Sartorius Stedim Biotech	556,902	0.20
EUR 29,410	Sampo Oyj	1,435,796	0.53	EUR 34,393	Schneider Electric SE	4,495,853	1.66
EUR 32,780	Stora Enso OYJ	431,057	0.16	EUR 912	SEB SA	71,364	0.03
EUR 34,146	UPM-Kymmene Oyj	1,192,720	0.44	EUR 52,934	Societe Generale SA	1,242,890	0.46
EUR 35,050	Wartsila OYJ Abp	275,773	0.10	EUR 5,819	Sodexo SA	520,684	0.19
Total Finland		8,619,197	3.18	EUR 3,508	Teleperformance	781,232	0.29
France				EUR 6,789	Thales SA	809,928	0.30
EUR 12,603	Accor SA	294,280	0.11	EUR 157,734	TotalEnergies SE	9,251,099	3.41
EUR 1,637	Aeroports de Paris	204,952	0.08	EUR 6,951	Ubisoft Entertainment SA	183,576	0.07
EUR 33,174	Air Liquide SA	4,392,238	1.62	EUR 7,728	Unibail-Rodamco-Westfield REIT	375,813	0.14
EUR 37,912	Airbus SE	4,208,990	1.55	EUR 15,267	Valeo SA	254,959	0.09
EUR 19,479	Alstom SA	444,511	0.16	EUR 42,191	Veolia Environnement SA	1,012,584	0.37
EUR 3,684	Amundi SA	195,252	0.07	EUR 34,219	Vinci SA	3,192,291	1.18
EUR 3,767	Arkema SA	315,976	0.12	EUR 47,211	Vivendi SE	420,839	0.15
EUR 118,926	AXA SA	3,098,617	1.14	EUR 1,137	Wendel SE	99,146	0.04
EUR 2,331	BioMerieux	228,252	0.08	EUR 16,202	Worldline SA	591,859	0.22
EUR 71,251	BNP Paribas SA	3,794,116	1.40	Total France		97,207,117	35.84
EUR 65,471	Bollere SA	341,759	0.13	Germany			
EUR 14,208	Bouygues SA	398,392	0.15	EUR 11,048	adidas AG	1,408,178	0.52
EUR 17,112	Bureau Veritas SA	421,126	0.15	EUR 25,894	Allianz SE	5,202,105	1.92
EUR 10,486	Capgemini SE	1,635,292	0.60	EUR 59,058	BASF SE	2,739,701	1.01
EUR 40,687	Carrefour SA	636,345	0.23	EUR 62,509	Bayer AG	3,020,747	1.11
EUR 31,628	Cie de Saint-Gobain	1,443,818	0.53	EUR 21,195	Bayerische Motoren Werke AG	1,767,239	0.65
EUR 3,507	Covivio	194,463	0.07	EUR 3,766	Bayerische Motoren Werke AG—Preferred Stock	299,585	0.11
EUR 74,736	Credit Agricole SA	734,730	0.27	EUR 4,188	Bechtle AG	138,455	0.05
EUR 41,165	Danone SA	2,026,553	0.75	EUR 6,783	Beiersdorf AG	727,138	0.27
EUR 1,854	Dassault Aviation SA	293,303	0.11				

Schedule of Investments (continued)

as at 31 December 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 - 99.53% (continued)				Common and Preferred Stocks - 99.53% (continued)			
Germany (continued)				Ireland			
EUR 10,397	Brenntag AG	620,909	0.23	USD 9,000	AerCap Holdings NV	491,806	0.18
EUR 2,980	Carl Zeiss Meditec AG	351,342	0.13	EUR 70,136	AIB Group PLC	253,612	0.10
EUR 70,855	Commerzbank AG	626,075	0.23	EUR 61,629	Bank of Ireland Group PLC	548,498	0.20
EUR 7,207	Continental AG	403,448	0.15	EUR 48,332	CRH PLC	1,788,768	0.66
EUR 11,348	Covestro AG	414,769	0.15	EUR 10,819	Flutter Entertainment PLC	1,382,668	0.51
EUR 51,053	Daimler AG	3,134,654	1.16	EUR 9,562	Kerry Group PLC	805,503	0.30
EUR 28,338	Daimler Truck Holding AG	820,243	0.30	EUR 10,277	Kingspan Group PLC	519,811	0.19
EUR 9,436	Delivery Hero SE	422,544	0.16	EUR 16,613	Smurfit Kappa Group PLC	574,145	0.21
EUR 132,306	Deutsche Bank AG	1,400,856	0.52	Total Ireland		6,364,811	2.35
EUR 12,163	Deutsche Boerse AG	1,963,108	0.72	Italy			
EUR 37,893	Deutsche Lufthansa AG	294,239	0.11	EUR 7,628	Amplifon SpA	212,211	0.08
EUR 61,522	Deutsche Post AG	2,164,344	0.80	EUR 71,233	Assicurazioni Generali SpA	1,183,536	0.44
EUR 203,219	Deutsche Telekom AG	3,787,596	1.40	EUR 33,137	Davide Campari-Milano NV	314,271	0.12
EUR 7,469	Dr Ing hc F Porsche AG	707,688	0.26	EUR 1,570	DiaSorin SpA	204,728	0.07
EUR 143,723	E.ON SE	1,341,510	0.49	EUR 515,601	Enel SpA	2,593,473	0.96
EUR 15,527	Evonik Industries AG	278,477	0.10	EUR 159,070	Eni SpA	2,113,404	0.78
EUR 13,457	Fresenius Medical Care AG & Co KGaA	411,380	0.15	EUR 8,069	Ferrari NV	1,615,414	0.60
EUR 25,032	Fresenius SE & Co KGaA	657,090	0.24	EUR 40,669	FinecoBank Banca Fineco SpA	631,183	0.23
EUR 9,638	GEA Group AG	368,172	0.14	EUR 17,943	Infrastrutture Wireless Italiane SpA	168,915	0.06
EUR 4,072	Hannover Rueck SE	755,356	0.28	EUR 1,034,607	Intesa Sanpaolo SpA	2,149,913	0.79
EUR 8,573	HeidelbergCement AG	456,769	0.17	EUR 36,354	Mediobanca Banca di Credito Finanziario SpA	326,604	0.12
EUR 12,235	Hellofresh SE	251,185	0.09	EUR 11,958	Moncler SpA	591,921	0.22
EUR 6,596	Henkel AG & Co KGaA	397,409	0.15	EUR 38,847	Nexi SpA	286,147	0.10
EUR 11,294	Henkel AG & Co KGaA—Preferred Stock	734,336	0.27	EUR 38,683	Poste Italiane SpA	353,021	0.13
EUR 83,092	Infineon Technologies AG	2,362,306	0.87	EUR 16,980	Prysmian SpA	588,527	0.22
EUR 4,573	Knorr-Bremse AG	233,406	0.09	EUR 7,742	Recordati SpA	300,003	0.11
EUR 3,921	LEG Immobilien AG	238,632	0.09	EUR 117,956	Snam SpA	533,987	0.20
EUR 8,213	Merck KGaA	1,485,732	0.55	EUR 816,759	Telecom Italia SpA	176,665	0.06
EUR 3,219	MTU Aero Engines AG	650,882	0.24	EUR 82,774	Terna Rete Elettrica Nazionale SpA	571,141	0.21
EUR 8,914	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,709,856	1.00	EUR 122,981	UniCredit SpA	1,632,204	0.60
EUR 4,276	Nemetschek SE	203,922	0.07	Total Italy		16,547,268	6.10
EUR 5,663	Puma SE	321,092	0.12	Luxembourg			
EUR 305	Rational AG	169,275	0.06	EUR 33,512	ArcelorMittal SA	823,557	0.30
EUR 2,899	Rheinmetall AG	539,359	0.20	EUR 81,997	Aroundtown SA	178,999	0.07
EUR 41,052	RWE AG	1,707,353	0.63	EUR 8,958	Eurofins Scientific SE	600,724	0.22
EUR 66,197	SAP SE	6,380,729	2.35	EUR 28,806	Tenaris SA	469,106	0.17
EUR 1,620	Sartorius AG—Preferred Stock	598,428	0.22	Total Luxembourg		2,072,386	0.76
EUR 5,938	Scout24 AG	278,670	0.10	Netherlands			
EUR 48,496	Siemens AG	6,287,021	2.32	EUR 26,462	ABN AMRO Bank NV	342,021	0.13
EUR 18,817	Siemens Healthineers AG	879,318	0.32	EUR 1,388	Adyen NV	1,788,299	0.66
EUR 8,700	Symrise AG	884,355	0.33	EUR 119,170	Aegon NV	564,628	0.21
EUR 60,488	Telefonica Deutschland Holding AG	139,304	0.05	EUR 11,513	Akzo Nobel NV	720,253	0.26
EUR 3,834	United Internet AG	72,424	0.03	EUR 3,491	Argenx SE	1,215,915	0.45
EUR 45,390	Vonovia SE	999,488	0.37	EUR 2,892	ASM International NV	681,500	0.25
EUR 12,742	Zalando SE	421,888	0.15	EUR 25,768	ASML Holding NV	12,981,919	4.79
Total Germany		65,630,087	24.20	EUR 5,088	Euronext NV	351,886	0.13
				EUR 6,614	Heineken Holding NV	476,539	0.18
				EUR 16,499	Heineken NV	1,449,932	0.53
				EUR 3,793	IMCD NV	505,038	0.19

Schedule of Investments (continued)

as at 31 December 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 - 99.53% (continued)				Common and Preferred Stocks - 99.53% (continued)			
Netherlands (continued)				Spain (continued)			
EUR 239,699	ING Groep NV	2,729,692	1.01	EUR 29,783	Ferrovial SA	728,790	0.27
EUR 5,085	JDE Peet's NV	137,397	0.05	EUR 15,079	Grifols SA	162,401	0.06
EUR 11,333	Just Eat Takeaway.com NV	223,827	0.08	EUR 387,649	Iberdrola SA	4,237,004	1.56
EUR 66,943	Koninklijke Ahold Delhaize NV	1,796,750	0.66	EUR 69,830	Industria de Diseno Textil SA	1,735,275	0.64
EUR 11,189	Koninklijke DSM NV	1,278,903	0.47	EUR 10,769	Naturgy Energy Group SA	261,794	0.10
EUR 193,397	Koninklijke KPN NV	558,917	0.21	EUR 25,079	Red Electrica Corp SA	407,784	0.15
EUR 58,267	Koninklijke Philips NV	815,971	0.30	EUR 90,402	Repsol SA	1,342,470	0.49
EUR 17,687	NN Group NV	674,936	0.25	EUR 330,716	Telefonica SA	1,119,474	0.41
EUR 5,203	OCI NV	173,884	0.06	Total Spain		20,870,416	7.69
EUR 52,582	Prosus NV	3,388,910	1.25	Switzerland			
EUR 13,427	Qiagen Nv	631,203	0.23	EUR 28,667	Siemens Energy AG	503,822	0.18
EUR 7,862	Randstad NV	447,820	0.16	EUR 43,231	STMicroelectronics NV	1,426,407	0.53
EUR 141,611	Stellantis NV	1,878,328	0.69	Total Switzerland		1,930,229	0.71
EUR 16,805	Wolters Kluwer NV	1,642,857	0.61	United Kingdom			
Total Netherlands		37,457,325	13.81	EUR 64,559	CNH Industrial NV	966,126	0.35
Portugal				USD 12,530	Coca-Cola European Partners PLC	649,482	0.24
EUR 164,728	EDP - Energias de Portugal SA	766,973	0.28	Total United Kingdom		1,615,608	0.59
EUR 32,842	Galp Energia SGPS SA	414,138	0.15	United States			
EUR 16,860	Jeronimo Martins SGPS SA	340,235	0.13	EUR 45,767	Universal Music Group Inc	1,030,215	0.38
Total Portugal		1,521,346	0.56	Total United States		1,030,215	0.38
Spain				Total Common and Preferred Stocks		269,983,565	99.53
EUR 1,277	Acciona SA	219,516	0.08	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		269,983,565	99.53
EUR 13,961	ACS Actividades de Construccion y Servicios SA	373,736	0.14	Other transferable securities			
EUR 4,992	Aena SME SA	585,562	0.22	Common and Preferred Stocks - 0.18%			
EUR 27,585	Amadeus IT Group SA	1,339,252	0.49	Netherlands			
EUR 375,607	Banco Bilbao Vizcaya Argentaria SA	2,116,170	0.78	EUR 7,131	EXOR NV	487,047	0.18
EUR 1,068,580	Banco Santander SA	2,994,695	1.10	Total Netherlands		487,047	0.18
EUR 275,980	CaixaBank SA	1,013,398	0.37	Total Common and Preferred Stocks		487,047	0.18
EUR 34,452	Cellnex Telecom SA	1,065,256	0.39	Total Other transferable securities		487,047	0.18
EUR 4,319	Corp ACCIONA Energias Renovables SA	156,089	0.06	TOTAL INVESTMENTS		270,470,612	99.71
EUR 19,238	EDP Renovaveis SA	395,918	0.15				
EUR 18,429	Enagas SA	286,110	0.11				
EUR 18,697	Endesa SA	329,722	0.12				

Derivatives

Futures Contracts – (0.00)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	2	75,700	(460)	(0.00)
Unrealised Loss on Futures Contracts			75,700	(460)	(0.00)
Total Futures Contracts			75,700	(460)	(0.00)
Other Net Assets/(Liabilities)				775,479	0.29
TOTAL NET ASSETS				271,245,631	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 8,335 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 98.99%				Common and Preferred Stocks - 98.99% <i>(continued)</i>			
Austria				Finland <i>(continued)</i>			
EUR 22,596	Erste Group Bank AG	675,620	0.10	EUR 39,733	UPM-Kymmene Oyj	1,387,874	0.21
EUR 10,215	OMV AG	491,342	0.08	EUR 44,861	Wartsila OYJ Abp	352,966	0.05
EUR 6,037	Verbund AG	474,810	0.07				
EUR 4,767	voestalpine AG	118,126	0.02	Total Finland		13,190,891	2.00
Total Austria		1,759,898	0.27	France			
Belgium				EUR 14,931	Accor SA	348,639	0.05
EUR 13,100	Ageas	542,602	0.08	EUR 2,604	Aeroports de Paris	326,021	0.05
EUR 65,787	Anheuser-Busch InBev SA	3,701,834	0.56	EUR 40,594	Air Liquide SA	5,374,646	0.81
EUR 1,939	D'ieteren SA/NV	347,469	0.05	EUR 45,497	Airbus SE	5,051,077	0.76
EUR 2,750	Elia Group SA/NV	365,200	0.06	EUR 27,986	Alstom SA	638,641	0.10
EUR 8,416	Groupe Bruxelles Lambert SA	627,665	0.10	EUR 2,384	Amundi SA	126,352	0.02
EUR 18,704	KBC Group NV	1,123,736	0.17	EUR 5,090	Arkema SA	426,949	0.06
EUR 1,376	Sofina SA	282,906	0.04	EUR 144,061	AXA SA	3,753,509	0.57
EUR 5,907	Solvay SA	557,975	0.08	EUR 3,444	BioMerieux	337,236	0.05
EUR 10,495	Ucb SA	772,012	0.12	EUR 87,356	BNP Paribas SA	4,651,707	0.70
EUR 15,550	Umicore SA	533,676	0.08	EUR 48,571	Bollore SA	253,541	0.04
EUR 14,865	Warehouses De Pauw CVA REIT	396,896	0.06	EUR 15,724	Bouygues SA	440,901	0.07
Total Belgium		9,251,971	1.40	EUR 26,277	Bureau Veritas SA	646,677	0.10
Chile				EUR 12,391	Capgemini SE	1,932,376	0.29
GBP 31,431	Antofagasta PLC	547,509	0.08	EUR 41,203	Carrefour SA	644,415	0.10
Total Chile		547,509	0.08	EUR 35,121	Cie de Saint-Gobain	1,603,274	0.24
Denmark				EUR 4,851	Covivio	268,988	0.04
DKK 355	AP Moller - Maersk A/S	745,666	0.11	EUR 100,554	Credit Agricole SA	988,546	0.15
DKK 259	AP Moller - Maersk A/S	535,314	0.08	EUR 51,170	Danone SA	2,519,099	0.38
DKK 6,881	Carlsberg A/S	854,245	0.13	EUR 1,691	Dassault Aviation SA	267,516	0.04
DKK 8,406	Chr Hansen Holding A/S	564,851	0.09	EUR 52,453	Dassault Systemes SE	1,756,913	0.27
DKK 9,565	Coloplast A/S	1,044,423	0.16	EUR 20,602	Edenred	1,048,230	0.16
DKK 54,042	Danske Bank A/S	997,786	0.15	EUR 7,396	Eiffage SA	679,840	0.10
DKK 2,966	Demant AS	76,798	0.01	EUR 45,337	Electricite de France SA	544,044	0.08
DKK 14,435	Dsv As	2,128,436	0.32	EUR 143,855	Engie SA	1,925,931	0.29
DKK 5,061	Genmab A/S	2,001,551	0.30	EUR 22,004	EssilorLuxottica SA	3,723,077	0.56
DKK 127,147	Novo Nordisk A/S	16,037,778	2.43	EUR 3,974	Eurazeo SE	230,889	0.03
DKK 14,983	Novozymes A/S	709,012	0.11	EUR 2,961	Gecina SA REIT	281,739	0.04
DKK 15,457	Orsted A/S	1,312,189	0.20	EUR 28,804	Getlink	431,340	0.07
DKK 7,227	Pandora A/S	474,353	0.07	EUR 2,396	Hermes International	3,462,220	0.52
DKK 900	Rockwool International AS	197,635	0.03	EUR 2,558	Ipsen SA	257,079	0.04
DKK 25,587	Tryg A/S	568,930	0.09	EUR 6,042	Kering SA	2,872,971	0.44
Total Denmark		28,248,967	4.28	EUR 14,137	Klepierre SA REIT	304,370	0.05
Finland				EUR 8,688	La Francaise des Jeux SAEM	326,495	0.05
EUR 12,232	Elisa OYJ	604,995	0.09	EUR 18,875	Legrand SA	1,412,227	0.21
EUR 39,897	Fortum Oyj	619,999	0.09	EUR 18,668	L'Oreal SA	6,227,645	0.94
EUR 24,216	Kesko Oyj	499,334	0.08	EUR 21,428	LVMH Moet Hennessy Louis Vuitton SE	14,568,897	2.21
EUR 23,668	Kone Oyj	1,143,164	0.17	EUR 57,912	MICHELIN (CGDE)	1,504,843	0.23
EUR 33,031	Neste Oyj	1,420,994	0.22	EUR 154,034	Orange SA	1,429,590	0.22
EUR 419,139	Nokia Oyj	1,813,615	0.28	EUR 15,805	Pernod Ricard SA	2,904,169	0.44
SEK 258,250	Nordea Bank Abp	2,593,599	0.39	EUR 17,849	Publicis Groupe SA	1,060,588	0.16
EUR 8,857	Orion Oyj	453,833	0.07	EUR 1,995	Remy Cointreau SA	314,412	0.05
EUR 36,210	Sampo Oyj	1,767,772	0.27	EUR 11,566	Renault SA	361,727	0.05
EUR 40,513	Stora Enso OYJ	532,746	0.08	EUR 26,294	Safran SA	3,074,294	0.47
				EUR 87,824	Sanofi	7,890,108	1.20
				EUR 2,267	Sartorius Stedim Biotech	685,768	0.10
				EUR 41,049	Schneider Electric SE	5,365,925	0.81

Schedule of Investments (continued)

as at 31 December 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 - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
France (continued)				Germany (continued)			
EUR 475	SEB SA	37,169	0.01	EUR 6,555	LEG Immobilien AG	398,937	0.06
EUR 62,665	Societe Generale SA	1,471,374	0.22	EUR 9,806	Merck KGaA	1,773,905	0.27
EUR 6,804	Sodexo SA	608,822	0.09	EUR 3,564	MTU Aero Engines AG	720,641	0.11
EUR 4,168	Teleperformance	928,214	0.14	EUR 10,748	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,267,392	0.49
EUR 8,585	Thales SA	1,024,190	0.16	EUR 2,334	Nemetschek SE	111,308	0.02
EUR 190,916	TotalEnergies SE	11,197,223	1.70	EUR 8,924	Puma SE	505,991	0.08
EUR 9,351	Ubisoft Entertainment SA	246,960	0.04	EUR 512	Rational AG	284,160	0.04
EUR 6,933	Unibail-Rodamco-Westfield REIT	337,152	0.05	EUR 3,656	Rheinmetall AG	680,199	0.10
EUR 18,812	Valeo SA	314,160	0.05	EUR 49,622	RWE AG	2,063,779	0.31
EUR 50,629	Veolia Environnement SA	1,215,096	0.18	EUR 80,298	SAP SE	7,739,924	1.17
EUR 40,645	Vinci SA	3,791,772	0.57	EUR 1,936	Sartorius AG—Preferred Stock	715,158	0.11
EUR 49,333	Vivendi SE	439,754	0.07	EUR 7,093	Scout24 AG	332,874	0.05
EUR 2,710	Wendel SE	236,312	0.04	EUR 58,973	Siemens AG	7,645,260	1.16
EUR 19,307	Worldline SA	705,285	0.11	EUR 20,468	Siemens Healthineers AG	956,470	0.14
Total France		117,798,924	17.84	EUR 10,663	Symrise AG	1,083,894	0.16
Germany				EUR 105,256	Telefonica Deutschland Holding AG	242,405	0.04
EUR 13,630	adidas AG	1,737,280	0.26	EUR 8,599	United Internet AG	162,435	0.02
EUR 31,619	Allianz SE	6,352,257	0.96	EUR 58,693	Vonovia SE	1,292,420	0.20
EUR 71,083	BASF SE	3,297,540	0.50	EUR 13,842	Zalando SE	458,309	0.07
EUR 74,257	Bayer AG	3,588,470	0.54	Total Germany		79,625,443	12.06
EUR 25,026	Bayerische Motoren Werke AG	2,086,668	0.32	Ireland			
EUR 5,062	Bayerische Motoren Werke AG—Preferred Stock	402,682	0.06	USD 10,500	AerCap Holdings NV	573,774	0.09
EUR 7,185	Bechtle AG	237,536	0.04	EUR 47,500	AIB Group PLC	171,760	0.03
EUR 8,023	Beiersdorf AG	860,066	0.13	EUR 82,324	Bank of Ireland Group PLC	732,684	0.11
EUR 13,174	Brenntag AG	786,751	0.12	EUR 57,183	CRH PLC	2,116,343	0.32
EUR 3,288	Carl Zeiss Meditec AG	387,655	0.06	GBP 8,873	DCC PLC	408,032	0.06
EUR 74,120	Commerzbank AG	654,924	0.10	EUR 13,528	Flutter Entertainment PLC	1,728,878	0.26
EUR 8,288	Continental AG	463,962	0.07	EUR 11,967	Kerry Group PLC	1,008,100	0.15
EUR 11,900	Covestro AG	434,945	0.07	EUR 13,720	Kingspan Group PLC	693,958	0.11
EUR 60,752	Daimler AG	3,730,173	0.56	EUR 21,588	Smurfit Kappa Group PLC	746,081	0.11
EUR 33,801	Daimler Truck Holding AG	978,370	0.15	Total Ireland		8,179,610	1.24
EUR 13,688	Delivery Hero SE	612,949	0.09	Isle Of Man			
EUR 162,867	Deutsche Bank AG	1,724,436	0.26	GBP 51,443	GVC Holdings PLC	766,226	0.12
EUR 14,361	Deutsche Boerse AG	2,317,865	0.35	Total Isle Of Man		766,226	0.12
EUR 48,338	Deutsche Lufthansa AG	375,345	0.06	Italy			
EUR 76,552	Deutsche Post AG	2,693,099	0.41	EUR 10,923	Amplifon SpA	303,878	0.05
EUR 244,988	Deutsche Telekom AG	4,566,086	0.69	EUR 85,155	Assicurazioni Generali SpA	1,414,850	0.21
EUR 9,160	Dr Ing hc F Porsche AG	867,910	0.13	EUR 46,625	Davide Campari-Milano NV	442,192	0.07
EUR 180,750	E.ON SE	1,687,120	0.26	EUR 2,269	DiaSorin SpA	295,878	0.04
EUR 10,355	Evonik Industries AG	185,717	0.03	EUR 595,636	Enel SpA	2,996,049	0.45
EUR 12,221	Fresenius Medical Care AG & Co KGaA	373,596	0.06	EUR 191,771	Eni SpA	2,547,870	0.39
EUR 34,543	Fresenius SE & Co KGaA	906,754	0.14	EUR 9,778	Ferrari NV	1,957,556	0.30
EUR 13,800	GEA Group AG	527,160	0.08	EUR 46,242	FinecoBank Banca Fineco SpA	717,676	0.11
EUR 4,851	Hannover Rueck SE	899,861	0.14	EUR 24,261	Infrastrutture Wireless Italiane SpA	228,393	0.03
EUR 9,193	HeidelbergCement AG	489,803	0.07	EUR 1,215,281	Intesa Sanpaolo SpA	2,525,354	0.38
EUR 14,496	Hellofresh SE	297,603	0.05	EUR 45,864	Mediobanca Banca di Credito Finanziario SpA	412,042	0.06
EUR 8,727	Henkel AG & Co KGaA	525,802	0.08	EUR 13,518	Moncler SpA	669,141	0.10
EUR 13,604	Henkel AG & Co KGaA—Preferred Stock	884,532	0.13	EUR 41,845	Nexi SpA	308,230	0.05
EUR 102,690	Infineon Technologies AG	2,919,477	0.44				
EUR 6,575	Knorr-Bremse AG	335,588	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
Italy (continued)				Norway (continued)			
EUR 42,748	Poste Italiane SpA	390,118	0.06	NOK 27,220	Mowi ASA	432,891	0.07
EUR 22,347	Prysmian SpA	774,547	0.12	NOK 120,911	Norsk Hydro ASA	843,222	0.13
EUR 9,271	Recordati SpA	359,251	0.05	NOK 64,110	Orkla ASA	432,584	0.06
EUR 158,993	Snam SpA	719,761	0.11	NOK 5,664	Salmar ASA	207,306	0.03
EUR 845,249	Telecom Italia SpA	182,827	0.03	NOK 61,385	Telenor ASA	534,825	0.08
EUR 92,860	Terna Rete Elettrica Nazionale SpA	640,734	0.10	NOK 10,100	Yara International ASA	413,665	0.06
EUR 148,293	UniCredit SpA	1,968,145	0.30				
Total Italy		19,854,492	3.01	Total Norway		8,077,565	1.22
Jordan				Portugal			
GBP 14,698	Hikma Pharmaceuticals PLC	257,107	0.04	EUR 217,956	EDP - Energias de Portugal SA	1,014,803	0.15
Total Jordan		257,107	0.04	EUR 44,443	Galp Energia SGPS SA	560,426	0.09
Luxembourg				EUR 18,445	Jeronimo Martins SGPS SA	372,220	0.06
EUR 37,257	ArcelorMittal SA	915,591	0.14	Total Portugal		1,947,449	0.30
EUR 91,222	Aroundtown SA	199,138	0.03	South Africa			
EUR 9,876	Eurofins Scientific SE	662,284	0.10	GBP 37,739	Mondi PLC	599,541	0.09
EUR 41,867	Tenaris SA	681,804	0.10	Total South Africa		599,541	0.09
Total Luxembourg		2,458,817	0.37	Spain			
Netherlands				EUR 1,258	Acciona SA	216,250	0.03
EUR 37,504	ABN AMRO Bank NV	484,739	0.07	EUR 13,506	ACS Actividades de Construccion y Servicios SA	361,556	0.06
EUR 1,590	Adyen NV	2,048,556	0.31	EUR 6,038	Aena SME SA	708,257	0.11
EUR 114,178	Aegon NV	540,975	0.08	EUR 35,481	Amadeus IT Group SA	1,722,603	0.26
EUR 13,214	Akzo Nobel NV	826,668	0.13	EUR 485,079	Banco Bilbao Vizcaya Argentaria SA	2,732,935	0.41
EUR 4,022	Argenx SE	1,400,863	0.21	EUR 1,282,216	Banco Santander SA	3,593,410	0.54
EUR 3,403	ASM International NV	801,917	0.12	EUR 355,918	CaixaBank SA	1,306,931	0.20
EUR 31,315	ASML Holding NV	15,776,497	2.39	EUR 42,542	Cellnex Telecom SA	1,315,399	0.20
EUR 6,913	Euronext NV	478,103	0.07	EUR 4,300	Corp ACCIONA Energias Renovables SA	155,402	0.02
EUR 8,272	Heineken Holding NV	595,998	0.09	EUR 24,200	EDP Renovaveis SA	498,036	0.08
EUR 20,660	Heineken NV	1,815,601	0.27	EUR 20,817	Enagas SA	323,184	0.05
EUR 3,800	IMCD NV	505,970	0.08	EUR 23,548	Endesa SA	415,269	0.06
EUR 288,387	ING Groep NV	3,284,151	0.50	EUR 37,304	Ferrovial SA	912,829	0.14
EUR 7,502	JDE Peet's NV	202,704	0.03	EUR 26,447	Grifols SA	284,834	0.04
EUR 16,268	Just Eat Takeaway.com NV	321,293	0.05	EUR 463,265	Iberdrola SA	5,063,486	0.77
EUR 83,349	Koninklijke Ahold Delhaize NV	2,237,087	0.34	EUR 85,495	Industria de Diseno Textil SA	2,124,551	0.32
EUR 13,931	Koninklijke DSM NV	1,592,313	0.24	EUR 7,327	Naturgy Energy Group SA	178,119	0.03
EUR 225,970	Koninklijke KPN NV	653,053	0.10	EUR 32,345	Red Electrica Corp SA	525,930	0.08
EUR 69,311	Koninklijke Philips NV	970,631	0.15	EUR 105,344	Repsol SA	1,564,358	0.24
EUR 22,238	NN Group NV	848,602	0.13	EUR 413,364	Telefonica SA	1,399,237	0.21
EUR 7,909	OCI NV	264,319	0.04	Total Spain		25,402,576	3.85
EUR 62,760	Prosus NV	4,044,882	0.61	Sweden			
EUR 15,944	Qiagen Nv	749,528	0.11	SEK 23,344	Alfa Laval AB	632,082	0.09
EUR 9,924	Randstad NV	565,271	0.09	SEK 75,583	Assa Abloy AB	1,520,468	0.23
EUR 172,491	Stellantis NV	2,287,921	0.35	SEK 317,915	Atlas Copco AB	3,385,905	0.52
EUR 20,603	Wolters Kluwer NV	2,014,149	0.30	SEK 20,194	Boliden AB	710,500	0.11
Total Netherlands		45,311,791	6.86	SEK 19,785	Electrolux AB	250,475	0.04
Norway				SEK 35,853	Embracer Group AB	152,469	0.02
NOK 26,039	Adevinta ASA	162,473	0.02	SEK 85,237	Epiroc AB	1,390,870	0.21
NOK 23,261	Aker BP ASA	672,820	0.10	SEK 25,229	EQT AB	500,487	0.08
NOK 74,356	DNB Bank ASA	1,375,238	0.21	SEK 42,099	Essity AB	1,034,662	0.16
NOK 72,152	Equinor ASA	2,414,337	0.37	SEK 13,834	Evolution Gaming Group AB	1,263,200	0.19
NOK 17,733	Gjensidige Forsikring ASA	324,182	0.05	SEK 55,356	Fastighets AB Balder	241,531	0.04
NOK 6,679	Kongsberg Gruppen ASA	264,022	0.04				

Schedule of Investments (continued)

as at 31 December 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 - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 18,716	Getinge AB	364,046	0.05	CHF 4,372	Kuehne + Nagel International AG	952,842	0.14
SEK 56,457	Hennes & Mauritz AB	569,840	0.09	CHF 41,886	LafargeHolcim Ltd	2,031,054	0.31
SEK 143,725	Hexagon AB	1,408,789	0.21	CHF 13,797	Logitech International SA	797,287	0.12
SEK 4,881	Holmen AB	181,673	0.03	CHF 5,635	Lonza Group AG	2,585,749	0.39
SEK 36,721	Husqvarna AB	241,456	0.04	CHF 210,668	Nestle SA	22,858,547	3.46
SEK 13,029	Industrivarden AB	296,428	0.04	CHF 166,665	Novartis AG	14,109,029	2.14
SEK 12,651	Industrivarden AB	288,396	0.04	CHF 1,596	Partners Group Holding AG	1,320,222	0.20
SEK 16,130	Indutrade AB	306,203	0.05	CHF 54,364	Roche Holding AG	15,993,958	2.42
SEK 12,988	Investment AB Latour	230,206	0.03	CHF 2,174	Roche Holding AG	789,089	0.12
SEK 179,931	Investor AB	3,071,198	0.46	CHF 3,669	Schindler Holding AG	646,168	0.10
SEK 19,911	Kinnevik AB	256,403	0.04	CHF 1,156	Schindler Holding AG	195,278	0.03
SEK 7,683	L E Lundbergforetagen AB	306,831	0.05	CHF 460	SGS SA	1,001,601	0.15
SEK 17,919	Lifco AB	280,624	0.04	EUR 33,587	Siemens Energy AG	590,292	0.09
SEK 108,415	Nibe Industrier AB	946,664	0.14	CHF 21,400	SIG Combibloc Group AG	437,788	0.07
SEK 12,364	Sagax AB	262,952	0.04	CHF 11,768	Sika AG	2,642,206	0.40
SEK 76,808	Sandvik AB	1,301,291	0.20	CHF 3,884	Sonova Holding AG	862,613	0.13
SEK 40,439	Securitas AB	316,233	0.05	EUR 51,449	STMicroelectronics NV	1,697,560	0.26
SEK 128,586	Skandinaviska Enskilda Banken AB	1,387,015	0.21	CHF 9,200	Straumann Holding AG	983,898	0.15
SEK 30,681	Skanska AB	455,240	0.07	CHF 2,057	Swatch Group AG	547,884	0.08
SEK 35,225	SKF AB	504,133	0.08	CHF 5,319	Swatch Group AG	258,780	0.04
SEK 51,449	Svenska Cellulosa AB SCA	610,483	0.09	CHF 2,124	Swiss Life Holding AG	1,025,626	0.16
SEK 114,543	Svenska Handelsbanken AB	1,082,576	0.16	CHF 5,055	Swiss Prime Site AG	410,320	0.06
SEK 70,727	Swedbank AB	1,127,668	0.17	CHF 23,512	Swiss Re AG	2,059,224	0.31
SEK 14,160	Swedish Orphan Biovitrum AB	274,663	0.04	CHF 2,064	Swisscom AG	1,058,945	0.16
SEK 44,405	Tele2 AB	339,820	0.05	CHF 5,959	Temenos AG	306,212	0.05
SEK 233,983	Telefonaktiebolaget LM Ericsson	1,281,412	0.19	CHF 253,057	UBS Group AG	4,409,318	0.67
SEK 160,082	Telia Co AB	383,787	0.06	CHF 1,747	VAT Group AG	447,269	0.07
SEK 119,105	Volvo AB	2,018,749	0.31	CHF 11,636	Zurich Insurance Group AG	5,212,176	0.79
SEK 15,109	Volvo AB	269,158	0.04				
SEK 31,128	Volvo Car AB	132,627	0.02				
Total Sweden		31,579,213	4.78	Total Switzerland		106,434,098	16.12
Switzerland				United Kingdom			
CHF 123,191	ABB Ltd	3,500,782	0.53	GBP 67,005	3i Group PLC	1,013,122	0.15
CHF 13,939	Adecco Group AG	429,992	0.06	GBP 179,650	abrdn PLC	383,201	0.06
CHF 37,809	Alcon Inc	2,419,208	0.37	GBP 16,058	Admiral Group PLC	386,776	0.06
CHF 2,190	Bachem Holdings AG	177,100	0.03	GBP 99,630	Anglo American PLC	3,634,373	0.55
CHF 3,119	Baloise Holding AG	450,752	0.07	GBP 34,746	Ashtead Group PLC	1,848,462	0.28
CHF 1,600	Banque Cantonale Vaudoise	143,809	0.02	GBP 28,395	Associated British Foods PLC	504,385	0.08
CHF 296	Barry Callebaut AG	548,282	0.08	GBP 119,397	Astrazeneca PLC	15,096,371	2.29
CHF 1,200	BKW AG	153,734	0.02	GBP 79,185	Auto Trader Group PLC	460,171	0.07
CHF 81	Chocoladefabriken Lindt & Spruengli AG	773,562	0.12	GBP 10,323	AVEVA Group PLC	373,835	0.06
CHF 9	Chocoladefabriken Lindt & Spruengli AG	865,894	0.13	GBP 210,591	Aviva PLC	1,051,020	0.16
CHF 39,446	Cie Financiere Richemont SA	4,789,835	0.73	GBP 236,852	BAE Systems PLC	2,285,149	0.35
CHF 20,133	Clariant AG	298,706	0.04	GBP 1,216,264	Barclays PLC	2,173,080	0.33
GBP 13,354	Coca-Cola HBC AG	296,963	0.04	GBP 93,454	Barratt Developments PLC	417,959	0.06
CHF 258,691	Credit Suisse Group AG	724,132	0.11	GBP 5,984	Berkeley Group Holdings PLC	254,473	0.04
CHF 562	EMS-Chemie Holding AG	356,294	0.05	GBP 1,446,242	BP PLC	7,741,174	1.17
CHF 2,805	Geberit AG	1,237,142	0.19	GBP 163,914	British American Tobacco PLC	6,062,506	0.92
CHF 736	Givaudan SA	2,111,654	0.32	GBP 78,990	British Land Co PLC REIT	351,757	0.05
CHF 16,964	Julius Baer Group Ltd	925,322	0.14	GBP 574,766	BT Group PLC	725,883	0.11
				GBP 25,522	Bunzl PLC	793,652	0.12
				GBP 26,536	Burberry Group PLC	607,149	0.09
				EUR 81,798	CNH Industrial NV	1,224,107	0.19

Schedule of Investments (continued)

as at 31 December 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 - 98.99% (continued)				Common and Preferred Stocks - 98.99% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
USD 14,479	Coca-Cola European Partners PLC	750,507	0.11	GBP 84,001	Sage Group PLC	705,918	0.11
GBP 133,238	Compass Group PLC	2,879,567	0.44	GBP 65,682	Schroders PLC	322,773	0.05
GBP 10,711	Croda International PLC	797,262	0.12	GBP 90,764	Segro PLC REIT	781,166	0.12
GBP 175,263	Diageo PLC	7,210,192	1.09	GBP 19,403	Severn Trent PLC	579,752	0.09
GBP 70,945	Experian PLC	2,249,341	0.34	GBP 558,096	Shell PLC	14,631,280	2.22
GBP 307,355	GSK PLC	4,980,146	0.75	GBP 65,593	Smith & Nephew PLC	820,254	0.12
GBP 408,549	Haleon PLC	1,507,371	0.23	GBP 24,791	Smiths Group PLC	446,653	0.07
GBP 24,596	Halma PLC	547,237	0.08	GBP 5,371	Spirax-Sarco Engineering PLC	642,597	0.10
GBP 34,368	Hargreaves Lansdown PLC	331,660	0.05	GBP 86,213	SSE PLC	1,663,567	0.25
GBP 1,532,706	HSBC Holdings PLC	8,908,810	1.35	GBP 41,173	St James's Place PLC	508,148	0.08
GBP 69,921	Imperial Brands PLC	1,632,118	0.25	GBP 194,936	Standard Chartered PLC	1,367,494	0.21
GBP 98,072	Informa PLC	684,889	0.10	GBP 301,737	Taylor Wimpey PLC	345,700	0.05
GBP 15,727	InterContinental Hotels Group PLC	840,919	0.13	GBP 578,031	Tesco PLC	1,460,664	0.22
GBP 14,159	Intertek Group PLC	643,772	0.10	GBP 195,089	Unilever PLC	9,195,610	1.39
GBP 143,718	J Sainsbury PLC	352,641	0.05	GBP 54,187	United Utilities Group PLC	605,491	0.09
GBP 169,375	JD Sports Fashion PLC	240,824	0.04	GBP 2,102,751	Vodafone Group PLC	1,996,503	0.30
GBP 15,864	Johnson Matthey PLC	380,315	0.06	GBP 12,746	Whitbread PLC	369,208	0.06
GBP 119,325	Kingfisher PLC	317,535	0.05	GBP 89,263	Wpp PLC	825,192	0.12
GBP 44,404	Land Securities Group PLC REIT	310,998	0.05	Total United Kingdom		150,970,687	22.87
GBP 443,633	Legal & General Group PLC	1,247,550	0.19	United States			
GBP 5,353,545	Lloyds Banking Group PLC	2,740,039	0.41	EUR 56,090	Universal Music Group Inc	1,262,586	0.19
GBP 25,133	London Stock Exchange Group PLC	2,021,449	0.31	Total United States		1,262,586	0.19
GBP 232,813	M&G PLC	492,926	0.07	Total Common and Preferred Stocks		653,525,361	98.99
GBP 271,557	Melrose Industries PLC	411,668	0.06	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
GBP 271,823	National Grid PLC	3,055,760	0.46			653,525,361	98.99
GBP 392,451	NatWest Group PLC	1,173,067	0.18	Other transferable securities			
GBP 11,335	Next PLC	741,758	0.11	Common and Preferred Stocks - 0.40%			
GBP 31,865	Ocado Group PLC	221,525	0.03	Denmark			
GBP 51,874	Pearson PLC	549,125	0.08	DKK 79,164	Vestas Wind Systems As	2,151,440	0.33
GBP 21,217	Persimmon PLC	291,030	0.04	Total Denmark		2,151,440	0.33
GBP 56,521	Phoenix Group Holdings PLC	387,709	0.06	Netherlands			
GBP 208,021	Prudential PLC	2,643,549	0.40	EUR 6,788	EXOR NV	463,621	0.07
GBP 54,771	Reckitt Benckiser Group PLC	3,552,092	0.54	Total Netherlands		463,621	0.07
GBP 145,242	RELX PLC	3,745,519	0.57	Total Common and Preferred Stocks		2,615,061	0.40
GBP 198,114	Rentokil Initial PLC	1,134,338	0.17	Total Other transferable securities			
GBP 87,278	Rio Tinto PLC	5,703,569	0.86			2,615,061	0.40
GBP 604,816	Rolls-Royce Holdings PLC	635,335	0.10	TOTAL INVESTMENTS		656,140,422	99.39

Schedule of Investments *(continued)*

as at 31 December 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 17/03/23	EUR	30	1,135,500	(42,150)	(0.01)
FTSE 100 INDEX FUTURE, due 17/03/23	GBP	7	589,047	(1,837)	(0.00)
SWISS MARKET INDEX FUTURE, due 17/03/23	CHF	5	539,588	(11,474)	(0.00)
Unrealised Loss on Futures Contracts			2,264,135	(55,461)	(0.01)
Total Futures Contracts			2,264,135	(55,461)	(0.01)
Other Net Assets/(Liabilities)				4,099,800	0.62
TOTAL NET ASSETS				660,184,761	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 226,286 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 99.54%				Common and Preferred Stocks - 99.54% <i>(continued)</i>			
Australia				Australia <i>(continued)</i>			
AUD 7,894	Ampol Ltd	151,392	0.28	AUD 4,543	WiseTech Global Ltd	156,352	0.29
AUD 97,995	ANZ Group Holdings Ltd	1,572,333	2.90	AUD 61,795	Woodside Energy Group Ltd	1,485,159	2.74
AUD 39,084	APA Group	285,192	0.53	AUD 40,140	Woolworths Group Ltd	913,535	1.69
AUD 20,018	Aristocrat Leisure Ltd	414,315	0.76	Total Australia		30,456,649	56.18
AUD 6,413	ASX Ltd	295,817	0.55	Cayman Islands			
AUD 60,973	Aurizon Holdings Ltd	154,231	0.29	USD 40,500	Grab Holdings Ltd	130,410	0.24
AUD 15,466	BlueScope Steel Ltd	176,622	0.33	HKD 55,000	Wharf Real Estate Investment Co Ltd	320,630	0.59
AUD 45,510	Brambles Ltd	372,512	0.69	Total Cayman Islands		451,040	0.83
AUD 2,156	Cochlear Ltd	298,442	0.55	Hong Kong			
AUD 43,323	Coles Group Ltd	491,225	0.91	HKD 391,100	AIA Group Ltd	4,349,481	8.02
AUD 55,735	Commonwealth Bank of Australia	3,877,940	7.15	HKD 122,500	BOC Hong Kong Holdings Ltd	417,491	0.77
AUD 17,999	Computershare Ltd	319,798	0.59	HKD 55,500	Budweiser Brewing Co APAC Ltd	174,572	0.32
AUD 15,788	CSL Ltd	3,080,940	5.68	HKD 66,206	CK Asset Holdings Ltd	407,587	0.75
AUD 34,424	Dexus REIT	180,921	0.33	HKD 86,500	CK Hutchison Holdings Ltd	519,225	0.96
AUD 47,609	Endeavour Group Ltd	207,276	0.38	HKD 21,000	CK Infrastructure Holdings Ltd	109,911	0.20
AUD 56,210	Fortescue Metals Group Ltd	781,817	1.44	HKD 52,500	CLP Holdings Ltd	383,074	0.71
AUD 54,769	Goodman Group REIT	644,778	1.19	HKD 70,500	ESR Cayman Ltd	147,956	0.27
AUD 60,865	GPT Group REIT	173,358	0.32	USD 1,860	Futu Holdings Ltd	75,609	0.14
AUD 6,408	IDP Education Ltd	118,113	0.22	HKD 72,000	Galaxy Entertainment Group Ltd	476,006	0.88
AUD 21,972	IGO Ltd	200,558	0.37	HKD 67,000	Hang Lung Properties Ltd	130,996	0.24
AUD 81,656	Insurance Australia Group Ltd	263,031	0.49	HKD 25,300	Hang Seng Bank Ltd	420,751	0.78
AUD 23,876	LendLease Group	126,941	0.23	HKD 48,318	Henderson Land Development Co Ltd	168,696	0.31
AUD 73,728	Lottery Corp	223,994	0.41	HKD 79,563	HK Electric Investments & HK Electric Investments Ltd	52,703	0.10
AUD 12,098	Macquarie Group Ltd	1,369,783	2.53	HKD 118,000	HKT Trust & HKT Ltd	144,685	0.27
AUD 89,051	Medibank Pvt Ltd	178,150	0.33	HKD 366,775	Hong Kong & China Gas Co Ltd	348,685	0.64
AUD 5,429	Mineral Resources Ltd	284,225	0.52	HKD 39,423	Hong Kong Exchanges & Clearing Ltd	1,703,206	3.14
AUD 135,899	Mirvac Group REIT	196,301	0.36	USD 37,200	Hongkong Land Holdings Ltd	171,120	0.32
AUD 103,799	National Australia Bank Ltd	2,115,962	3.90	USD 5,170	Jardine Matheson Holdings Ltd	263,153	0.49
AUD 29,490	Newcrest Mining Ltd	412,772	0.76	HKD 67,810	Link REIT	497,827	0.92
AUD 38,393	Northern Star Resources Ltd	284,055	0.52	HKD 51,184	MTR Corp Ltd	271,169	0.50
AUD 15,028	Orica Ltd	153,480	0.28	HKD 49,212	New World Development Co Ltd	138,715	0.26
AUD 56,039	Origin Energy Ltd	293,382	0.54	HKD 46,000	Power Assets Holdings Ltd	251,956	0.46
AUD 81,791	Pilbara Minerals Ltd	208,000	0.38	HKD 115,963	Sino Land Co Ltd	145,010	0.27
AUD 30,289	Qantas Airways Ltd	123,448	0.23	HKD 42,200	SITC International Holdings Co Ltd	93,863	0.17
AUD 48,614	QBE Insurance Group Ltd	442,755	0.82	HKD 47,500	Sun Hung Kai Properties Ltd	649,972	1.20
AUD 6,065	Ramsay Health Care Ltd	266,110	0.49	HKD 17,500	Swire Pacific Ltd	154,037	0.28
AUD 1,752	REA Group Ltd	131,644	0.24	HKD 37,600	Swire Properties Ltd	95,578	0.18
AUD 7,837	Reece Ltd	75,202	0.14	HKD 45,500	Techtronic Industries Co Ltd	507,761	0.94
AUD 104,766	Santos Ltd	507,276	0.94	HKD 264,800	WH Group Ltd	154,029	0.28
AUD 171,930	Scentre Group REIT	335,792	0.62	HKD 62,000	Xinyi Glass Holdings Ltd	115,501	0.21
AUD 11,146	SEEK Ltd	158,354	0.29	Total Hong Kong		13,540,325	24.98
AUD 15,032	Sonic Healthcare Ltd	305,513	0.56	Ireland			
AUD 149,302	South32 Ltd	404,997	0.75	AUD 14,662	James Hardie Industries PLC	262,496	0.48
AUD 78,221	Stockland REIT	192,555	0.36	Total Ireland		262,496	0.48
AUD 41,823	Suncorp Group Ltd	341,482	0.63	Macau			
AUD 129,079	Telstra Corp Ltd	349,264	0.64	HKD 78,500	Sands China Ltd	260,495	0.48
AUD 99,787	Transurban Group	878,364	1.62	Total Macau		260,495	0.48
AUD 23,717	Treasury Wine Estates Ltd	218,899	0.40				
AUD 120,363	Vicinity Centres REIT	163,248	0.30				
AUD 7,172	Washington H Soul Pattinson & Co Ltd	134,530	0.25				
AUD 36,856	Wesfarmers Ltd	1,147,470	2.12				
AUD 114,750	Westpac Banking Corp	1,817,044	3.35				

Schedule of Investments (continued)

as at 31 December 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 - 99.54% (continued)				Common and Preferred Stocks - 99.54% (continued)			
New Zealand				Singapore (continued)			
NZD 41,465	Auckland International Airport Ltd	204,813	0.38	USD 11,830	Sea Ltd	615,515	1.14
NZD 18,776	Fisher & Paykel Healthcare Corp Ltd	268,372	0.50	SGD 44,349	Singapore Airlines Ltd	182,859	0.34
NZD 22,191	Mercury NZ Ltd	78,033	0.15	SGD 27,300	Singapore Exchange Ltd	182,176	0.34
NZD 42,650	Meridian Energy Ltd	141,344	0.26	SGD 52,100	Singapore Technologies Engineering Ltd	130,133	0.24
NZD 60,927	Spark New Zealand Ltd	208,080	0.38	SGD 270,700	Singapore Telecommunications Ltd	518,714	0.96
AUD 4,363	Xero Ltd	207,913	0.38	SGD 38,247	United Overseas Bank Ltd	875,472	1.61
Total New Zealand		1,108,555	2.05	SGD 15,520	UOL Group Ltd	77,762	0.14
Singapore				SGD 9,600	Venture Corp Ltd	122,112	0.22
SGD 107,815	Ascendas REIT	220,260	0.41	SGD 66,300	Wilmar International Ltd	206,137	0.38
SGD 172,721	CapitaLand Integrated Commercial Trust	262,713	0.48	Total Singapore		6,911,772	12.75
SGD 83,367	Capitaland Investment Ltd/Singapore	229,987	0.42	United Kingdom			
SGD 12,200	City Developments Ltd	74,863	0.14	AUD 12,259	Rio Tinto Ltd	967,768	1.79
SGD 59,337	DBS Group Holdings Ltd	1,500,679	2.77	Total United Kingdom		967,768	1.79
SGD 205,700	Genting Singapore Ltd	146,468	0.27	Total Common and Preferred Stocks		53,959,100	99.54
SGD 3,200	Jardine Cycle & Carriage Ltd	68,237	0.13	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
SGD 48,200	Keppel Corp Ltd	260,910	0.48			53,959,100	99.54
SGD 76,200	Mapletree Commercial Trust REIT	94,881	0.17	TOTAL INVESTMENTS		53,959,100	99.54
SGD 113,034	Mapletree Logistics Trust REIT	134,002	0.25				
SGD 110,984	Oversea-Chinese Banking Corp Ltd	1,007,892	1.86				

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
HANG SENG INDEX FUTURE, due 30/01/23	HKD	1	127,580	1,275	0.00
Unrealised Gain on Futures Contracts			127,580	1,275	0.00
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SPI 200 FUTURE, due 16/03/23	AUD	2	237,081	(5,154)	(0.01)
Unrealised Loss on Futures Contracts			237,081	(5,154)	(0.01)
Total Futures Contracts			364,661	(3,879)	(0.01)
Other Net Assets/(Liabilities)				256,834	0.47
TOTAL NET ASSETS				54,212,055	100.00

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

Schedule of Investments

as at 31 December 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 - 99.01%				Common and Preferred Stocks - 99.01% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 3,997	MercadoLibre Inc	3,382,421	0.08	AUD 22,891	Washington H Soul Pattinson & Co Ltd	429,381	0.01
Total Argentina				Total Australia			
3,382,421				82,363,351			
Australia				Austria			
AUD 22,940	Ampol Ltd	439,945	0.01	EUR 33,496	Erste Group Bank AG	1,068,883	0.02
AUD 263,689	ANZ Group Holdings Ltd	4,230,898	0.10	EUR 14,275	OMV AG	732,803	0.02
AUD 114,769	APA Group	837,457	0.02	EUR 6,953	Verbund AG	583,629	0.01
AUD 51,141	Aristocrat Leisure Ltd	1,058,472	0.02	EUR 10,983	voestalpine AG	290,461	0.01
AUD 16,872	ASX Ltd	778,268	0.02	Total Austria			
AUD 180,319	Aurizon Holdings Ltd	456,117	0.01	2,675,776			
AUD 42,249	BlueScope Steel Ltd	482,485	0.01	Belgium			
AUD 139,795	Brambles Ltd	1,144,260	0.03	EUR 13,102	Ageas	579,180	0.01
AUD 6,402	Cochlear Ltd	886,190	0.02	EUR 77,159	Anheuser-Busch InBev SA	4,633,717	0.11
AUD 93,796	Coles Group Ltd	1,063,522	0.02	EUR 2,174	D'ieteren SA/NV	415,780	0.01
AUD 149,812	Commonwealth Bank of Australia	10,423,648	0.24	EUR 2,662	Elia Group SA/NV	377,287	0.01
AUD 50,648	Computershare Ltd	899,890	0.02	EUR 10,745	Groupe Bruxelles Lambert SA	855,253	0.02
AUD 42,894	CSL Ltd	8,370,526	0.19	EUR 21,884	KBC Group NV	1,403,210	0.03
AUD 104,367	Dexus REIT	548,518	0.01	EUR 1,013	Sofina SA	222,279	0.00
AUD 163,873	Endeavour Group Ltd	713,458	0.02	EUR 6,359	Solvay SA	641,066	0.01
AUD 150,070	Fortescue Metals Group Ltd	2,087,302	0.05	EUR 11,349	Ucb SA	890,975	0.02
AUD 149,004	Goodman Group REIT	1,754,177	0.04	EUR 18,287	Umicore SA	669,816	0.02
AUD 163,862	GPT Group REIT	466,717	0.01	EUR 17,800	Warehouses De Pauw CVA REIT	507,221	0.01
AUD 13,077	IDP Education Ltd	241,037	0.01	Total Belgium			
AUD 60,172	IGO Ltd	549,244	0.01	11,195,784			
AUD 212,479	Insurance Australia Group Ltd	684,440	0.02	Bermuda			
AUD 63,228	LendLease Group	336,164	0.01	USD 34,367	Arch Capital Group Ltd	2,157,560	0.05
AUD 216,048	Lottery Corp	656,378	0.02	USD 3,178	Everest Re Group Ltd	1,052,776	0.02
AUD 32,244	Macquarie Group Ltd	3,650,792	0.08	Total Bermuda			
AUD 278,520	Medibank Pvt Ltd	557,191	0.01	3,210,336			
AUD 17,088	Mineral Resources Ltd	894,611	0.02	Canada			
AUD 380,626	Mirvac Group REIT	549,799	0.01	USD 22,500	1847432 Alberta ULC	1,140,975	0.03
AUD 291,624	National Australia Bank Ltd	5,944,810	0.14	CAD 37,260	Agnico Eagle Mines Ltd	1,934,842	0.04
AUD 71,398	Newcrest Mining Ltd	999,359	0.02	CAD 14,809	Air Canada	211,924	0.01
AUD 60,374	Northern Star Resources Ltd	446,684	0.01	CAD 60,099	Algonquin Power & Utilities Corp	391,212	0.01
AUD 11,392	Orica Ltd	116,346	0.00	CAD 73,171	Alimentation Couche-Tard Inc	3,213,162	0.07
AUD 171,057	Origin Energy Ltd	895,538	0.02	CAD 25,803	AltaGas Ltd	445,237	0.01
AUD 223,989	Pilbara Minerals Ltd	569,618	0.01	CAD 60,000	ARC Resources Ltd	808,148	0.02
AUD 94,729	Qantas Airways Ltd	386,085	0.01	CAD 59,904	Bank of Montreal	5,422,949	0.12
AUD 125,087	QBE Insurance Group Ltd	1,139,237	0.03	CAD 100,406	Bank of Nova Scotia	4,916,000	0.11
AUD 14,168	Ramsay Health Care Ltd	621,639	0.01	CAD 7,478	BCE Inc	328,327	0.01
AUD 5,752	REA Group Ltd	432,200	0.01	CAD 127,130	Brookfield Asset Management Inc	3,995,126	0.09
AUD 16,336	Reece Ltd	156,757	0.00	CAD 3,300	BRP Inc	251,418	0.01
AUD 282,522	Santos Ltd	1,367,969	0.03	CAD 30,501	CAE Inc	589,558	0.01
AUD 505,592	Scentre Group REIT	987,458	0.02	CAD 38,690	Cameco Corp	876,339	0.02
AUD 28,664	SEEK Ltd	407,236	0.01	CAD 8,793	Can Apartment Prop REIT	276,974	0.01
AUD 38,385	Sonic Healthcare Ltd	780,143	0.02	CAD 77,728	Canadian Imperial Bank of Commerce	3,141,933	0.07
AUD 395,134	South32 Ltd	1,071,840	0.02	CAD 52,593	Canadian National Railway Co	6,243,078	0.14
AUD 204,399	Stockland REIT	503,166	0.01	CAD 100,419	Canadian Natural Resources Ltd	5,572,534	0.13
AUD 122,992	Suncorp Group Ltd	1,004,221	0.02	CAD 82,058	Canadian Pacific Railway Ltd	6,113,698	0.14
AUD 336,720	Telstra Corp Ltd	911,103	0.02				
AUD 276,431	Transurban Group	2,433,253	0.06				
AUD 68,674	Treasury Wine Estates Ltd	633,835	0.01				
AUD 310,268	Vicinity Centres REIT	420,816	0.01				

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Canada (continued)				Canada (continued)			
CAD 5,293	Canadian Tire Corp Ltd	552,758	0.01	CAD 24,624	Saputo Inc	609,171	0.01
CAD 9,863	Canadian Utilities Ltd	266,784	0.01	CAD 39,458	Shaw Communications Inc	1,136,025	0.03
CAD 13,470	CCL Industries Inc	575,006	0.01	CAD 105,030	Shopify Inc	3,644,017	0.08
CAD 121,960	Genovus Energy Inc	2,364,581	0.05	CAD 51,930	Sun Life Financial Inc	2,408,798	0.06
CAD 20,851	CGI Inc	1,796,022	0.04	CAD 116,891	Suncor Energy Inc	3,705,279	0.08
CAD 1,608	Constellation Software Inc	2,508,762	0.06	CAD 87,309	TC Energy Corp	3,478,313	0.08
CAD 7,500	Descartes Systems Group Inc	522,473	0.01	CAD 42,704	Teck Resources Ltd	1,612,726	0.04
CAD 23,642	Dollarama Inc	1,381,756	0.03	CAD 37,259	Telus Corp	718,534	0.02
CAD 34,800	Element Fleet Management Corp	473,862	0.01	CAD 2,900	Telus Corp	55,926	0.00
CAD 22,637	Emera Inc	864,582	0.02	CAD 6,300	TFI International Inc	630,535	0.02
CAD 15,163	Empire Co Ltd	399,065	0.01	CAD 15,077	Thomson Reuters Corp	1,718,730	0.04
CAD 172,235	Enbridge Inc	6,726,947	0.15	CAD 4,058	Tmx Group Ltd	405,875	0.01
CAD 2,206	Fairfax Financial Holdings Ltd	1,305,854	0.03	CAD 8,600	Toromont Industries Ltd	620,175	0.01
CAD 48,025	First Quantum Minerals Ltd	1,002,714	0.02	CAD 163,624	Toronto-Dominion Bank	10,587,045	0.24
CAD 3,800	Firstservice Corp	465,019	0.01	CAD 27,800	Tourmaline Oil Corp	1,401,746	0.03
CAD 42,215	Fortis Inc	1,688,039	0.04	USD 23,024	Waste Connections Inc	3,052,061	0.07
CAD 16,935	Franco-Nevada Corp	2,306,870	0.05	CAD 5,491	West Fraser Timber Co Ltd	396,218	0.01
CAD 6,461	George Weston Ltd	801,051	0.02	CAD 43,336	Wheaton Precious Metals Corp	1,691,925	0.04
CAD 15,700	GFL Environmental Inc	458,156	0.01	CAD 11,100	WSP Global Inc	1,286,910	0.03
CAD 16,525	Gildan Activewear Inc	452,228	0.01	Total Canada	154,891,572	3.52	
CAD 24,003	Great-West Lifeco Inc	554,481	0.01	Cayman Islands			
CAD 28,435	Hydro One Ltd	761,163	0.02	USD 123,500	Grab Holdings Ltd	397,670	0.01
CAD 7,760	iA Financial Corp Inc	453,991	0.01	HKD 136,577	Wharf Real Estate Investment Co Ltd	796,194	0.02
CAD 6,018	IGM Financial Inc	167,888	0.00	Total Cayman Islands	1,193,864	0.03	
CAD 19,512	Imperial Oil Ltd	949,715	0.02	Chile			
CAD 15,621	Intact Financial Corp	2,247,086	0.05	GBP 24,004	Antofagasta PLC	446,254	0.01
CAD 64,200	Ivanhoe Mines Ltd	506,985	0.01	Total Chile	446,254	0.01	
CAD 19,406	Keyera Corp	423,797	0.01	Denmark			
CAD 111,971	Kinross Gold Corp	456,164	0.01	DKK 454	AP Moller - Maersk A/S	1,017,743	0.02
CAD 11,685	Loblaw Cos Ltd	1,032,457	0.02	DKK 243	AP Moller - Maersk A/S	536,020	0.01
USD 10,432	Lululemon Athletica Inc	3,342,204	0.08	DKK 8,738	Carlsberg A/S	1,157,735	0.03
CAD 58,805	Lundin Mining Corp	360,655	0.01	DKK 8,183	Chr Hansen Holding A/S	586,845	0.01
CAD 23,986	Magna International Inc	1,346,452	0.03	DKK 10,344	Coloplast A/S	1,205,440	0.03
CAD 171,618	Manulife Financial Corp	3,058,840	0.07	DKK 55,534	Danske Bank A/S	1,094,286	0.02
CAD 18,007	Metro Inc	996,335	0.02	DKK 7,475	Demant AS	206,565	0.00
CAD 29,803	National Bank of Canada	2,006,663	0.05	DKK 17,602	Dsv As	2,769,949	0.06
CAD 21,048	Northland Power Inc	576,783	0.01	DKK 5,825	Genmab A/S	2,458,624	0.06
CAD 49,475	Nutrien Ltd	3,609,435	0.08	DKK 147,647	Novo Nordisk A/S	19,875,986	0.45
CAD 5,300	Nuvei Corp	134,598	0.00	DKK 16,849	Novozymes A/S	850,931	0.02
CAD 7,205	ONEX Corp	347,182	0.01	DKK 17,298	Orsted A/S	1,567,231	0.04
CAD 25,440	Open Text Corp	753,277	0.02	DKK 7,666	Pandora A/S	537,006	0.01
CAD 21,376	Pan American Silver Corp	348,655	0.01	DKK 1,081	Rockwool International AS	253,345	0.01
CAD 16,355	Parkland Corp	358,616	0.01	DKK 36,329	Tryg A/S	862,102	0.02
CAD 48,390	Pembina Pipeline Corp	1,641,392	0.04	Total Denmark	34,979,808	0.79	
CAD 43,231	Power Corp of Canada	1,016,205	0.02	Finland			
CAD 14,986	Quebecor Inc	334,018	0.01	EUR 12,768	Elisa OYJ	673,974	0.02
CAD 27,016	Restaurant Brands International Inc	1,746,036	0.04	EUR 40,410	Fortum Oyj	670,202	0.02
CAD 10,198	RioCan Real Estate Investment Trust	159,034	0.00	EUR 23,432	Kesko Oyj	515,661	0.01
CAD 9,939	Ritchie Bros Auctioneers Inc	573,696	0.01	EUR 32,445	Kone Oyj	1,672,480	0.04
CAD 27,306	Rogers Communications Inc	1,277,081	0.03	EUR 37,143	Neste Oyj	1,705,349	0.04
CAD 121,389	Royal Bank of Canada	11,404,716	0.26	EUR 473,336	Nokia Oyj	2,185,860	0.05

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Finland (continued)				France (continued)			
SEK 288,496	Nordea Bank Abp	3,092,205	0.07	EUR 30,455	Safran SA	3,800,261	0.09
EUR 8,893	Orion Oyj	486,321	0.01	EUR 99,695	Sanofi	9,558,926	0.22
EUR 44,482	Sampo Oyj	2,317,651	0.05	EUR 2,686	Sartorius Stedim Biotech	867,156	0.02
EUR 46,045	Stora Enso OYJ	646,211	0.01	EUR 45,903	Schneider Electric SE	6,403,967	0.14
EUR 50,900	UPM-Kymmene Oyj	1,897,503	0.04	EUR 1,579	SEB SA	131,866	0.00
EUR 30,520	Wartsila OYJ Abp	256,280	0.01	EUR 71,312	Societe Generale SA	1,787,009	0.04
Total Finland		16,119,697	0.37	EUR 6,543	Sodexo SA	624,840	0.01
France				EUR 5,160	Teleperformance	1,226,411	0.03
EUR 12,077	Accor SA	300,962	0.01	EUR 8,783	Thales SA	1,118,277	0.02
EUR 2,670	Aeroports de Paris	356,764	0.01	EUR 222,582	TotalEnergies SE	13,932,339	0.32
EUR 46,868	Air Liquide SA	6,622,628	0.15	EUR 9,298	Ubisoft Entertainment SA	262,074	0.01
EUR 52,088	Airbus SE	6,171,701	0.14	EUR 10,785	Unibail-Rodamco-Westfield REIT	559,745	0.01
EUR 16,588	Alstom SA	403,995	0.01	EUR 21,991	Valeo SA	391,947	0.01
EUR 5,288	Amundi SA	299,112	0.01	EUR 58,908	Veolia Environnement SA	1,508,869	0.03
EUR 5,276	Arkema SA	472,312	0.01	EUR 47,879	Vinci SA	4,767,011	0.11
EUR 165,458	AXA SA	4,600,921	0.10	EUR 72,142	Vivendi SE	686,320	0.01
EUR 3,814	BioMerieux	398,582	0.01	EUR 2,204	Wendel SE	205,113	0.00
EUR 98,675	BNP Paribas SA	5,607,803	0.13	EUR 22,179	Worldline SA	864,684	0.02
EUR 77,243	Bolloré SA	430,324	0.01	Total France		144,199,261	3.28
EUR 17,366	Bouygues SA	519,689	0.01	Germany			
EUR 26,394	Bureau Veritas SA	693,239	0.02	EUR 15,376	adidas AG	2,091,622	0.05
EUR 15,455	Cappemini SE	2,572,293	0.06	EUR 36,662	Allianz SE	7,860,715	0.18
EUR 54,153	Carrefour SA	903,910	0.02	EUR 81,253	BASF SE	4,022,812	0.09
EUR 44,636	Cie de Saint-Gobain	2,174,663	0.05	EUR 86,649	Bayer AG	4,468,908	0.10
EUR 4,484	Covivio	265,359	0.01	EUR 29,341	Bayerische Motoren Werke AG	2,610,975	0.06
EUR 108,074	Credit Agricole SA	1,133,926	0.03	EUR 5,269	Bayerische Motoren Werke AG-Preferred Stock	447,337	0.01
EUR 57,153	Danone SA	3,002,858	0.07	EUR 6,933	Bechtle AG	244,619	0.01
EUR 2,440	Dassault Aviation SA	411,967	0.01	EUR 9,811	Beiersdorf AG	1,122,468	0.03
EUR 58,635	Dassault Systemes SE	2,096,056	0.05	EUR 12,285	Brenntag AG	782,998	0.02
EUR 23,551	Edenred	1,278,858	0.03	EUR 3,913	Carl Zeiss Meditec AG	492,368	0.01
EUR 4,557	Eiffage SA	447,049	0.01	EUR 93,967	Commerzbank AG	886,129	0.02
EUR 50,879	Electricite de France SA	651,607	0.01	EUR 10,116	Continental AG	604,377	0.01
EUR 165,937	Engie SA	2,370,964	0.05	EUR 15,077	Covestro AG	588,123	0.01
EUR 26,044	EssilorLuxottica SA	4,702,990	0.11	EUR 68,974	Daimler AG	4,519,806	0.10
EUR 4,174	Eurazeo SE	258,818	0.01	EUR 38,952	Daimler Truck Holding AG	1,203,287	0.03
EUR 3,889	Gecina SA REIT	394,923	0.01	EUR 14,653	Delivery Hero SE	700,288	0.02
EUR 40,764	Getlink	651,493	0.01	EUR 181,743	Deutsche Bank AG	2,053,703	0.05
EUR 2,833	Hermes International	4,368,983	0.10	EUR 16,786	Deutsche Boerse AG	2,891,457	0.07
EUR 3,355	Ipsen SA	359,853	0.01	EUR 58,904	Deutsche Lufthansa AG	488,149	0.01
EUR 6,693	Kering SA	3,396,545	0.08	EUR 87,229	Deutsche Post AG	3,275,086	0.07
EUR 17,090	Klepierre SA REIT	392,692	0.01	EUR 290,922	Deutsche Telekom AG	5,786,845	0.13
EUR 10,045	La Francaise des Jeux SAEM	402,877	0.01	EUR 10,058	Dr Ing hc F Porsche AG	1,017,084	0.02
EUR 23,543	Legrand SA	1,879,946	0.04	EUR 217,749	E.ON SE	2,169,152	0.05
EUR 21,388	L'Oreal SA	7,614,865	0.17	EUR 18,836	Evonik Industries AG	360,542	0.01
EUR 24,517	LVMH Moët Hennessy Louis Vuitton SE	17,790,098	0.40	EUR 19,382	Fresenius Medical Care AG & Co KGaA	632,354	0.01
EUR 64,499	MICHELIN (CGDE)	1,788,717	0.04	EUR 35,180	Fresenius SE & Co KGaA	985,578	0.02
EUR 172,138	Orange SA	1,705,051	0.04	EUR 14,359	GEA Group AG	585,401	0.01
EUR 18,372	Pernod Ricard SA	3,602,880	0.08	EUR 5,862	Hannover Rueck SE	1,160,528	0.03
EUR 18,743	Publicis Groupe SA	1,188,605	0.03	EUR 11,611	HeidelbergCement AG	660,237	0.01
EUR 1,484	Remy Cointreau SA	249,607	0.01	EUR 14,098	Hellofresh SE	308,896	0.01
EUR 16,956	Renault SA	565,961	0.01	EUR 9,328	Henkel AG & Co KGaA	599,807	0.01

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Germany (continued)				Hong Kong (continued)			
EUR 14,176	Henkel AG & Co KGaA–Preferred Stock	983,709	0.02	HKD 110,437	Power Assets Holdings Ltd	604,896	0.01
EUR 115,895	Infineon Technologies AG	3,516,475	0.08	HKD 307,625	Sino Land Co Ltd	384,681	0.01
EUR 7,111	Knorr-Bremse AG	387,353	0.01	HKD 94,000	SITC International Holdings Co Ltd	209,077	0.00
EUR 8,056	LEG Immobilien AG	523,260	0.01	HKD 130,215	Sun Hung Kai Properties Ltd	1,781,813	0.04
EUR 11,102	Merck KGaA	2,143,413	0.05	HKD 47,085	Swire Pacific Ltd	414,447	0.01
EUR 5,202	MTU Aero Engines AG	1,122,580	0.03	HKD 117,193	Swire Properties Ltd	297,902	0.01
EUR 12,378	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	4,015,966	0.09	HKD 115,198	Techtronic Industries Co Ltd	1,285,562	0.03
EUR 5,692	Nemetschek SE	289,706	0.01	HKD 914,841	WH Group Ltd	532,147	0.01
EUR 9,654	Puma SE	584,193	0.01	HKD 188,000	Xinyi Glass Holdings Ltd	350,229	0.01
EUR 302	Rational AG	178,882	0.00	Total Hong Kong		36,278,059	0.82
EUR 3,542	Rheinmetall AG	703,306	0.02	Ireland			
EUR 56,930	RWE AG	2,526,947	0.06	USD 54,836	Accenture PLC	14,632,438	0.33
EUR 91,544	SAP SE	9,417,331	0.21	USD 9,900	AerCap Holdings NV	577,368	0.01
EUR 2,038	Sartorius AG–Preferred Stock	803,465	0.02	USD 7,196	Allegion PLC	757,451	0.02
EUR 8,796	Scout24 AG	440,557	0.01	EUR 94,538	Bank of Ireland Group PLC	897,971	0.02
EUR 68,796	Siemens AG	9,518,493	0.22	EUR 68,209	CRH PLC	2,694,181	0.06
EUR 24,599	Siemens Healthineers AG	1,226,815	0.03	GBP 9,056	DCC PLC	444,453	0.01
EUR 10,426	Symrise AG	1,131,074	0.03	EUR 14,644	Flutter Entertainment PLC	1,997,361	0.05
EUR 127,199	Telefonica Deutschland Holding AG	312,639	0.01	AUD 37,455	James Hardie Industries PLC	670,563	0.01
EUR 9,692	United Internet AG	195,394	0.00	USD 5,353	Jazz Pharmaceuticals PLC	852,786	0.02
EUR 63,188	Vonovia SE	1,484,971	0.03	USD 59,344	Johnson Controls International PLC	3,798,016	0.09
EUR 17,468	Zalando SE	617,260	0.01	EUR 15,246	Kerry Group PLC	1,370,693	0.03
Total Germany		97,745,440	2.22	EUR 12,270	Kingspan Group PLC	662,353	0.01
Hong Kong				USD 44,282	Linde PLC	14,443,903	0.33
HKD 1,033,601	AIA Group Ltd	11,494,829	0.26	USD 118,848	Medtronic PLC	9,236,867	0.21
HKD 313,535	BOC Hong Kong Holdings Ltd	1,068,557	0.02	USD 19,648	Seagate Technology Holdings PLC	1,033,681	0.02
HKD 184,200	Budweiser Brewing Co APAC Ltd	579,390	0.01	EUR 21,328	Smurfit Kappa Group PLC	786,665	0.02
HKD 164,684	CK Asset Holdings Ltd	1,013,852	0.02	USD 20,797	Trane Technologies PLC	3,495,768	0.08
HKD 226,808	CK Hutchison Holdings Ltd	1,361,438	0.03	USD 10,465	Willis Towers Watson PLC	2,559,530	0.06
HKD 58,436	CK Infrastructure Holdings Ltd	305,846	0.01	Total Ireland		60,912,048	1.38
HKD 142,267	CLP Holdings Ltd	1,038,073	0.02	Isle Of Man			
HKD 145,800	ESR Cayman Ltd	305,986	0.01	GBP 47,082	GVC Holdings PLC	748,431	0.02
USD 6,400	Futu Holdings Ltd	260,160	0.01	Total Isle Of Man		748,431	0.02
HKD 177,018	Galaxy Entertainment Group Ltd	1,170,299	0.03	Israel			
HKD 188,108	Hang Lung Properties Ltd	367,783	0.01	ILS 3,064	Azrieli Group Ltd	202,848	0.01
HKD 74,631	Hang Seng Bank Ltd	1,241,149	0.03	ILS 110,654	Bank Hapoalim BM	994,741	0.02
HKD 147,694	Henderson Land Development Co Ltd	515,655	0.01	ILS 121,967	Bank Leumi Le-Israel BM	1,013,137	0.02
HKD 68,240	HK Electric Investments & HK Electric Investments Ltd	45,202	0.00	ILS 186,187	Bezeq The Israeli Telecommunication Corp Ltd	320,030	0.01
HKD 343,075	HKT Trust & HKT Ltd	420,660	0.01	USD 10,025	Check Point Software Technologies Ltd	1,264,754	0.03
HKD 1,057,693	Hong Kong & China Gas Co Ltd	1,005,526	0.02	USD 4,119	CyberArk Software Ltd	534,028	0.01
HKD 108,900	Hong Kong Exchanges & Clearing Ltd	4,704,845	0.11	ILS 2,690	Elbit Systems Ltd	436,377	0.01
USD 112,260	Hongkong Land Holdings Ltd	516,396	0.01	ILS 1	Isracard Ltd	2	0.00
USD 10,976	Jardine Matheson Holdings Ltd	558,678	0.01	ILS 74,529	Israel Chemicals Ltd	537,555	0.01
HKD 182,781	Link REIT	1,341,886	0.03	ILS 116,551	Israel Discount Bank Ltd	610,419	0.01
HKD 128,638	MTR Corp Ltd	681,514	0.02	ILS 10,944	Mizrahi Tefahot Bank Ltd	353,272	0.01
HKD 148,855	New World Development Co Ltd	419,581	0.01	ILS 5,501	Nice Ltd	1,060,133	0.03
				USD 4,700	Solaredge Technologies Inc	1,331,369	0.03

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Israel (continued)				Japan (continued)			
USD 95,509	Teva Pharmaceutical Industries Ltd-ADR	871,042	0.02	JPY 102,645	Concordia Financial Group Ltd	427,866	0.01
ILS 9,528	Tower Semiconductor Ltd	414,226	0.01	JPY 34,000	CyberAgent Inc	300,974	0.01
USD 4,665	Wix.com Ltd	358,412	0.01	JPY 23,206	Dai Nippon Printing Co Ltd	466,072	0.01
USD 7,300	ZIM Integrated Shipping Services Ltd	125,487	0.00	JPY 7,600	Daifuku Co Ltd	355,967	0.01
Total Israel		10,427,832	0.24	JPY 90,215	Dai-ichi Life Holdings Inc	2,047,093	0.05
Italy				JPY 155,442	Daichi Sankyo Co Ltd	5,006,848	0.11
EUR 8,425	Amplifon SpA	250,146	0.01	JPY 22,025	Daikin Industries Ltd	3,371,897	0.08
EUR 93,818	Assicurazioni Generali SpA	1,663,614	0.04	JPY 2,950	Daito Trust Construction Co Ltd	302,725	0.01
EUR 46,701	Davide Campari-Milano NV	472,698	0.01	JPY 55,359	Daiwa House Industry Co Ltd	1,275,046	0.03
EUR 2,582	DiaSorin SpA	359,335	0.01	JPY 212	Daiwa House REIT Investment Corp	471,415	0.01
EUR 718,353	Enel SpA	3,856,309	0.09	JPY 99,743	Daiwa Securities Group Inc	440,715	0.01
EUR 233,298	Eni SpA	3,308,044	0.07	JPY 38,440	Denso Corp	1,904,156	0.04
EUR 10,875	Ferrari NV	2,323,589	0.05	JPY 20,943	Dentsu Group Inc	657,916	0.01
EUR 59,179	FinecoBank Banca Fineco SpA	980,224	0.02	JPY 2,400	Disco Corp	686,650	0.02
EUR 29,738	Infrastrutture Wireless Italiane SpA	298,780	0.01	JPY 25,732	East Japan Railway Co	1,466,555	0.03
EUR 1,458,379	Intesa Sanpaolo SpA	3,234,312	0.07	JPY 22,265	Eisai Co Ltd	1,468,753	0.03
EUR 58,402	Mediobanca Banca di Credito Finanziario SpA	559,968	0.01	JPY 15,992	FANUC Corp	2,404,042	0.05
EUR 18,425	Moncler SpA	973,372	0.02	JPY 5,215	Fast Retailing Co Ltd	3,182,871	0.07
EUR 54,989	Nexi SpA	432,288	0.01	JPY 12,206	Fuji Electric Co Ltd	465,316	0.01
EUR 36,850	Poste Italiane SpA	358,909	0.01	JPY 31,882	Fujifilm Holdings Corp	1,600,805	0.04
EUR 23,449	Prysmian SpA	867,399	0.02	JPY 17,100	Fujitsu Ltd	2,282,894	0.05
EUR 7,314	Recordati SpA	302,477	0.01	JPY 428	GLP J REIT	490,783	0.01
EUR 181,013	Snam SpA	874,553	0.02	JPY 3,700	GMO Payment Gateway Inc	306,219	0.01
EUR 806,432	Telecom Italia SpA	186,162	0.00	JPY 29,927	Hakuhodo DY Holdings Inc	301,663	0.01
EUR 126,299	Terna Rete Elettrica Nazionale SpA	930,068	0.02	JPY 12,746	Hamamatsu Photonics KK	610,517	0.01
EUR 172,497	UniCredit SpA	2,443,340	0.06	JPY 21,514	Hankyu Hanshin Holdings Inc	639,167	0.01
Total Italy		24,675,587	0.56	JPY 1,857	Hikari Tsushin Inc	262,059	0.01
Japan				JPY 3,229	Hirose Electric Co Ltd	406,240	0.01
JPY 16,000	Advantest Corp	1,028,307	0.02	JPY 7,987	Hitachi Construction Machinery Co Ltd	179,117	0.00
JPY 55,059	Aeon Co Ltd	1,161,311	0.03	JPY 85,823	Hitachi Ltd	4,352,129	0.10
JPY 14,785	AGC Inc	492,478	0.01	JPY 145,803	Honda Motor Co Ltd	3,350,447	0.08
JPY 15,531	Aisin Seiki Co Ltd	415,510	0.01	JPY 9,546	Hoshizaki Corp	336,781	0.01
JPY 45,302	Ajinomoto Co Inc	1,384,004	0.03	JPY 32,408	Hoya Corp	3,120,570	0.07
JPY 19,026	ANA Holdings Inc	403,750	0.01	JPY 30,913	Hulic Co Ltd	243,658	0.01
JPY 38,741	Asahi Group Holdings Ltd	1,209,399	0.03	JPY 9,100	Ibiden Co Ltd	330,013	0.01
JPY 16,400	Asahi Intecc Co Ltd	268,973	0.01	JPY 7,344	Idemitsu Kosan Co Ltd	170,875	0.00
JPY 122,101	Asahi Kasei Corp	871,165	0.02	JPY 10,548	Iida Group Holdings Co Ltd	159,965	0.00
JPY 170,489	Astellas Pharma Inc	2,592,642	0.06	JPY 89,285	Index Corp	944,650	0.02
JPY 7,800	Azbil Corp	196,559	0.00	JPY 53,299	Isuzu Motors Ltd	624,909	0.01
JPY 18,953	Bandai Namco Holdings Inc	1,194,249	0.03	JPY 5,600	Ito En Ltd	203,297	0.00
JPY 48,901	Bridgestone Corp	1,738,562	0.04	JPY 100,257	Itochu Corp	3,150,294	0.07
JPY 20,021	Brother Industries Ltd	304,537	0.01	JPY 9,900	Itochu Techno-Solutions Corp	230,346	0.00
JPY 88,145	Canon Inc	1,907,598	0.04	JPY 10,906	Japan Airlines Co Ltd	222,757	0.00
JPY 15,800	Capcom Co Ltd	504,134	0.01	JPY 43,817	Japan Exchange Group Inc	630,132	0.01
JPY 12,957	Central Japan Railway Co	1,591,331	0.04	JPY 37,025	Japan Post Bank Co Ltd	316,527	0.01
JPY 59,179	Chiba Bank Ltd	431,469	0.01	JPY 214,994	Japan Post Holdings Co Ltd	1,807,843	0.04
JPY 48,486	Chubu Electric Power Co Inc	500,496	0.01	JPY 16,400	Japan Post Insurance Co Ltd	288,487	0.01
JPY 63,102	Chugai Pharmaceutical Co Ltd	1,610,728	0.04	JPY 119	Japan Real Estate Investment Corp REIT	520,391	0.01
				JPY 627	Japan Retail Fund Investment Corp REIT	497,532	0.01

Schedule of Investments *(continued)* as at 31 December 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 - 99.01% <i>(continued)</i>				Common and Preferred Stocks - 99.01% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 106,335	Japan Tobacco Inc	2,144,510	0.05	JPY 38,659	MS&AD Insurance Group Holdings Inc	1,237,604	0.03
JPY 47,413	JFE Holdings Inc	551,945	0.01	JPY 50,937	Murata Manufacturing Co Ltd	2,543,279	0.06
JPY 14,959	JSR Corp	293,409	0.01	JPY 23,906	NEC Corp	839,777	0.02
JPY 267,677	JXTG Holdings Inc	908,858	0.02	JPY 40,216	Nexon Co Ltd	902,799	0.02
JPY 41,819	Kajima Corp	486,824	0.01	JPY 23,450	NGK Insulators Ltd	298,224	0.01
JPY 15,148	Kakaku.com Inc	242,469	0.01	JPY 39,004	Nidec Corp	2,021,663	0.05
JPY 66,603	Kansai Electric Power Co Inc	645,612	0.01	JPY 29,600	Nihon M&A Center Inc	365,443	0.01
JPY 38,373	Kao Corp	1,528,289	0.03	JPY 98,250	Nintendo Co Ltd	4,119,285	0.09
JPY 133,366	KDDI Corp	4,024,885	0.09	JPY 154	Nippon Building Fund Inc REIT	686,286	0.02
JPY 10,294	Keio Corp	377,604	0.01	JPY 6,721	Nippon Express Holdings Inc	384,072	0.01
JPY 11,848	Keisei Electric Railway Co Ltd	337,180	0.01	JPY 62,350	Nippon Paint Holdings Co Ltd	490,975	0.01
JPY 16,484	Keyence Corp	6,423,944	0.15	JPY 210	Nippon Prologis REIT Inc	491,000	0.01
JPY 14,088	Kikkoman Corp	740,996	0.02	JPY 4,200	Nippon Shinyaku Co Ltd	238,099	0.01
JPY 15,360	Kintetsu Group Holdings Co Ltd	506,975	0.01	JPY 68,403	Nippon Steel Corp	1,188,220	0.03
JPY 77,740	Kirin Holdings Co Ltd	1,184,851	0.03	JPY 106,176	Nippon Telegraph & Telephone Corp	3,027,277	0.07
JPY 5,100	Kobayashi Pharmaceutical Co Ltd	349,032	0.01	JPY 41,109	Nippon Yusen KK	968,957	0.02
JPY 12,400	Kobe Bussan Co Ltd	356,179	0.01	JPY 11,645	Nissan Chemical Corp	510,122	0.01
JPY 8,200	Koei Tecmo Holdings Co Ltd	148,656	0.00	JPY 216,029	Nissan Motor Co Ltd	684,541	0.02
JPY 19,874	Koito Manufacturing Co Ltd	299,289	0.01	JPY 19,686	Nisshin Seifun Group Inc	246,625	0.01
JPY 82,499	Komatsu Ltd	1,798,227	0.04	JPY 4,851	Nissin Foods Holdings Co Ltd	383,095	0.01
JPY 8,396	Konami Holdings Corp	379,886	0.01	JPY 7,353	Nitori Holdings Co Ltd	950,158	0.02
JPY 3,124	Kose Corp	341,416	0.01	JPY 13,835	Nitto Denko Corp	802,135	0.02
JPY 90,501	Kubota Corp	1,246,279	0.03	JPY 267,564	Nomura Holdings Inc	990,805	0.02
JPY 9,392	Kurita Water Industries Ltd	388,649	0.01	JPY 11,413	Nomura Real Estate Holdings Inc	244,790	0.01
JPY 28,411	Kyocera Corp	1,410,807	0.03	JPY 392	Nomura Real Estate Master Fund Inc REIT	484,262	0.01
JPY 24,240	Kyowa Kirin Co Ltd	554,813	0.01	JPY 31,250	Nomura Research Institute Ltd	737,760	0.02
JPY 7,300	Lasertec Corp	1,203,066	0.03	JPY 52,740	NTT Data Corp	772,244	0.02
JPY 31,314	LIXIL Group Corp	474,890	0.01	JPY 68,742	Obayashi Corp	519,948	0.01
JPY 37,272	M3 Inc	1,010,718	0.02	JPY 6,537	Obic Co Ltd	961,637	0.02
JPY 21,659	Makita Corp	505,587	0.01	JPY 22,949	Odakyu Electric Railway Co Ltd	297,592	0.01
JPY 133,103	Marubeni Corp	1,528,296	0.03	JPY 76,517	Oji Holdings Corp	307,935	0.01
JPY 50,262	Mazda Motor Corp	382,836	0.01	JPY 119,888	Olympus Corp	2,137,077	0.05
JPY 7,806	McDonald's Holdings Co Japan Ltd	295,509	0.01	JPY 17,451	Omron Corp	847,123	0.02
JPY 11,753	MEIJI Holdings Co Ltd	600,365	0.01	JPY 29,661	Ono Pharmaceutical Co Ltd	693,053	0.02
JPY 33,111	MINEBEA MITSUMI Inc	494,614	0.01	JPY 7,400	Open House Group Co Ltd	270,325	0.01
JPY 21,411	MISUMI Group Inc	467,182	0.01	JPY 4,200	Oracle Corp Japan	271,204	0.01
JPY 124,216	Mitsubishi Chemical Holdings Corp	644,592	0.01	JPY 17,550	Oriental Land Co Ltd	2,548,471	0.06
JPY 110,960	Mitsubishi Corp	3,601,817	0.08	JPY 107,517	ORIX Corp	1,726,286	0.04
JPY 171,589	Mitsubishi Electric Corp	1,708,152	0.04	JPY 34,301	Osaka Gas Co Ltd	553,724	0.01
JPY 100,885	Mitsubishi Estate Co Ltd	1,308,229	0.03	JPY 11,216	Otsuka Corp	353,196	0.01
JPY 26,180	Mitsubishi Heavy Industries Ltd	1,038,509	0.02	JPY 32,990	Otsuka Holdings Co Ltd	1,076,372	0.02
JPY 1,068,729	Mitsubishi UFJ Financial Group Inc	7,200,728	0.16	JPY 30,784	Pan Pacific International Holdings Corp	572,308	0.01
JPY 50,124	Mitsubishi UFJ Lease & Finance Co Ltd	246,546	0.01	JPY 186,583	Panasonic Corp	1,570,354	0.04
JPY 127,461	Mitsui & Co Ltd	3,722,060	0.08	JPY 16,100	Persol Holdings Co Ltd	345,074	0.01
JPY 16,983	Mitsui Chemicals Inc	382,920	0.01	JPY 77,745	Rakuten Inc	351,177	0.01
JPY 80,816	Mitsui Fudosan Co Ltd	1,480,407	0.03	JPY 127,888	Recruit Holdings Co Ltd	4,048,567	0.09
JPY 27,200	Mitsui OSK Lines Ltd	678,222	0.02	JPY 107,200	Renesas Electronics Corp	961,546	0.02
JPY 218,052	Mizuho Financial Group Inc	3,067,221	0.07	JPY 199,849	Resona Holdings Inc	1,095,387	0.02
JPY 23,800	MonotaRO Co Ltd	334,962	0.01	JPY 48,765	Ricoh Co Ltd	372,173	0.01

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Japan (continued)				Japan (continued)			
JPY 7,227	Rohm Co Ltd	521,985	0.01	JPY 35,046	Toshiba Corp	1,222,606	0.03
JPY 20,647	SBI Holdings Inc	393,865	0.01	JPY 22,400	Tosoh Corp	266,535	0.01
JPY 13,500	SCSK Corp	204,733	0.00	JPY 14,793	TOTO Ltd	504,517	0.01
JPY 18,038	Secom Co Ltd	1,031,192	0.02	JPY 11,626	Toyota Industries Corp	637,934	0.01
JPY 23,900	Seiko Epson Corp	348,868	0.01	JPY 934,255	Toyota Motor Corp	12,833,659	0.29
JPY 33,434	Sekisui Chemical Co Ltd	467,511	0.01	JPY 20,555	Toyota Tsusho Corp	761,008	0.02
JPY 57,896	Sekisui House Ltd	1,023,914	0.02	JPY 11,073	Trend Micro Inc	515,277	0.01
JPY 65,951	Seven & i Holdings Co Ltd	2,829,078	0.06	JPY 34,180	Unicharm Corp	1,312,852	0.03
JPY 23,000	SG Holdings Co Ltd	318,997	0.01	JPY 13,850	USS Co Ltd	219,908	0.00
JPY 16,335	Sharp Corp	116,993	0.00	JPY 10,200	Welcia Holdings Co Ltd	237,713	0.01
JPY 23,025	Shimadzu Corp	653,519	0.01	JPY 21,274	West Japan Railway Co	923,709	0.02
JPY 6,972	Shimano Inc	1,105,417	0.02	JPY 8,709	Yakult Honsha Co Ltd	565,001	0.01
JPY 45,248	Shimizu Corp	241,423	0.01	JPY 13,330	Yamaha Corp	497,053	0.01
JPY 33,475	Shin-Etsu Chemical Co Ltd	4,116,351	0.09	JPY 24,162	Yamaha Motor Co Ltd	551,196	0.01
JPY 22,385	Shionogi & Co Ltd	1,117,341	0.02	JPY 28,571	Yamato Holdings Co Ltd	451,913	0.01
JPY 34,034	Shiseido Co Ltd	1,669,135	0.04	JPY 18,725	Yaskawa Electric Corp	599,592	0.01
JPY 50,778	Shizuoka Financial Group	406,008	0.01	JPY 24,774	Yokogawa Electric Corp	395,235	0.01
JPY 5,310	SMC Corp	2,236,764	0.05	JPY 249,346	Z Holding Corp	627,404	0.01
JPY 254,700	Softbank Corp	2,872,360	0.06	JPY 10,250	ZOZO Inc	253,249	0.01
JPY 109,440	SoftBank Group Corp	4,681,340	0.11	Total Japan		275,868,117	6.27
JPY 26,956	Sompo Holdings Inc	1,197,182	0.03	Jersey			
JPY 107,752	Sony Corp	8,195,015	0.19	USD 7,000	Novocure Ltd	513,450	0.01
JPY 8,300	Square Enix Holdings Co Ltd	385,608	0.01	Total Jersey		513,450	0.01
JPY 49,306	Subaru Corp	757,648	0.02	Jordan			
JPY 27,400	SUMCO Corp	364,863	0.01	GBP 15,921	Hikma Pharmaceuticals PLC	297,229	0.01
JPY 134,766	Sumitomo Chemical Co Ltd	484,134	0.01	Total Jordan		297,229	0.01
JPY 98,409	Sumitomo Corp	1,637,850	0.04	Luxembourg			
JPY 59,066	Sumitomo Electric Industries Ltd	673,499	0.01	EUR 47,237	ArcelorMittal SA	1,238,916	0.03
JPY 24,065	Sumitomo Metal Mining Co Ltd	851,928	0.02	EUR 98,821	Aroundtown SA	230,233	0.00
JPY 111,154	Sumitomo Mitsui Financial Group Inc	4,461,492	0.10	EUR 11,717	Eurofins Scientific SE	838,583	0.02
JPY 28,284	Sumitomo Mitsui Trust Holdings Inc	983,493	0.02	EUR 45,781	Tenaris SA	795,681	0.02
JPY 30,014	Sumitomo Realty & Development Co Ltd	709,945	0.02	Total Luxembourg		3,103,413	0.07
JPY 12,969	Suntory Beverage & Food Ltd	442,309	0.01	Macau			
JPY 25,054	Suzuki Motor Corp	810,987	0.02	HKD 218,048	Sands China Ltd	723,572	0.02
JPY 16,330	Sysmex Corp	989,862	0.02	Total Macau		723,572	0.02
JPY 50,807	T&D Holdings Inc	732,388	0.02	Netherlands			
JPY 18,331	Taisei Corp	590,449	0.01	EUR 39,712	ABN AMRO Bank NV	547,795	0.01
JPY 18,418	Taiyo Nippon Sanso Corp	267,452	0.01	EUR 1,923	Adyen NV	2,644,210	0.06
JPY 133,114	Takeda Pharmaceutical Co Ltd	4,147,422	0.09	EUR 177,949	Aegon NV	899,822	0.02
JPY 32,851	TDK Corp	1,079,306	0.02	EUR 17,337	Akzo Nobel NV	1,157,542	0.03
JPY 57,668	Terumo Corp	1,637,230	0.04	EUR 4,996	Argenx SE	1,857,128	0.04
JPY 18,400	TIS Inc	485,293	0.01	EUR 3,866	ASM International NV	972,289	0.02
JPY 16,771	Tobu Railway Co Ltd	391,486	0.01	EUR 35,923	ASML Holding NV	19,315,090	0.44
JPY 10,123	Toho Co Ltd	389,745	0.01	EUR 8,291	Euronext NV	611,967	0.01
JPY 165,294	Tokio Marine Holdings Inc	3,542,149	0.08	EUR 7,204	Heineken Holding NV	553,954	0.01
JPY 13,316	Tokyo Electron Ltd	3,923,802	0.09	EUR 22,970	Heineken NV	2,154,354	0.05
JPY 36,987	Tokyo Gas Co Ltd	724,631	0.02	EUR 5,267	IMCD NV	748,463	0.02
JPY 46,395	Tokyu Corp	584,750	0.01	EUR 347,767	ING Groep NV	4,226,704	0.10
JPY 23,996	Toppan Printing Co Ltd	355,362	0.01	EUR 11,045	JDE Peet's NV	318,506	0.01
JPY 126,732	Toray Industries Inc	707,498	0.02	EUR 19,203	Just Eat Takeaway.com NV	404,764	0.01
				EUR 99,464	Koninklijke Ahold Delhaize NV	2,849,144	0.06

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Netherlands (continued)				Singapore (continued)			
EUR 14,388	Koninklijke DSM NV	1,755,143	0.04	SGD 298,093	Oversea-Chinese Banking Corp Ltd	2,707,108	0.06
EUR 268,027	Koninklijke KPN NV	826,689	0.02	USD 32,100	Sea Ltd	1,670,163	0.04
EUR 80,075	Koninklijke Philips NV	1,196,782	0.03	SGD 104,870	Singapore Airlines Ltd	432,397	0.01
EUR 27,279	NN Group NV	1,110,971	0.03	SGD 86,545	Singapore Exchange Ltd	577,526	0.01
USD 23,574	NXP Semiconductors NV	3,725,399	0.08	SGD 160,449	Singapore Technologies Engineering Ltd	400,764	0.01
EUR 11,088	OCI NV	395,481	0.01	SGD 835,907	Singapore Telecommunications Ltd	1,601,760	0.04
EUR 74,003	Prosus NV	5,090,240	0.12	SGD 91,524	United Overseas Bank Ltd	2,094,980	0.05
EUR 20,417	Qiagen Nv	1,024,349	0.02	SGD 34,898	UOL Group Ltd	174,854	0.00
EUR 10,857	Randstad NV	660,003	0.01	SGD 22,100	Venture Corp Ltd	281,111	0.01
EUR 185,181	Stellantis NV	2,621,422	0.06	SGD 188,604	Wilmar International Ltd	586,399	0.01
EUR 23,387	Wolters Kluwer NV	2,440,067	0.06				
Total Netherlands		60,108,278	1.37	Total Singapore		18,479,330	0.42
New Zealand				South Africa			
NZD 120,689	Auckland International Airport Ltd	596,135	0.01	GBP 47,197	Mondi PLC	800,220	0.02
NZD 50,163	Fisher & Paykel Healthcare Corp Ltd	716,998	0.02				
NZD 37,898	Mercury NZ Ltd	133,266	0.00	Total South Africa		800,220	0.02
NZD 117,189	Meridian Energy Ltd	388,369	0.01	Spain			
NZD 174,689	Spark New Zealand Ltd	596,603	0.02	EUR 2,156	Acciona SA	395,540	0.01
AUD 12,390	Xero Ltd	590,428	0.01	EUR 22,522	ACS Actividades de Construccion y Servicios SA	643,460	0.01
Total New Zealand		3,021,799	0.07	EUR 7,265	Aena SME SA	909,493	0.02
Norway				EUR 39,923	Amadeus IT Group SA	2,068,609	0.05
NOK 34,259	Adevinta ASA	228,138	0.00	EUR 589,190	Banco Bilbao Vizcaya Argentaria SA	3,542,731	0.08
NOK 28,367	Aker BP ASA	875,688	0.02	EUR 1,534,152	Banco Santander SA	4,588,598	0.10
NOK 81,652	DNB Bank ASA	1,611,738	0.04	EUR 387,909	CaixaBank SA	1,520,192	0.03
NOK 86,811	Equinor ASA	3,100,204	0.07	EUR 48,161	Cellnex Telecom SA	1,589,282	0.04
NOK 13,202	Gjensidige Forsikring ASA	257,581	0.01	EUR 27,829	EDP Renovaveis SA	611,236	0.01
NOK 7,811	Kongsberg Gruppen ASA	329,535	0.01	EUR 18,203	Enagas SA	301,606	0.01
NOK 38,224	Mowi ASA	648,772	0.01	EUR 28,962	Endesa SA	545,092	0.01
NOK 116,750	Norsk Hydro ASA	868,959	0.02	EUR 43,536	Ferrovial SA	1,136,969	0.03
NOK 63,884	Orkla ASA	460,048	0.01	EUR 33,336	Grifols SA	383,173	0.01
NOK 5,145	Salmar ASA	200,974	0.00	EUR 530,872	Iberdrola SA	6,192,642	0.14
NOK 60,584	Telenor ASA	563,343	0.01	EUR 94,544	Industria de Diseno Textil SA	2,507,416	0.06
NOK 16,064	Yara International ASA	702,178	0.02	EUR 13,913	Naturgy Energy Group SA	360,971	0.01
Total Norway		9,847,158	0.22	EUR 33,412	Red Electrica Corp SA	579,814	0.01
Portugal				EUR 127,716	Repsol SA	2,024,127	0.05
EUR 252,447	EDP - Energias de Portugal SA	1,254,438	0.03	EUR 464,368	Telefonica SA	1,677,594	0.04
EUR 44,997	Galp Energia SGPS SA	605,570	0.01	Total Spain		31,578,545	0.72
EUR 23,874	Jerónimo Martins SGPS SA	514,177	0.01	Sweden			
Total Portugal		2,374,185	0.05	SEK 29,060	Alfa Laval AB	839,768	0.02
Singapore				SEK 88,822	Assa Abloy AB	1,906,951	0.04
SGD 253,403	Ascendas REIT	517,689	0.01	SEK 386,774	Atlas Copco AB	4,398,666	0.10
SGD 525,283	CapitaLand Integrated Commercial Trust	798,969	0.02	SEK 25,661	Boliden AB	963,565	0.02
SGD 255,637	Capitaland Investment Ltd/Singapore	705,232	0.02	SEK 18,964	Electrolux AB	256,226	0.01
SGD 33,816	City Developments Ltd	207,505	0.00	SEK 54,500	Embracer Group AB	247,354	0.01
SGD 158,001	DBS Group Holdings Ltd	3,995,969	0.09	SEK 91,529	Epiroc AB	1,605,354	0.04
SGD 555,387	Genting Singapore Ltd	395,463	0.01	SEK 27,618	EQT AB	584,724	0.01
SGD 144,900	Keppel Corp Ltd	784,353	0.02	SEK 56,444	Essity AB	1,480,507	0.03
SGD 248,000	Mapletree Commercial Trust REIT	308,798	0.01	SEK 17,459	Evolution Gaming Group AB	1,701,413	0.04
SGD 201,003	Mapletree Logistics Trust REIT	238,290	0.00	SEK 44,136	Fastighets AB Balder	205,526	0.00
				SEK 17,245	Getinge AB	357,992	0.01

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
Sweden (continued)				Switzerland (continued)			
SEK 57,915	Hennes & Mauritz AB	623,867	0.01	CHF 4,878	Kuehne + Nagel International AG	1,134,615	0.03
SEK 172,490	Hexagon AB	1,804,445	0.04	CHF 43,513	LafargeHolcim Ltd	2,251,840	0.05
SEK 8,195	Holmen AB	325,535	0.01	CHF 16,217	Logitech International SA	1,000,154	0.02
SEK 26,940	Husqvarna AB	189,054	0.00	CHF 6,670	Lonza Group AG	3,266,512	0.07
SEK 15,524	Industrivarden AB	376,944	0.01	CHF 243,754	Nestle SA	28,227,198	0.64
SEK 13,213	Industrivarden AB	321,464	0.01	CHF 191,548	Novartis AG	17,305,985	0.39
SEK 23,859	Indutrade AB	483,385	0.01	CHF 1,999	Partners Group Holding AG	1,764,789	0.04
SEK 17,586	Investment AB Latour	332,665	0.01	CHF 62,168	Roche Holding AG	19,519,892	0.44
SEK 210,879	Investor AB	3,841,599	0.09	CHF 2,394	Roche Holding AG	927,377	0.02
SEK 26,902	Kinnevik AB	369,727	0.01	CHF 3,745	Schindler Holding AG	703,908	0.02
SEK 9,693	L E Lundbergforetagen AB	413,135	0.01	CHF 2,051	Schindler Holding AG	369,765	0.01
SEK 16,059	Lifco AB	268,408	0.01	CHF 525	SGS SA	1,220,006	0.03
SEK 139,164	Nibe Industrier AB	1,296,878	0.03	EUR 38,698	Siemens Energy AG	725,855	0.02
SEK 3,638	Sagax AB	82,575	0.00	CHF 27,155	SIG Combibloc Group AG	592,878	0.01
SEK 95,870	Sandvik AB	1,733,472	0.04	CHF 12,749	Sika AG	3,054,965	0.07
SEK 41,262	Securitas AB	344,368	0.01	CHF 4,713	Sonova Holding AG	1,117,122	0.03
SEK 144,228	Skandinaviska Enskilda Banken AB	1,660,363	0.04	EUR 60,225	STMicroelectronics NV	2,120,757	0.05
SEK 30,611	Skanska AB	484,746	0.01	CHF 9,026	Straumann Holding AG	1,030,205	0.02
SEK 28,782	SKF AB	439,623	0.01	CHF 2,480	Swatch Group AG	704,972	0.02
SEK 56,922	Svenska Cellulosa AB SCA	720,846	0.02	CHF 4,315	Swatch Group AG	224,052	0.00
SEK 135,199	Svenska Handelsbanken AB	1,363,733	0.03	CHF 3,014	Swiss Life Holding AG	1,553,259	0.03
SEK 79,124	Swedbank AB	1,346,388	0.03	CHF 6,424	Swiss Prime Site AG	556,511	0.01
SEK 17,763	Swedish Orphan Biovitrum AB	367,722	0.01	CHF 26,577	Swiss Re AG	2,484,197	0.06
SEK 49,463	Tele2 AB	403,983	0.01	CHF 2,486	Swisscom AG	1,361,227	0.03
SEK 249,909	Telefonaktiebolaget LM Ericsson	1,460,671	0.03	USD 26,226	TE Connectivity Ltd	3,010,745	0.07
SEK 220,221	Telia Co AB	563,472	0.01	CHF 6,112	Temenos AG	335,196	0.01
SEK 133,446	Volvo AB	2,413,926	0.05	CHF 313,924	UBS Group AG	5,837,724	0.13
SEK 21,278	Volvo AB	404,546	0.01	CHF 2,484	VAT Group AG	678,724	0.02
SEK 52,054	Volvo Car AB	236,702	0.00	CHF 13,409	Zurich Insurance Group AG	6,410,290	0.15
Total Sweden		39,222,288	0.89	Total Switzerland		144,070,376	3.28
Switzerland				United Kingdom			
CHF 145,474	ABB Ltd	4,412,020	0.10	GBP 85,175	3i Group PLC	1,374,461	0.03
CHF 16,191	Adecco Group AG	533,050	0.01	GBP 184,461	abrdn PLC	419,923	0.01
CHF 43,897	Alcon Inc	2,997,636	0.07	GBP 13,755	Admiral Group PLC	353,586	0.01
CHF 4,185	Bachem Holdings AG	361,189	0.01	USD 141,406	Amcor PLC	1,684,145	0.04
CHF 4,441	Baloise Holding AG	684,966	0.02	GBP 114,233	Anglo American PLC	4,447,305	0.10
CHF 307	Barry Callebaut AG	606,899	0.01	USD 18,897	Aon PLC	5,671,746	0.13
CHF 3,311	BKW AG	452,704	0.01	USD 25,614	Aptiv PLC	2,385,432	0.05
CHF 92	Chocoladefabriken Lindt & Spruengli AG	937,700	0.02	GBP 37,853	Ashtead Group PLC	2,149,176	0.05
CHF 10	Chocoladefabriken Lindt & Spruengli AG	1,026,805	0.02	GBP 30,604	Associated British Foods PLC	580,182	0.01
USD 38,164	Chubb Ltd	8,418,978	0.19	GBP 136,352	Astrazeneca PLC	18,399,526	0.42
CHF 43,576	Cie Financiere Richemont SA	5,647,171	0.13	GBP 86,500	Auto Trader Group PLC	536,486	0.01
CHF 21,678	Clariant AG	343,258	0.01	GBP 11,829	AVEVA Group PLC	457,181	0.01
GBP 16,833	Coca-Cola HBC AG	399,501	0.01	GBP 234,258	Aviva PLC	1,247,762	0.03
CHF 299,162	Credit Suisse Group AG	893,735	0.02	GBP 265,384	BAE Systems PLC	2,732,613	0.06
CHF 504	EMS-Chemie Holding AG	341,012	0.01	GBP 1,461,661	Barclays PLC	2,787,150	0.06
USD 15,009	Garmin Ltd	1,385,181	0.03	GBP 76,307	Barratt Developments PLC	364,222	0.01
CHF 3,151	Geberit AG	1,483,204	0.03	GBP 8,250	Berkeley Group Holdings PLC	374,430	0.01
CHF 816	Givaudan SA	2,498,625	0.06	GBP 1,658,722	BP PLC	9,475,572	0.22
CHF 19,858	Julius Baer Group Ltd	1,156,022	0.03	GBP 193,713	British American Tobacco PLC	7,646,468	0.17
				GBP 68,770	British Land Co PLC REIT	326,840	0.01
				GBP 590,958	BT Group PLC	796,523	0.02

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United Kingdom (continued)				United Kingdom (continued)			
GBP 30,287	Bunzl PLC	1,005,166	0.02	GBP 654,290	Shell PLC	18,306,684	0.42
GBP 31,519	Burberry Group PLC	769,659	0.02	GBP 76,806	Smith & Nephew PLC	1,025,067	0.02
USD 28,000	Clarivate PLC	233,520	0.01	GBP 36,344	Smiths Group PLC	698,836	0.02
EUR 95,882	CNH Industrial NV	1,531,369	0.03	GBP 6,888	Spirax-Sarco Engineering PLC	879,514	0.02
USD 19,997	Coca-Cola European Partners PLC	1,106,234	0.03	GBP 97,670	SSE PLC	2,011,382	0.05
GBP 159,641	Compass Group PLC	3,682,218	0.08	GBP 46,643	St James's Place PLC	614,370	0.01
GBP 10,568	Croda International PLC	839,517	0.02	GBP 229,956	Standard Chartered PLC	1,721,647	0.04
GBP 200,224	Diageo PLC	8,791,008	0.20	GBP 327,523	Taylor Wimpey PLC	400,478	0.01
GBP 80,454	Experian PLC	2,722,369	0.06	GBP 677,544	Tesco PLC	1,827,270	0.04
GBP 19,761	Ferguson PLC	2,481,642	0.06	GBP 227,465	Unilever PLC	11,442,694	0.26
GBP 362,761	GSK PLC	6,273,189	0.14	GBP 54,345	United Utilities Group PLC	648,094	0.01
GBP 455,146	Haleon PLC	1,792,226	0.04	GBP 2,414,570	Vodafone Group PLC	2,446,740	0.06
GBP 35,503	Halma PLC	843,028	0.02	GBP 19,524	Whitbread PLC	603,576	0.01
GBP 39,631	Hargreaves Lansdown PLC	408,169	0.01	GBP 105,647	Wpp PLC	1,042,333	0.02
GBP 1,725,254	HSBC Holdings PLC	10,702,367	0.24		Total United Kingdom	202,648,009	4.61
GBP 83,257	Imperial Brands PLC	2,074,104	0.05	United States			
GBP 124,506	Informa PLC	927,965	0.02	USD 48,020	3M Co	5,758,558	0.13
GBP 14,793	InterContinental Hotels Group PLC	844,171	0.02	USD 153,286	Abbott Laboratories	16,829,270	0.38
GBP 15,703	Intertek Group PLC	761,988	0.02	USD 156,498	AbbVie Inc	25,291,642	0.57
GBP 163,607	J Sainsbury PLC	428,440	0.01	USD 65,375	Activision Blizzard Inc	5,004,456	0.11
GBP 232,880	JD Sports Fashion PLC	353,386	0.01	USD 42,093	Adobe Inc	14,165,557	0.32
GBP 18,647	Johnson Matthey PLC	477,096	0.01	USD 6,064	Advance Auto Parts Inc	891,590	0.02
GBP 189,909	Kingfisher PLC	539,351	0.01	USD 146,301	Advanced Micro Devices Inc	9,475,916	0.22
GBP 72,931	Land Securities Group PLC REIT	545,146	0.01	USD 53,601	AES Corp	1,541,565	0.04
GBP 524,372	Legal & General Group PLC	1,573,764	0.04	USD 10,000	Affirm Holdings Inc	96,700	0.00
USD 708	Liberty Global PLC	13,402	0.00	USD 55,461	Aflac Inc	3,989,864	0.09
USD 32,512	Liberty Global PLC	631,708	0.01	USD 27,208	Agilent Technologies Inc	4,071,677	0.09
GBP 6,243,238	Lloyds Banking Group PLC	3,410,288	0.08	USD 18,649	Air Products and Chemicals Inc	5,748,741	0.13
GBP 29,049	London Stock Exchange Group PLC	2,493,536	0.06	USD 33,900	Airbnb Inc	2,898,450	0.07
GBP 250,256	M&G PLC	565,491	0.01	USD 13,739	Akamai Technologies Inc	1,158,198	0.03
GBP 396,661	Melrose Industries PLC	641,758	0.01	USD 10,349	Albemarle Corp	2,244,284	0.05
GBP 308,292	National Grid PLC	3,698,804	0.08	USD 18,000	Alcoa Corp	818,460	0.02
GBP 424,038	NatWest Group PLC	1,352,720	0.03	USD 14,178	Alexandria Real Estate Equities Inc REIT	2,065,309	0.05
GBP 12,468	Next PLC	870,770	0.02	USD 6,586	Align Technology Inc	1,388,987	0.03
GBP 38,579	Ocado Group PLC	286,237	0.01	USD 24,480	Alliant Energy Corp	1,351,541	0.03
GBP 43,526	Pearson PLC	491,741	0.01	USD 24,448	Allstate Corp	3,315,149	0.08
USD 16,092	Pentair PLC	723,818	0.02	USD 31,616	Ally Financial Inc	773,011	0.02
GBP 27,562	Persimmon PLC	403,488	0.01	USD 10,686	Alnylam Pharmaceuticals Inc	2,539,528	0.06
GBP 43,206	Phoenix Group Holdings PLC	316,305	0.01	USD 489,940	Alphabet Inc	43,472,376	0.99
GBP 240,582	Prudential PLC	3,262,942	0.07	USD 530,560	Alphabet Inc	46,811,309	1.06
GBP 64,584	Reckitt Benckiser Group PLC	4,470,175	0.10	USD 163,356	Altria Group Inc	7,467,003	0.17
GBP 172,282	RELX PLC	4,741,608	0.11	USD 807,780	Amazon.com Inc	67,853,520	1.54
GBP 225,696	Rentokil Initial PLC	1,379,168	0.03	USD 22,709	Ameren Corp	2,019,284	0.05
AUD 32,897	Rio Tinto Ltd	2,597,002	0.06	USD 46,634	American Electric Power Co Inc	4,427,898	0.10
GBP 99,737	Rio Tinto PLC	6,956,074	0.16	USD 56,875	American Express Co	8,403,281	0.19
GBP 777,433	Rolls-Royce Holdings PLC	871,583	0.02	USD 6,286	American Financial Group Inc	862,942	0.02
GBP 91,442	Sage Group PLC	820,127	0.02	USD 27,300	American Homes 4 Rent REIT	822,822	0.02
GBP 70,069	Schroders PLC	367,487	0.01	USD 64,441	American International Group Inc	4,075,249	0.09
GBP 106,560	Segro PLC REIT	978,791	0.02	USD 41,215	American Tower Corp REIT	8,731,810	0.20
GBP 22,468	Severn Trent PLC	716,480	0.02	USD 15,074	American Water Works Co Inc	2,297,579	0.05
				USD 9,899	Ameriprise Financial Inc	3,082,252	0.07

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 13,707	AmerisourceBergen Corp	2,271,387	0.05	USD 187,705	Bristol-Myers Squibb Co	13,505,375	0.31
USD 18,516	AMETEK Inc	2,587,056	0.06	USD 35,073	Broadcom Inc	19,610,366	0.45
USD 46,602	Amgen Inc	12,239,549	0.28	USD 10,239	Broadridge Financial Solutions Inc	1,373,357	0.03
USD 50,404	Amphenol Corp	3,837,761	0.09	CAD 11,196	Brookfield Renewable Corp	307,963	0.01
USD 44,068	Analog Devices Inc	7,228,474	0.16	USD 22,365	Brown & Brown Inc	1,274,134	0.03
USD 40,680	Annaly Capital Management Inc	857,534	0.02	USD 27,333	Brown-Forman Corp	1,795,231	0.04
USD 7,440	ANSYS Inc	1,797,430	0.04	USD 13,586	Bunge Ltd	1,355,475	0.03
USD 20,985	Anthem Inc	10,764,675	0.24	USD 6,486	Burlington Stores Inc	1,315,101	0.03
USD 13,647	AO Smith Corp	781,154	0.02	USD 24,826	Cadence Design Systems Inc	3,988,049	0.09
USD 30,300	APA Corp	1,414,404	0.03	USD 16,800	Caesars Entertainment Inc	698,880	0.02
USD 35,439	Apollo Global Management Inc	2,260,654	0.05	USD 8,012	Camden Property Trust REIT	896,383	0.02
USD 1,422,652	Apple Inc	184,845,174	4.20	USD 19,090	Campbell Soup Co	1,083,358	0.02
USD 74,010	Applied Materials Inc	7,207,094	0.16	USD 34,171	Capital One Financial Corp	3,176,536	0.07
USD 22,381	Aramark	925,231	0.02	USD 24,862	Cardinal Health Inc	1,911,142	0.04
USD 46,889	Archer-Daniels-Midland Co	4,353,644	0.10	USD 4,600	Carlisle Cos Inc	1,083,990	0.02
USD 13,700	Ares Management Corp	937,628	0.02	USD 15,062	Carlyle Group Inc	449,450	0.01
USD 21,868	Arista Networks Inc	2,653,682	0.06	USD 14,361	CarMax Inc	874,441	0.02
USD 5,983	Arrow Electronics Inc	625,642	0.01	USD 81,327	Carnival Corp	655,496	0.01
USD 17,208	Arthur J Gallagher & Co	3,244,396	0.07	USD 74,381	Carrier Global Corp	3,068,216	0.07
USD 2,600	Aspen Technology Inc	534,040	0.01	USD 14,545	Catalent Inc	654,670	0.01
USD 4,963	Assurant Inc	620,673	0.01	USD 47,605	Caterpillar Inc	11,404,254	0.26
USD 637,354	AT&T Inc	11,733,687	0.27	USD 9,733	Cboe Global Markets Inc	1,221,200	0.03
USD 12,707	Atmos Energy Corp	1,424,073	0.03	USD 29,612	Cbre Group Inc	2,278,940	0.05
USD 19,442	Autodesk Inc	3,633,127	0.08	USD 11,980	CDW Corp	2,139,388	0.05
USD 37,865	Automatic Data Processing Inc	9,044,434	0.21	USD 8,447	Celanese Corp	863,621	0.02
USD 1,684	AutoZone Inc	4,153,047	0.09	USD 48,479	Centene Corp	3,975,763	0.09
USD 12,310	AvalonBay Communities Inc REIT	1,988,311	0.05	USD 54,957	CenterPoint Energy Inc	1,648,160	0.04
USD 53,245	Avantor Inc	1,122,937	0.03	USD 10,300	Ceridian HCM Holding Inc	660,745	0.01
USD 7,273	Avery Dennison Corp	1,316,413	0.03	USD 18,863	CF Industries Holdings Inc	1,607,128	0.04
USD 90,408	Baker Hughes a GE Co	2,669,748	0.06	USD 10,894	CH Robinson Worldwide Inc	997,455	0.02
USD 28,530	Ball Corp	1,459,024	0.03	USD 4,900	Charles River Laboratories International Inc	1,067,710	0.02
USD 642,034	Bank of America Corp	21,264,166	0.48	USD 124,955	Charles Schwab Corp	10,403,753	0.24
USD 69,534	Bank of New York Mellon Corp	3,165,188	0.07	USD 9,619	Charter Communications Operating LLC Via Charter Communications Operating Capital	3,261,803	0.07
USD 42,252	Baxter International Inc	2,153,584	0.05	USD 20,309	Cheniere Energy Inc	3,045,538	0.07
USD 23,986	Becton Dickinson and Co	6,099,640	0.14	USD 9,100	Chesapeake Energy Corp	858,767	0.02
USD 14,800	Bentley Systems Inc	547,008	0.01	USD 164,178	Chevron Corp	29,468,309	0.67
USD 114,062	Berkshire Hathaway Inc	35,233,752	0.80	USD 7,900	Chewy Inc	292,932	0.01
USD 19,502	Best Buy Co Inc	1,564,255	0.04	USD 2,472	Chipotle Mexican Grill Inc	3,429,875	0.08
USD 9,100	Bill.com Holdings Inc	991,536	0.02	USD 21,467	Church & Dwight Co Inc	1,730,455	0.04
USD 12,939	Biogen Inc	3,583,068	0.08	USD 27,061	Cigna Corp	8,966,392	0.20
USD 16,342	BioMarin Pharmaceutical Inc	1,691,234	0.04	USD 13,413	Cincinnati Financial Corp	1,373,357	0.03
USD 2,131	Bio-Rad Laboratories Inc	896,064	0.02	USD 8,245	Cintas Corp	3,723,607	0.08
USD 15,200	Bio-Techne Corp	1,259,776	0.03	USD 359,297	Cisco Systems Inc	17,116,909	0.39
USD 15,133	Black Knight Inc	934,463	0.02	USD 174,920	Citigroup Inc	7,911,632	0.18
USD 13,515	BlackRock Inc	9,577,134	0.22	USD 43,931	Citizens Financial Group Inc	1,729,563	0.04
USD 58,953	Blackstone Group Inc	4,373,723	0.10	USD 51,300	Cleveland-Cliffs Inc	826,443	0.02
USD 46,324	Block Inc	2,911,000	0.07	USD 10,926	Clorox Co	1,533,246	0.03
USD 3,470	Booking Holdings Inc	6,993,022	0.16	USD 21,100	Cloudflare Inc	953,931	0.02
USD 11,120	Booz Allen Hamilton Holding Corp	1,162,262	0.03	USD 32,295	CME Group Inc	5,430,727	0.12
USD 24,663	BorgWarner Inc	992,686	0.02				
USD 14,504	Boston Properties Inc REIT	980,180	0.02				
USD 129,041	Boston Scientific Corp	5,970,727	0.14				

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 27,608	CMS Energy Corp	1,748,415	0.04	USD 69,294	Duke Energy Corp	7,136,589	0.16
USD 361,118	Coca-Cola Co	22,970,716	0.52	USD 45,461	Dupont De Nemours Inc	3,119,988	0.07
USD 13,564	Cognex Corp	639,000	0.01	USD 19,693	Dynatrace Inc	754,242	0.02
USD 47,218	Cognizant Technology Solutions Corp	2,700,397	0.06	USD 11,488	Eastman Chemical Co	935,583	0.02
USD 12,000	Coinbase Global Inc	424,680	0.01	USD 35,518	Eaton Corp PLC	5,574,550	0.13
USD 71,364	Colgate-Palmolive Co	5,622,770	0.13	USD 52,536	eBay Inc	2,178,668	0.05
USD 393,444	Comcast Corp	13,758,737	0.31	USD 22,819	Ecolab Inc	3,321,534	0.08
USD 42,525	Conagra Brands Inc	1,645,718	0.04	USD 31,328	Edison International	1,993,087	0.05
USD 114,053	ConocoPhillips	13,458,254	0.31	USD 56,063	Edwards Lifesciences Corp	4,182,860	0.10
USD 31,741	Consolidated Edison Inc	3,025,235	0.07	USD 33,274	Elanco Animal Health Inc	406,608	0.01
USD 14,557	Constellation Brands Inc	3,373,585	0.08	USD 25,275	Electronic Arts Inc	3,088,100	0.07
USD 28,500	Constellation Energy Corp	2,456,985	0.06	USD 71,044	Eli Lilly & Co	25,990,737	0.59
USD 4,823	Cooper Cos Inc	1,594,821	0.04	USD 53,869	Emerson Electric Co	5,174,656	0.12
USD 37,590	Copart Inc	2,288,855	0.05	USD 12,000	Enphase Energy Inc	3,179,520	0.07
USD 71,234	Corning Inc	2,275,214	0.05	USD 13,200	Entegris Inc	865,788	0.02
USD 65,561	Corteva Inc	3,853,676	0.09	USD 17,751	Entergy Corp	1,996,988	0.05
USD 34,990	CoStar Group Inc	2,704,027	0.06	USD 52,796	EOG Resources Inc	6,838,138	0.16
USD 38,906	Costco Wholesale Corp	17,760,589	0.40	USD 5,017	Epam Systems Inc	1,644,272	0.04
USD 71,100	Coterra Energy Inc	1,746,927	0.04	USD 29,600	EQT Corp	1,001,368	0.02
USD 17,124	CrowdStrike Holdings Inc	1,802,986	0.04	USD 10,701	Equifax Inc	2,079,846	0.05
USD 38,770	Crown Castle International Corp REIT	5,258,763	0.12	USD 8,066	Equinix Inc REIT	5,283,472	0.12
USD 10,618	Crown Holdings Inc	872,906	0.02	USD 35,419	Equitable Holdings Inc	1,016,525	0.02
USD 193,705	CSX Corp	6,000,981	0.14	USD 17,059	Equity LifeStyle Properties Inc REIT	1,102,011	0.03
USD 12,600	Cummins Inc	3,052,854	0.07	USD 27,302	Equity Residential REIT	1,610,818	0.04
USD 116,950	CVS Health Corp	10,898,570	0.25	USD 2,407	Erie Indemnity Co	598,669	0.01
USD 60,667	Danaher Corp	16,102,235	0.37	USD 18,938	Essential Utilities Inc	903,911	0.02
USD 10,066	Darden Restaurants Inc	1,392,430	0.03	USD 5,693	Essex Property Trust Inc	1,206,461	0.03
USD 16,000	Darling Ingredients Inc	1,001,440	0.02	USD 20,883	Estee Lauder Cos Inc	5,181,281	0.12
USD 21,818	Datadog Inc	1,603,623	0.04	USD 10,700	Etsy Inc	1,281,646	0.03
USD 5,333	DaVita Inc	398,215	0.01	USD 19,367	Evergy Inc	1,218,765	0.03
USD 24,954	Deere & Co	10,699,277	0.24	USD 30,004	Eversource Energy	2,515,535	0.06
USD 26,017	Dell Technologies	1,046,404	0.02	USD 13,256	Exact Sciences Corp	656,305	0.01
USD 15,613	Delta Air Lines Inc	513,043	0.01	USD 88,620	Exelon Corp	3,831,043	0.09
USD 16,737	Dentsply Sirona Inc	532,906	0.01	USD 14,371	Expedia Group Inc	1,258,900	0.03
USD 53,100	Devon Energy Corp	3,266,181	0.07	USD 14,208	Expeditors International of Washington Inc	1,476,495	0.03
USD 35,780	Dexcom Inc	4,051,727	0.09	USD 11,799	Extra Space Storage Inc	1,736,577	0.04
USD 15,200	Diamondback Energy Inc	2,079,056	0.05	USD 367,790	Exxon Mobil Corp	40,567,237	0.92
USD 26,047	Digital Realty Trust Inc REIT	2,611,733	0.06	USD 5,966	F5 Inc	856,181	0.02
USD 24,721	Discover Financial Services	2,418,455	0.05	USD 203,224	Facebook Inc	24,455,976	0.56
USD 19,126	DISH Network Corp	268,529	0.01	USD 3,272	FactSet Research Systems Inc	1,312,759	0.03
USD 19,247	DocuSign Inc	1,066,669	0.02	USD 2,386	Fair Isaac Corp	1,428,212	0.03
USD 20,386	Dollar General Corp	5,020,052	0.11	USD 48,086	Fastenal Co	2,275,430	0.05
USD 19,863	Dollar Tree Inc	2,809,423	0.06	USD 20,145	FedEx Corp	3,489,114	0.08
USD 74,020	Dominion Energy Inc	4,538,906	0.10	USD 25,134	Fidelity National Financial	945,541	0.02
USD 3,098	Domino's Pizza Inc	1,073,147	0.02	USD 52,580	Fidelity National Information Services Inc	3,567,553	0.08
USD 18,400	DoorDash Inc	898,288	0.02	USD 53,236	Fifth Third Bancorp	1,746,673	0.04
USD 12,095	Dover Corp	1,637,784	0.04	USD 1,000	First Citizens BancShares Inc/NC	758,360	0.02
USD 61,729	Dow Inc	3,110,524	0.07	USD 47,400	First Horizon Corp	1,161,300	0.03
USD 29,814	DR Horton Inc	2,657,620	0.06	USD 15,584	First Republic Bank	1,899,534	0.04
USD 22,585	Dropbox Inc	505,452	0.01	USD 8,500	First Solar Inc	1,273,215	0.03
USD 17,072	DTE Energy Co	2,006,472	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 46,188	FirstEnergy Corp	1,937,125	0.04	USD 7,390	IDEX Corp	1,687,359	0.04
USD 54,522	Fiserv Inc	5,510,539	0.13	USD 7,534	IDEXX Laboratories Inc	3,073,571	0.07
USD 6,623	FleetCor Technologies Inc	1,216,513	0.03	USD 27,651	Illinois Tool Works Inc	6,091,515	0.14
USD 11,953	FMC Corp	1,491,734	0.03	USD 13,342	illumina Inc	2,697,752	0.06
USD 355,982	Ford Motor Co	4,140,071	0.09	USD 16,682	Incyte Corp	1,339,898	0.03
USD 61,530	Fortinet Inc	3,008,202	0.07	USD 30,987	Ingersoll Rand Inc	1,619,071	0.04
USD 32,450	Fortive Corp	2,084,913	0.05	USD 6,025	Insulet Corp	1,773,700	0.04
USD 10,461	Fortune Brands Home & Security Inc	597,428	0.01	USD 351,429	Intel Corp	9,288,268	0.21
USD 29,696	Fox Corp	901,868	0.02	USD 49,347	Intercontinental Exchange Inc	5,062,509	0.12
USD 10,167	Fox Corp	289,251	0.01	USD 78,167	International Business Machines Corp	11,012,949	0.25
USD 22,790	Franklin Resources Inc	601,200	0.01	USD 22,455	International Flavors & Fragrances Inc	2,354,182	0.05
USD 127,800	Freight-McMora Inc	4,856,400	0.11	USD 29,488	International Paper Co	1,021,169	0.02
USD 22,700	Gaming and Leisure Properties Inc	1,182,443	0.03	USD 38,391	Interpublic Group of Cos Inc	1,278,804	0.03
USD 6,988	Gartner Inc	2,348,946	0.05	USD 23,785	Intuit Inc	9,257,598	0.21
USD 5,500	Generac Holdings Inc	553,630	0.01	USD 32,412	Intuitive Surgical Inc	8,600,524	0.20
USD 97,379	General Electric Co	8,159,386	0.19	USD 33,418	Invesco Ltd	601,190	0.01
USD 54,402	General Mills Inc	4,561,608	0.10	USD 57,724	Invitation Homes Inc REIT	1,710,939	0.04
USD 124,856	General Motors Co	4,200,156	0.10	USD 16,913	IQVIA Holdings Inc	3,465,305	0.08
USD 12,380	Genuine Parts Co	2,148,054	0.05	USD 25,641	Iron Mountain Inc	1,278,204	0.03
USD 112,685	Gilead Sciences Inc	9,674,007	0.22	USD 6,955	Jack Henry & Associates Inc	1,221,020	0.03
USD 24,840	Global Payments Inc	2,467,109	0.06	USD 10,840	Jacobs Solutions Inc	1,301,559	0.03
USD 8,257	Globe Life Inc	995,381	0.02	USD 8,159	JB Hunt Transport Services Inc	1,422,603	0.03
USD 16,235	GoDaddy Inc	1,214,703	0.03	USD 9,649	JM Smucker Co	1,528,981	0.03
USD 29,530	Goldman Sachs Group Inc	10,140,011	0.23	USD 232,155	Johnson & Johnson	41,010,181	0.93
USD 79,581	Halliburton Co	3,131,512	0.07	USD 260,516	JPMorgan Chase & Co	34,935,196	0.79
USD 28,329	Hartford Financial Services Group Inc	2,148,188	0.05	USD 26,574	Juniper Networks Inc	849,305	0.02
USD 10,324	Hasbro Inc	629,867	0.01	USD 20,597	Kellogg Co	1,467,330	0.03
USD 20,351	HCA Healthcare Inc	4,883,426	0.11	USD 68,107	Keurig Dr Pepper Inc	2,428,696	0.06
USD 52,764	Healthpeak Properties Inc REIT	1,322,793	0.03	USD 74,583	KeyCorp	1,299,236	0.03
USD 3,727	HEICO Corp	572,616	0.01	USD 16,278	Keysight Technologies Inc	2,784,677	0.06
USD 7,114	HEICO Corp	852,613	0.02	USD 29,896	Kimberly-Clark Corp	4,058,382	0.09
USD 11,230	Henry Schein Inc	896,940	0.02	USD 60,200	Kimco Realty Corp REIT	1,275,036	0.03
USD 12,872	Hershey Co	2,980,769	0.07	USD 182,590	Kinder Morgan Inc	3,301,227	0.08
USD 23,939	Hess Corp	3,395,029	0.08	USD 49,275	KKR & Co Inc	2,287,346	0.05
USD 124,099	Hewlett Packard Enterprise Co	1,980,620	0.04	USD 12,164	KLA Corp	4,586,193	0.10
USD 24,718	Hilton Worldwide Holdings Inc	3,123,366	0.07	USD 15,251	Knight-Swift Transportation Holdings Inc	799,305	0.02
USD 14,400	Hippo Parent Corp	747,216	0.02	USD 64,118	Kraft Heinz Co	2,610,244	0.06
USD 22,079	Hologic Inc	1,651,730	0.04	USD 55,514	Kroger Co	2,474,814	0.06
USD 90,597	Home Depot Inc	28,615,968	0.65	USD 25,800	L Brands Inc	1,087,212	0.02
USD 58,741	Honeywell International Inc	12,588,196	0.29	USD 17,412	L3Harris Technologies Inc	3,625,353	0.08
USD 18,900	Horizon Therapeutics Plc	2,150,820	0.05	USD 8,402	Laboratory Corp of America Holdings	1,978,503	0.04
USD 21,047	Hormel Foods Corp	958,691	0.02	USD 12,534	Lam Research Corp	5,268,040	0.12
USD 69,717	Host Hotels & Resorts Inc	1,118,958	0.03	USD 14,000	Lamb Weston Holdings Inc	1,251,040	0.03
USD 35,449	Howmet Aerospace Inc	1,397,045	0.03	USD 31,300	Las Vegas Sands Corp	1,504,591	0.03
USD 93,300	HP Inc	2,506,971	0.06	USD 5,172	Lear Corp	641,431	0.01
USD 4,700	Hubbell Inc	1,102,996	0.03	USD 11,876	Leidos Holdings Inc	1,249,236	0.03
USD 4,400	HubSpot Inc	1,272,172	0.03	USD 22,503	Lennar Corp	2,036,522	0.05
USD 11,350	Humana Inc	5,813,356	0.13	USD 2,266	Lennox International Inc	542,095	0.01
USD 131,481	Huntington Bancshares Inc	1,853,882	0.04	USD 11,227	Liberty Broadband Corp	856,283	0.02
USD 3,895	Huntington Ingalls Industries Inc	898,499	0.02				

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 18,885	Liberty Media Corp-Liberty Formula One	1,128,945	0.03	USD 7,278	MSCI Inc	3,385,507	0.08
USD 7,562	Liberty Media Corp-Liberty SiriusXM	297,262	0.01	USD 30,894	Nasdaq Inc	1,895,347	0.04
USD 12,464	Liberty Media Corp-Liberty SiriusXM	487,716	0.01	USD 19,677	NetApp Inc	1,181,801	0.03
USD 16,690	Lincoln National Corp	512,717	0.01	USD 39,983	Netflix Inc	11,790,187	0.27
USD 16,247	Live Nation Entertainment Inc	1,133,066	0.03	USD 7,855	Neurocrine Biosciences Inc	938,201	0.02
USD 23,997	LKQ Corp	1,281,680	0.03	USD 37,131	Newell Brands Inc	485,673	0.01
USD 17,213	Loews Corp	1,004,034	0.02	USD 69,992	Newmont Goldcorp Corp	3,303,622	0.08
USD 54,364	Lowe's Cos Inc	10,831,483	0.25	USD 29,046	News Corp	528,637	0.01
USD 7,100	LPL Financial Holdings Inc	1,534,807	0.03	USD 176,368	NextEra Energy Inc	14,744,365	0.34
USD 31,000	Lucid Group Inc	211,730	0.00	USD 109,135	Nika Inc	12,769,886	0.29
USD 84,670	Lumen Technologies Inc	441,977	0.01	USD 38,265	NiSource Inc	1,049,226	0.02
USD 23,281	LyondellBasell Industries NV	1,933,021	0.04	USD 4,197	Nordson Corp	997,711	0.02
USD 15,672	M&T Bank Corp	2,273,380	0.05	USD 21,557	Norfolk Southern Corp	5,312,076	0.12
USD 62,800	Marathon Oil Corp	1,699,996	0.04	USD 17,325	Northern Trust Corp	1,533,089	0.03
USD 43,049	Marathon Petroleum Corp	5,010,473	0.11	USD 51,593	NortonLifeLock Inc	1,105,638	0.03
USD 1,199	Markel Corp	1,579,671	0.04	USD 23,849	NRG Energy Inc	758,875	0.02
USD 3,296	MarketAxess Holdings Inc	919,221	0.02	USD 24,140	Nucor Corp	3,181,893	0.07
USD 24,983	Marriott International Inc	3,719,719	0.08	USD 222,016	Nvidia Corp	32,445,418	0.74
USD 45,149	Marsh & McLennan Cos Inc	7,471,257	0.17	USD 257	NVR Inc	1,185,433	0.03
USD 5,495	Martin Marietta Materials Inc	1,857,145	0.04	USD 84,458	Occidental Petroleum Corp	5,320,009	0.12
USD 77,713	Marvell Technology Inc	2,878,490	0.07	USD 13,862	Okta Inc	947,190	0.02
USD 17,321	Masco Corp	808,371	0.02	USD 8,590	Old Dominion Freight Line Inc	2,437,670	0.06
USD 4,465	Masimo Corp	660,597	0.01	USD 18,539	Omnicom Group Inc	1,512,226	0.03
USD 76,951	Mastercard Inc	26,758,171	0.61	USD 38,281	On Semiconductor Corp	2,387,586	0.05
USD 25,247	Match Group Inc	1,047,498	0.02	USD 39,565	ONEOK Inc	2,599,421	0.06
USD 21,906	McCormick & Co Inc	1,815,788	0.04	USD 137,798	Oracle Corp	11,263,609	0.26
USD 64,669	McDonald's Corp	17,042,222	0.39	USD 5,957	O'Reilly Automotive Inc	5,027,887	0.11
USD 13,040	McKesson Corp	4,891,565	0.11	USD 37,034	Otis Worldwide Corp	2,900,133	0.07
USD 46,961	Medical Properties Trust Inc REIT	523,146	0.01	USD 7,759	Owens Corning	661,843	0.01
USD 222,566	Merck & Co Inc	24,693,698	0.56	USD 30,676	Paccar Inc	3,036,004	0.07
USD 57,491	MetLife Inc	4,160,624	0.09	USD 7,664	Packaging Corp of America	980,302	0.02
USD 1,998	Mettler-Toledo International Inc	2,888,009	0.07	USD 158,200	Palantir Technologies Inc	1,015,644	0.02
USD 30,040	MGM Resorts International	1,007,241	0.02	USD 26,220	Palo Alto Networks Inc	3,658,739	0.08
USD 49,782	Microchip Technology Inc	3,497,185	0.08	USD 11,329	Parker-Hannifin Corp	3,296,739	0.07
USD 100,264	Micron Technology Inc	5,011,195	0.11	USD 29,221	Paychex Inc	3,376,779	0.08
USD 627,640	Microsoft Corp	150,520,625	3.42	USD 4,459	Paycom Software Inc	1,383,672	0.03
USD 10,092	Mid-America Apartment Communities Inc	1,584,343	0.04	USD 3,700	Paylocity Holding Corp	718,762	0.02
USD 30,031	Moderna Inc	5,394,168	0.12	USD 99,623	PayPal Holdings Inc	7,095,150	0.16
USD 5,276	Mohawk Industries Inc	539,313	0.01	USD 121,102	PepsiCo Inc	21,878,287	0.50
USD 5,177	Molina Healthcare Inc	1,709,549	0.04	USD 11,110	PerkinElmer Inc	1,557,844	0.04
USD 15,989	Molson Coors Brewing Co	823,753	0.02	USD 499,609	Pfizer Inc	25,599,965	0.58
USD 124,647	Mondelez International Inc	8,307,723	0.19	USD 131,500	PG&E Corp	2,138,190	0.05
USD 5,808	MongoDB Inc	1,143,247	0.03	USD 133,868	Philip Morris International Inc	13,548,780	0.31
USD 4,200	Monolithic Power Systems Inc	1,485,162	0.03	USD 42,964	Phillips 66	4,471,693	0.10
USD 36,127	Monster Beverage Corp	3,667,974	0.08	USD 51,895	Pinterest Inc	1,260,011	0.03
USD 14,840	Moody's Corp	4,134,721	0.09	USD 20,584	Pioneer Natural Resources Co	4,701,180	0.11
USD 112,634	Morgan Stanley	9,576,143	0.22	USD 39,800	Plug Power Inc	492,326	0.01
USD 30,836	Mosaic Co	1,352,775	0.03	USD 36,706	PNC Financial Services Group Inc	5,797,346	0.13
USD 15,093	Motorola Solutions Inc	3,889,617	0.09	USD 3,900	Pool Corp	1,179,087	0.03
				USD 20,974	PPG Industries Inc	2,637,271	0.06
				USD 62,347	PPL Corp	1,821,779	0.04
				USD 21,782	Principal Financial Group Inc	1,827,945	0.04

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 212,714	Procter & Gamble Co	32,238,934	0.73	USD 14,244	Southwest Airlines Co	479,595	0.01
USD 52,863	Progressive Corp	6,856,860	0.16	USD 13,142	Splunk Inc	1,131,395	0.03
USD 82,714	Prologis Inc REIT	9,324,349	0.21	USD 18,500	SS&C Technologies Holdings Inc	963,110	0.02
USD 33,821	Prudential Financial Inc	3,363,837	0.08	USD 14,314	Stanley Black & Decker Inc	1,075,268	0.02
USD 10,457	PTC Inc	1,255,258	0.03	USD 102,988	Starbucks Corp	10,216,410	0.23
USD 44,850	Public Service Enterprise Group Inc	2,747,960	0.06	USD 32,409	State Street Corp	2,513,966	0.06
USD 14,240	Public Storage REIT	3,989,906	0.09	USD 16,173	Steel Dynamics Inc	1,580,102	0.04
USD 25,053	PulteGroup Inc	1,140,663	0.03	USD 8,828	Steris Plc	1,630,443	0.04
USD 8,276	Qorvo Inc	750,137	0.02	USD 30,880	Stryker Corp	7,549,851	0.17
USD 100,520	Qualcomm Inc	11,051,169	0.25	USD 10,188	Sun Communities Inc REIT	1,456,884	0.03
USD 12,600	Quanta Services Inc	1,795,500	0.04	USD 5,213	SVB Financial Group	1,199,720	0.03
USD 10,721	Quest Diagnostics Inc	1,677,193	0.04	USD 45,021	Synchrony Financial	1,479,390	0.03
USD 18,084	Raymond James Financial Inc	1,932,275	0.04	USD 13,415	Synopsys Inc	4,283,275	0.10
USD 133,024	Raytheon Technologies Corp	13,424,782	0.31	USD 45,930	Sysco Corp	3,511,348	0.08
USD 52,258	Realty Income Corp REIT	3,314,725	0.08	USD 19,793	T Rowe Price Group Inc	2,158,625	0.05
USD 12,008	Regency Centers Corp	750,500	0.02	USD 14,262	Take-Two Interactive Software Inc	1,485,102	0.03
USD 9,706	Regeneron Pharmaceuticals Inc	7,002,782	0.16	USD 18,900	Targa Resources Corp	1,389,150	0.03
USD 76,202	Regions Financial Corp	1,642,915	0.04	USD 41,106	Target Corp	6,126,438	0.14
USD 4,700	Repligen Corp	795,757	0.02	USD 4,124	Teledyne Technologies Inc	1,649,229	0.04
USD 19,530	Republic Services Inc	2,519,175	0.06	USD 4,540	Teleflex Inc	1,133,320	0.03
USD 12,877	ResMed Inc	2,680,090	0.06	USD 14,383	Teradyne Inc	1,256,355	0.03
USD 27,800	Rivian Automotive Inc	512,354	0.01	USD 235,765	Tesla Inc	29,041,533	0.66
USD 10,811	Robert Half International Inc	798,176	0.02	USD 82,775	Texas Instruments Inc	13,676,085	0.31
USD 31,100	Roblox Corp	885,106	0.02	USD 500	Texas Pacific Land Corp	1,172,115	0.03
USD 10,197	Rockwell Automation Inc	2,626,441	0.06	USD 19,012	Textron Inc	1,346,050	0.03
USD 9,988	Roku Inc	406,512	0.01	USD 34,431	Thermo Fisher Scientific Inc	18,960,807	0.43
USD 16,785	Rollins Inc	613,324	0.01	USD 103,088	TJX Cos Inc	8,205,805	0.19
USD 9,365	Roper Technologies Inc	4,046,523	0.09	USD 53,519	T-Mobile US Inc	7,492,660	0.17
USD 31,274	Ross Stores Inc	3,629,973	0.08	USD 9,979	Tractor Supply Co	2,244,976	0.05
USD 18,351	Royal Caribbean Cruises Ltd	907,090	0.02	USD 39,050	Trade Desk Inc	1,750,612	0.04
USD 30,700	Royalty Pharma PLC	1,213,264	0.03	USD 7,772	Tradeweb Markets Inc	504,636	0.01
USD 12,682	RPM International Inc	1,235,861	0.03	USD 4,625	TransDigm Group Inc	2,912,131	0.07
USD 29,785	S&P Global Inc	9,976,188	0.23	USD 18,693	TransUnion	1,060,828	0.02
USD 89,246	salesforce.com Inc	11,833,127	0.27	USD 21,718	Travelers Cos Inc	4,071,908	0.09
USD 9,666	SBA Communications Corp REIT	2,709,476	0.06	USD 19,746	Trimble Inc	998,358	0.02
USD 119,979	Schlumberger Ltd	6,414,077	0.15	USD 117,510	Truist Financial Corp	5,056,455	0.11
USD 12,084	Seagen Inc	1,552,915	0.04	USD 14,818	Twilio Inc	725,489	0.02
USD 11,951	Sealed Air Corp	596,116	0.01	USD 3,624	Tyler Technologies Inc	1,168,414	0.03
USD 11,830	SEI Investments Co	689,689	0.02	USD 25,105	Tyson Foods Inc	1,562,786	0.04
USD 28,580	Sempra Energy	4,416,753	0.10	USD 129,912	Uber Technologies Inc	3,212,724	0.07
USD 11,838	Sensata Technologies Holding PLC	478,018	0.01	USD 30,206	UDR Inc REIT	1,169,878	0.03
USD 16,995	ServiceNow Inc	6,598,649	0.15	USD 20,349	UGI Corp	754,337	0.02
USD 22,069	Sherwin-Williams Co	5,237,636	0.12	USD 8,595	U-Haul Holding Co	472,553	0.01
USD 5,900	Signature Bank	679,798	0.02	USD 3,915	Ulta Beauty Inc	1,836,409	0.04
USD 29,516	Simon Property Group Inc REIT	3,467,540	0.08	USD 56,377	Union Pacific Corp	11,673,985	0.27
USD 51,261	Sirius XM Holdings Inc	299,364	0.01	USD 63,235	United Parcel Service Inc	10,992,772	0.25
USD 13,996	Skyworks Solutions Inc	1,275,455	0.03	USD 6,089	United Rentals Inc	2,164,152	0.05
USD 90,421	Snap Inc	809,268	0.02	USD 82,715	UnitedHealth Group Inc	43,853,839	1.00
USD 5,231	Snap-on Inc	1,195,231	0.03	USD 16,700	Unity Software Inc	477,453	0.01
USD 20,100	Snowflake Inc	2,885,154	0.07	USD 7,094	Universal Health Services Inc	999,474	0.02
USD 95,231	Southern Co	6,800,446	0.15	EUR 57,517	Universal Music Group Inc	1,381,776	0.03
				USD 118,601	US Bancorp	5,172,190	0.12

Schedule of Investments (continued)

as at 31 December 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 - 99.01% (continued)				Common and Preferred Stocks - 99.01% (continued)			
United States (continued)				United States (continued)			
USD 3,948	Vail Resorts Inc	941,006	0.02	USD 11,000	Wolfspeed Inc	759,440	0.02
USD 33,938	Valero Energy Corp	4,305,375	0.10	USD 18,173	Workday Inc	3,040,888	0.07
USD 12,235	Veeva Systems Inc	1,974,484	0.04	USD 17,152	WP Carey Inc REIT	1,340,429	0.03
USD 33,663	Ventas Inc REIT	1,516,518	0.03	USD 4,003	WW Grainger Inc	2,226,669	0.05
USD 8,963	VeriSign Inc	1,841,359	0.04	USD 11,489	Wynn Resorts Ltd	947,498	0.02
USD 14,152	Verisk Analytics Inc	2,496,696	0.06	USD 49,000	Xcel Energy Inc	3,435,390	0.08
USD 377,143	Verizon Communications Inc	14,859,434	0.34	USD 13,524	Xylem Inc	1,495,349	0.03
USD 22,832	Vertex Pharmaceuticals Inc	6,593,425	0.15	USD 25,950	Yum! Brands Inc	3,323,676	0.08
USD 29,241	VF Corp	807,344	0.02	USD 4,465	Zebra Technologies Corp	1,144,871	0.03
USD 50,129	ViacomCBS Inc	846,178	0.02	USD 12,558	Zillow Group Inc	404,493	0.01
USD 118,068	Viatis Inc	1,314,097	0.03	USD 18,374	Zimmer Biomet Holdings Inc	2,342,685	0.05
USD 80,968	Vici Properties Inc	2,623,363	0.06	USD 42,330	Zoetis Inc	6,203,461	0.14
USD 145,972	Visa Inc	30,327,143	0.69	USD 19,181	Zoom Video Communications Inc	1,299,321	0.03
USD 34,321	Vistra Energy Corp	796,247	0.02	USD 21,700	ZoomInfo Technologies Inc	653,387	0.01
USD 18,456	VMware Inc	2,265,659	0.05	USD 7,700	Zscaler Inc	861,630	0.02
USD 11,716	Vulcan Materials Co	2,051,589	0.05	Total United States		2,877,060,798	65.41
USD 19,559	W R Berkley Corp	1,419,397	0.03	Total Common and Preferred Stocks		4,355,162,288	99.01
USD 65,316	Walgreens Boots Alliance Inc	2,440,206	0.06	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		4,355,162,288	99.01
USD 132,400	Walmart Inc	18,772,996	0.43	Other transferable securities			
USD 160,517	Walt Disney Co	13,945,717	0.32	Common and Preferred Stocks - 0.09%			
USD 207,860	Warner Bros Discovery Inc	1,970,513	0.04	Denmark			
USD 37,013	Waste Management Inc	5,806,599	0.13	DKK 91,734	Vestas Wind Systems As	2,660,712	0.06
USD 5,353	Waters Corp	1,833,831	0.04	Total Denmark		2,660,712	0.06
USD 13,700	Webster Financial Corp	648,558	0.01	Netherlands			
USD 27,685	WEC Energy Group Inc	2,595,746	0.06	EUR 8,381	EXOR NV	610,917	0.01
USD 328,657	Wells Fargo & Co	13,570,248	0.31	Total Netherlands		610,917	0.01
USD 40,305	Welltower Inc REIT	2,641,993	0.06	United States			
USD 6,514	West Pharmaceutical Services Inc	1,533,070	0.03	USD 33,800	Healthcare Realty Trust Inc	651,326	0.02
USD 25,586	Western Digital Corp	807,238	0.02	Total United States		651,326	0.02
USD 41,137	Western Union Co	566,456	0.01	Total Common and Preferred Stocks		3,922,955	0.09
USD 15,557	Westinghouse Air Brake Technologies Corp	1,552,744	0.04	Total Other transferable securities		3,922,955	0.09
USD 4,000	Westlake Corp	410,160	0.01	TOTAL INVESTMENTS		4,359,085,243	99.10
USD 20,291	WestRock Co	713,432	0.02				
USD 63,607	Weyerhaeuser Co REIT	1,971,817	0.04				
USD 5,881	Whirlpool Corp	831,926	0.02				
USD 108,822	Williams Cos Inc	3,580,244	0.08				

Derivatives

Forward Foreign Exchange Contracts – 0.02%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 04/01/23	BNP Paribas SA	1,515,000	940,898	10,430	0.00
Bought AUD / Sold CHF, due 02/02/23	Westpac Banking Corporation	91,000	56,742	264	0.00
Bought AUD / Sold GBP, due 04/01/23	HSBC Bank PLC	183,000	102,148	1,228	0.00
Bought AUD / Sold GBP, due 04/01/23	Westpac Banking Corporation	14,000	7,763	155	0.00
Bought AUD / Sold SEK, due 04/01/23	HSBC Bank PLC	286,000	2,012,076	844	0.00
Bought AUD / Sold USD, due 04/01/23	HSBC Bank PLC	892,000	598,796	6,113	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.02% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold USD, due 02/02/23	Westpac Banking Corporation	37,000	25,061	60	0.00
Bought CAD / Sold CHF, due 04/01/23	HSBC Bank PLC	2,457,000	1,673,586	4,469	0.00
Bought CAD / Sold CHF, due 02/02/23	Westpac Banking Corporation	144,000	97,727	337	0.00
Bought CAD / Sold GBP, due 04/01/23	HSBC Bank PLC	304,000	186,055	558	0.00
Bought CAD / Sold GBP, due 04/01/23	Westpac Banking Corporation	23,000	13,948	197	0.00
Bought CAD / Sold SEK, due 04/01/23	Westpac Banking Corporation	7,000	53,540	28	0.00
Bought CAD / Sold USD, due 04/01/23	UBS AG	1,445,000	1,063,505	2,960	0.00
Bought CAD / Sold USD, due 02/02/23	Westpac Banking Corporation	58,000	42,755	58	0.00
Bought CHF / Sold AUD, due 04/01/23	JP Morgan Chase Bank NA London	890,378	1,397,000	14,987	0.00
Bought CHF / Sold AUD, due 04/01/23	Westpac Banking Corporation	75,061	118,000	1,108	0.00
Bought CHF / Sold CAD, due 04/01/23	JP Morgan Chase Bank NA London	1,582,888	2,262,000	41,417	0.00
Bought CHF / Sold CAD, due 04/01/23	Westpac Banking Corporation	136,492	195,000	3,609	0.00
Bought CHF / Sold GBP, due 04/01/23	UBS AG	1,885,533	1,657,000	44,768	0.00
Bought CHF / Sold GBP, due 04/01/23	Westpac Banking Corporation	206,387	182,603	3,419	0.00
Bought CHF / Sold HKD, due 04/01/23	HSBC Bank PLC	300,123	2,479,000	6,768	0.00
Bought CHF / Sold HKD, due 04/01/23	Westpac Banking Corporation	56,838	468,000	1,471	0.00
Bought CHF / Sold HKD, due 02/02/23	HSBC Bank PLC	348,996	2,947,000	578	0.00
Bought CHF / Sold ILS, due 04/01/23	HSBC Bank PLC	55,312	201,000	2,819	0.00
Bought CHF / Sold ILS, due 02/02/23	HSBC Bank PLC	52,649	201,000	51	0.00
Bought CHF / Sold NOK, due 04/01/23	HSBC Bank PLC	88,351	927,000	1,391	0.00
Bought CHF / Sold NZD, due 04/01/23	HSBC Bank PLC	24,180	41,000	204	0.00
Bought CHF / Sold SEK, due 04/01/23	HSBC Bank PLC	709,276	7,947,516	3,865	0.00
Bought CHF / Sold SEK, due 04/01/23	Westpac Banking Corporation	4,000	44,961	8	0.00
Bought CHF / Sold SGD, due 04/01/23	HSBC Bank PLC	154,793	224,000	292	0.00
Bought CHF / Sold USD, due 04/01/23	Barclays Bank PLC	10,915,233	11,520,834	276,868	0.01
Bought CHF / Sold USD, due 04/01/23	BNP Paribas SA	10,738,514	11,330,833	275,861	0.01
Bought CHF / Sold USD, due 04/01/23	Merrill Lynch International	10,738,344	11,330,833	275,678	0.01
Bought CHF / Sold USD, due 04/01/23	Royal Bank of Canada	825,000	891,603	96	0.00
Bought CHF / Sold USD, due 04/01/23	Westpac Banking Corporation	1,569,551	1,655,000	41,444	0.00
Bought CHF / Sold USD, due 02/02/23	Royal Bank of Canada	10,972,200	11,894,500	1,550	0.00
Bought CHF / Sold USD, due 02/02/23	UBS AG	10,973,568	11,894,500	3,033	0.00
Bought CHF / Sold USD, due 02/02/23	Westpac Banking Corporation	11,007,473	11,931,431	2,860	0.00
Bought DKK / Sold CHF, due 04/01/23	HSBC Bank PLC	2,710,000	358,767	1,156	0.00
Bought DKK / Sold CHF, due 02/02/23	Westpac Banking Corporation	187,000	24,762	49	0.00
Bought DKK / Sold GBP, due 04/01/23	HSBC Bank PLC	343,000	40,804	143	0.00
Bought DKK / Sold GBP, due 04/01/23	Westpac Banking Corporation	30,000	3,539	48	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought DKK / Sold USD, due 04/01/23	HSBC Bank PLC	1,621,000	231,921	719	0.00
Bought EUR / Sold CHF, due 04/01/23	JP Morgan Chase Bank NA				
Bought EUR / Sold CHF, due 02/02/23	London	4,503,000	4,433,257	14,151	0.00
Bought EUR / Sold CHF, due 02/02/23	Barclays Bank PLC	25,000	24,620	40	0.00
Bought EUR / Sold CHF, due 02/02/23	Westpac Banking Corporation	272,000	267,675	638	0.00
Bought EUR / Sold GBP, due 04/01/23	JP Morgan Chase Bank NA				
Bought EUR / Sold GBP, due 04/01/23	London	548,000	484,816	1,668	0.00
Bought EUR / Sold GBP, due 04/01/23	Westpac Banking Corporation	48,000	42,125	556	0.00
Bought EUR / Sold GBP, due 02/02/23	Westpac Banking Corporation	6,000	5,317	16	0.00
Bought EUR / Sold SEK, due 04/01/23	Westpac Banking Corporation	14,000	155,144	52	0.00
Bought EUR / Sold USD, due 04/01/23	Barclays Bank PLC	859,334	913,707	3,416	0.00
Bought EUR / Sold USD, due 04/01/23	Citibank NA	859,333	913,987	3,136	0.00
Bought EUR / Sold USD, due 04/01/23	UBS AG	859,333	913,792	3,330	0.00
Bought EUR / Sold USD, due 04/01/23	Westpac Banking Corporation	57,000	59,693	1,140	0.00
Bought EUR / Sold USD, due 02/02/23	Westpac Banking Corporation	110,000	117,586	38	0.00
Bought GBP / Sold CAD, due 04/01/23	HSBC Bank PLC	182,810	297,000	704	0.00
Bought GBP / Sold CAD, due 04/01/23	Westpac Banking Corporation	18,567	30,000	194	0.00
Bought GBP / Sold CHF, due 04/01/23	JP Morgan Chase Bank NA				
Bought GBP / Sold CHF, due 04/01/23	London	1,828,000	2,034,198	244	0.00
Bought GBP / Sold HKD, due 04/01/23	HSBC Bank PLC	34,050	319,000	87	0.00
Bought GBP / Sold HKD, due 04/01/23	Westpac Banking Corporation	8,269	77,000	82	0.00
Bought GBP / Sold HKD, due 02/02/23	HSBC Bank PLC	38,827	364,000	77	0.00
Bought GBP / Sold ILS, due 04/01/23	HSBC Bank PLC	6,798	28,000	242	0.00
Bought GBP / Sold ILS, due 02/02/23	HSBC Bank PLC	6,609	28,000	11	0.00
Bought GBP / Sold USD, due 04/01/23	BNP Paribas SA	1,264,131	1,518,500	2,124	0.00
Bought GBP / Sold USD, due 04/01/23	Merrill Lynch International	1,264,310	1,518,500	2,340	0.00
Bought GBP / Sold USD, due 04/01/23	Westpac Banking Corporation	2,505,429	3,009,578	4,203	0.00
Bought GBP / Sold USD, due 02/02/23	Goldman Sachs International	1,209,108	1,455,500	59	0.00
Bought HKD / Sold CHF, due 02/02/23	Westpac Banking Corporation	204,000	24,113	9	0.00
Bought HKD / Sold GBP, due 04/01/23	Westpac Banking Corporation	32,000	3,392	20	0.00
Bought JPY / Sold CHF, due 04/01/23	Merrill Lynch International	441,303,000	3,054,000	43,690	0.00
Bought JPY / Sold CHF, due 02/02/23	Westpac Banking Corporation	26,732,000	185,436	2,295	0.00
Bought JPY / Sold GBP, due 04/01/23	JP Morgan Chase Bank NA				
Bought JPY / Sold GBP, due 04/01/23	London	54,055,000	336,058	5,433	0.00
Bought JPY / Sold GBP, due 04/01/23	Westpac Banking Corporation	4,787,000	30,002	190	0.00
Bought JPY / Sold GBP, due 02/02/23	Westpac Banking Corporation	611,000	3,816	54	0.00
Bought JPY / Sold SEK, due 04/01/23	JP Morgan Chase Bank NA				
Bought JPY / Sold SEK, due 04/01/23	London	82,129,000	6,430,947	5,246	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.02% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought JPY / Sold USD, due 04/01/23	JP Morgan Chase Bank NA London	253,906,000	1,898,249	26,083	0.00
Bought JPY / Sold USD, due 04/01/23	Westpac Banking Corporation	5,725,000	41,777	1,612	0.00
Bought JPY / Sold USD, due 02/02/23	Westpac Banking Corporation	10,815,000	81,488	779	0.00
Bought NOK / Sold CHF, due 04/01/23	HSBC Bank PLC	927,000	86,564	540	0.00
Bought NOK / Sold GBP, due 04/01/23	HSBC Bank PLC	155,000	13,004	92	0.00
Bought NOK / Sold SEK, due 04/01/23	HSBC Bank PLC	177,000	187,164	5	0.00
Bought NOK / Sold USD, due 04/01/23	HSBC Bank PLC	616,000	62,152	379	0.00
Bought NZD / Sold CHF, due 04/01/23	HSBC Bank PLC	41,000	23,942	52	0.00
Bought NZD / Sold GBP, due 04/01/23	HSBC Bank PLC	7,000	3,672	11	0.00
Bought NZD / Sold USD, due 04/01/23	HSBC Bank PLC	26,000	16,403	41	0.00
Bought SEK / Sold AUD, due 04/01/23	HSBC Bank PLC	1,750,106	247,000	461	0.00
Bought SEK / Sold AUD, due 04/01/23	Westpac Banking Corporation	278,228	39,000	255	0.00
Bought SEK / Sold CAD, due 04/01/23	HSBC Bank PLC	3,172,884	408,000	3,394	0.00
Bought SEK / Sold CAD, due 04/01/23	Westpac Banking Corporation	447,418	57,000	873	0.00
Bought SEK / Sold CAD, due 02/02/23	HSBC Bank PLC	3,527,362	458,000	1,018	0.00
Bought SEK / Sold CHF, due 02/02/23	HSBC Bank PLC	2,937,397	259,000	1,566	0.00
Bought SEK / Sold CHF, due 02/02/23	Westpac Banking Corporation	318,000	28,052	155	0.00
Bought SEK / Sold DKK, due 02/02/23	HSBC Bank PLC	793,579	529,000	202	0.00
Bought SEK / Sold EUR, due 02/02/23	JP Morgan Chase Bank NA London	9,409,770	844,000	2,070	0.00
Bought SEK / Sold EUR, due 02/02/23	Westpac Banking Corporation	100,403	9,000	28	0.00
Bought SEK / Sold GBP, due 04/01/23	HSBC Bank PLC	4,467,117	353,676	3,290	0.00
Bought SEK / Sold GBP, due 04/01/23	Westpac Banking Corporation	583,723	46,052	627	0.00
Bought SEK / Sold GBP, due 02/02/23	JP Morgan Chase Bank NA London	4,280,815	340,000	2,215	0.00
Bought SEK / Sold HKD, due 04/01/23	HSBC Bank PLC	589,332	437,000	570	0.00
Bought SEK / Sold HKD, due 04/01/23	Westpac Banking Corporation	168,903	124,000	323	0.00
Bought SEK / Sold HKD, due 02/02/23	HSBC Bank PLC	753,532	561,000	518	0.00
Bought SEK / Sold ILS, due 04/01/23	HSBC Bank PLC	138,037	45,000	495	0.00
Bought SEK / Sold ILS, due 02/02/23	HSBC Bank PLC	133,752	45,000	90	0.00
Bought SEK / Sold NOK, due 04/01/23	HSBC Bank PLC	187,931	177,000	69	0.00
Bought SEK / Sold NZD, due 02/02/23	HSBC Bank PLC	6,603	1,000	2	0.00
Bought SEK / Sold SGD, due 02/02/23	BNP Paribas SA	372,514	48,000	3	0.00
Bought SEK / Sold USD, due 04/01/23	Barclays Bank PLC	24,558,949	2,335,668	21,350	0.00
Bought SEK / Sold USD, due 04/01/23	BNP Paribas SA	23,438,922	2,227,666	21,859	0.00
Bought SEK / Sold USD, due 04/01/23	HSBC Bank PLC	2,999,000	286,204	1,622	0.00
Bought SEK / Sold USD, due 04/01/23	Merrill Lynch International	23,446,185	2,227,666	22,556	0.00
Bought SEK / Sold USD, due 04/01/23	Westpac Banking Corporation	2,959,116	281,000	2,999	0.00
Bought SEK / Sold USD, due 02/02/23	Barclays Bank PLC	23,897,735	2,283,668	13,632	0.00
Bought SEK / Sold USD, due 02/02/23	Citibank NA	23,899,250	2,283,666	13,779	0.00
Bought SEK / Sold USD, due 02/02/23	Goldman Sachs International	23,891,714	2,283,666	13,055	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.02% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SEK / Sold USD, due 02/02/23	Westpac Banking Corporation	730,549	70,000	228	0.00
Bought SGD / Sold CHF, due 04/01/23	HSBC Bank PLC	224,000	153,712	875	0.00
Bought SGD / Sold GBP, due 04/01/23	BNP Paribas SA	32,000	19,732	124	0.00
Bought SGD / Sold USD, due 04/01/23	BNP Paribas SA	151,000	111,978	608	0.00
Bought USD / Sold CAD, due 04/01/23	Merrill Lynch International	1,023,411	1,385,000	1,228	0.00
Bought USD / Sold CAD, due 04/01/23	Westpac Banking Corporation	44,285	60,000	3	0.00
Bought USD / Sold CHF, due 02/02/23	Westpac Banking Corporation	2,048,000	1,885,448	3,799	0.00
Bought USD / Sold GBP, due 04/01/23	Morgan Stanley And Co International	4,000	3,324	2	0.00
Bought USD / Sold GBP, due 04/01/23	Royal Bank of Canada	1,455,500	1,209,982	12	0.00
Bought USD / Sold GBP, due 04/01/23	Westpac Banking Corporation	1,909,050	1,585,410	1,960	0.00
Bought USD / Sold HKD, due 04/01/23	HSBC Bank PLC	190,040	1,483,000	32	0.00
Bought USD / Sold HKD, due 02/02/23	HSBC Bank PLC	229,937	1,791,000	332	0.00
Bought USD / Sold ILS, due 04/01/23	HSBC Bank PLC	37,600	129,000	1,041	0.00
Bought USD / Sold ILS, due 02/02/23	HSBC Bank PLC	36,648	129,000	46	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				1,298,406	0.03

Schedule of Investments (continued)

as at 31 December 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 CAD / Sold SEK, due 04/01/23	HSBC Bank PLC	458,000	3,533,040	(1,058)	(0.00)
Bought CHF / Sold AUD, due 02/02/23	BNP Paribas SA	939,080	1,515,000	(10,445)	(0.00)
Bought CHF / Sold CAD, due 02/02/23	HSBC Bank PLC	1,668,672	2,457,000	(4,442)	(0.00)
Bought CHF / Sold DKK, due 04/01/23	HSBC Bank PLC	357,879	2,710,000	(2,116)	(0.00)
Bought CHF / Sold DKK, due 02/02/23	HSBC Bank PLC	358,468	2,710,000	(1,125)	(0.00)
Bought CHF / Sold EUR, due 04/01/23	Barclays Bank PLC	23,685	24,000	(15)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold EUR, due 04/01/23	London	4,007,546	4,073,000	(15,362)	(0.00)
	Westpac Banking Corporation				
Bought CHF / Sold EUR, due 04/01/23	Corporation	397,616	406,000	(3,541)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold EUR, due 02/02/23	London	4,428,643	4,503,000	(13,557)	(0.00)
Bought CHF / Sold GBP, due 04/01/23	HSBC Bank PLC	172,000	154,551	(4)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold GBP, due 02/02/23	London	2,029,482	1,828,000	(237)	(0.00)
Bought CHF / Sold JPY, due 04/01/23	Royal Bank of Canada	2,832,339	413,006,000	(68,811)	(0.00)
	Westpac Banking Corporation				
Bought CHF / Sold JPY, due 04/01/23	Corporation	193,168	28,297,000	(5,676)	(0.00)
Bought CHF / Sold JPY, due 02/02/23	Merrill Lynch International	3,056,189	441,303,000	(43,378)	(0.00)
Bought CHF / Sold NOK, due 02/02/23	HSBC Bank PLC	86,405	927,000	(530)	(0.00)
Bought CHF / Sold NZD, due 02/02/23	HSBC Bank PLC	23,881	41,000	(49)	(0.00)
Bought CHF / Sold SEK, due 02/02/23	HSBC Bank PLC	442,177	5,014,000	(2,590)	(0.00)
Bought CHF / Sold SGD, due 02/02/23	HSBC Bank PLC	153,307	224,000	(885)	(0.00)
Bought DKK / Sold SEK, due 04/01/23	HSBC Bank PLC	529,000	793,185	(205)	(0.00)
	JP Morgan Chase Bank NA				
Bought EUR / Sold SEK, due 04/01/23	London	844,000	9,407,158	(2,083)	(0.00)
Bought GBP / Sold AUD, due 04/01/23	HSBC Bank PLC	102,068	182,000	(645)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold AUD, due 04/01/23	Corporation	8,437	15,000	(23)	(0.00)
Bought GBP / Sold AUD, due 02/02/23	HSBC Bank PLC	102,182	183,000	(1,236)	(0.00)
Bought GBP / Sold CAD, due 02/02/23	HSBC Bank PLC	185,933	304,000	(564)	(0.00)
Bought GBP / Sold CHF, due 04/01/23	HSBC Bank PLC	155,687	177,000	(4,034)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold CHF, due 04/01/23	Corporation	7,074	8,000	(138)	(0.00)
Bought GBP / Sold CHF, due 02/02/23	HSBC Bank PLC	154,903	172,000	(6)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold CHF, due 02/02/23	Corporation	114,000	126,613	(37)	(0.00)
Bought GBP / Sold DKK, due 04/01/23	HSBC Bank PLC	40,499	348,000	(1,227)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold DKK, due 04/01/23	Corporation	2,911	25,000	(86)	(0.00)
Bought GBP / Sold DKK, due 02/02/23	HSBC Bank PLC	40,863	343,000	(142)	(0.00)
Bought GBP / Sold EUR, due 04/01/23	HSBC Bank PLC	466,353	539,000	(14,271)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 04/01/23	Corporation	49,361	57,000	(1,458)	(0.00)
	JP Morgan Chase Bank NA				
Bought GBP / Sold EUR, due 02/02/23	London	485,435	548,000	(1,600)	(0.00)
Bought GBP / Sold JPY, due 04/01/23	HSBC Bank PLC	326,467	54,180,000	(17,918)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 04/01/23	Corporation	28,141	4,662,000	(1,482)	(0.00)
	JP Morgan Chase Bank NA				
Bought GBP / Sold JPY, due 02/02/23	London	337,071	54,055,000	(5,409)	(0.00)
Bought GBP / Sold NOK, due 04/01/23	HSBC Bank PLC	13,026	155,000	(66)	(0.00)
Bought GBP / Sold NOK, due 02/02/23	HSBC Bank PLC	13,009	155,000	(92)	(0.00)
Bought GBP / Sold NZD, due 04/01/23	HSBC Bank PLC	3,637	7,000	(52)	(0.00)

Schedule of Investments (continued)

as at 31 December 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 GBP / Sold NZD, due 02/02/23	HSBC Bank PLC	3,670	7,000	(11)	(0.00)
Bought GBP / Sold SEK, due 04/01/23	HSBC Bank PLC	48,916	618,000	(471)	(0.00)
Bought GBP / Sold SEK, due 04/01/23	JP Morgan Chase Bank NA London	340,000	4,285,146	(2,276)	(0.00)
Bought GBP / Sold SEK, due 04/01/23	Westpac Banking Corporation	10,652	134,412	(87)	(0.00)
Bought GBP / Sold SEK, due 02/02/23	HSBC Bank PLC	49,722	626,000	(321)	(0.00)
Bought GBP / Sold SGD, due 04/01/23	HSBC Bank PLC	19,481	32,000	(426)	(0.00)
Bought GBP / Sold SGD, due 02/02/23	BNP Paribas SA	19,724	32,000	(128)	(0.00)
Bought GBP / Sold USD, due 02/02/23	Royal Bank of Canada Westpac Banking Corporation	1,209,053	1,455,500	(7)	(0.00)
Bought GBP / Sold USD, due 02/02/23	HSBC Bank PLC	1,255,152	1,510,990	(1)	(0.00)
Bought HKD / Sold CHF, due 04/01/23	HSBC Bank PLC	2,947,000	349,870	(576)	(0.00)
Bought HKD / Sold GBP, due 04/01/23	HSBC Bank PLC	364,000	38,836	(79)	(0.00)
Bought HKD / Sold SEK, due 04/01/23	HSBC Bank PLC	561,000	754,414	(527)	(0.00)
Bought HKD / Sold USD, due 04/01/23	HSBC Bank PLC	1,791,000	229,810	(340)	(0.00)
Bought ILS / Sold CHF, due 04/01/23	HSBC Bank PLC	201,000	52,751	(51)	(0.00)
Bought ILS / Sold GBP, due 04/01/23	HSBC Bank PLC	28,000	6,607	(12)	(0.00)
Bought ILS / Sold SEK, due 04/01/23	HSBC Bank PLC	45,000	133,835	(91)	(0.00)
Bought ILS / Sold USD, due 04/01/23	HSBC Bank PLC	129,000	36,607	(48)	(0.00)
Bought JPY / Sold SEK, due 04/01/23	Westpac Banking Corporation	1,431,000	113,180	(17)	(0.00)
Bought NZD / Sold SEK, due 04/01/23	HSBC Bank PLC	1,000	6,612	(2)	(0.00)
Bought SEK / Sold AUD, due 02/02/23	HSBC Bank PLC	2,010,853	286,000	(873)	(0.00)
Bought SEK / Sold CHF, due 04/01/23	HSBC Bank PLC	7,714,166	685,776	(861)	(0.00)
Bought SEK / Sold CHF, due 04/01/23	Westpac Banking Corporation	224,309	20,000	(89)	(0.00)
Bought SEK / Sold DKK, due 04/01/23	HSBC Bank PLC	701,368	477,000	(1,144)	(0.00)
Bought SEK / Sold DKK, due 04/01/23	Westpac Banking Corporation	76,781	52,000	(94)	(0.00)
Bought SEK / Sold EUR, due 04/01/23	Barclays Bank PLC	54,494	5,000	(106)	(0.00)
Bought SEK / Sold EUR, due 04/01/23	HSBC Bank PLC	8,308,596	760,000	(13,701)	(0.00)
Bought SEK / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,021,768	93,000	(1,191)	(0.00)
Bought SEK / Sold JPY, due 04/01/23	HSBC Bank PLC	5,730,829	75,281,000	(20,538)	(0.00)
Bought SEK / Sold JPY, due 04/01/23	Westpac Banking Corporation	633,847	8,279,000	(1,913)	(0.00)
Bought SEK / Sold JPY, due 02/02/23	JP Morgan Chase Bank NA London	6,443,789	82,129,000	(5,293)	(0.00)
Bought SEK / Sold JPY, due 02/02/23	Westpac Banking Corporation	72,813	926,000	(44)	(0.00)
Bought SEK / Sold NOK, due 02/02/23	HSBC Bank PLC	187,068	177,000	(5)	(0.00)
Bought SEK / Sold NZD, due 04/01/23	HSBC Bank PLC	6,565	1,000	(2)	(0.00)
Bought SEK / Sold SGD, due 04/01/23	HSBC Bank PLC	315,346	41,000	(305)	(0.00)
Bought SEK / Sold SGD, due 04/01/23	Westpac Banking Corporation	54,343	7,000	(4)	(0.00)
Bought SGD / Sold SEK, due 04/01/23	BNP Paribas SA	48,000	373,057	(15)	(0.00)
Bought USD / Sold AUD, due 04/01/23	HSBC Bank PLC	559,492	831,000	(4,051)	(0.00)
Bought USD / Sold AUD, due 04/01/23	Westpac Banking Corporation	40,914	61,000	(453)	(0.00)
Bought USD / Sold AUD, due 02/02/23	HSBC Bank PLC	599,465	892,000	(6,150)	(0.00)
Bought USD / Sold CAD, due 02/02/23	UBS AG	1,063,618	1,445,000	(2,996)	(0.00)
Bought USD / Sold CHF, due 04/01/23	Barclays Bank PLC	963,528	912,184	(22,404)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 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 USD / Sold CHF, due 04/01/23	Royal Bank of Canada	11,894,500	11,005,981	(1,286)	(0.00)
Bought USD / Sold CHF, due 04/01/23	UBS AG	11,894,500	11,007,230	(2,636)	(0.00)
Bought USD / Sold CHF, due 04/01/23	Westpac Banking Corporation	11,955,500	11,064,103	(3,107)	(0.00)
Bought USD / Sold CHF, due 02/02/23	Barclays Bank PLC	189,000	174,824	(544)	(0.00)
Bought USD / Sold CHF, due 02/02/23	Royal Bank of Canada	894,348	825,000	(117)	(0.00)
Bought USD / Sold DKK, due 04/01/23	JP Morgan Chase Bank NA London	226,462	1,621,000	(6,178)	(0.00)
Bought USD / Sold DKK, due 02/02/23	HSBC Bank PLC	232,452	1,621,000	(694)	(0.00)
Bought USD / Sold EUR, due 04/01/23	BNP Paribas SA	858,894	825,333	(21,942)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Merrill Lynch International	858,800	825,333	(22,036)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,023,233	984,334	(27,297)	(0.00)
Bought USD / Sold EUR, due 02/02/23	Barclays Bank PLC	915,587	859,334	(3,304)	(0.00)
Bought USD / Sold EUR, due 02/02/23	Citibank NA	915,864	859,333	(3,026)	(0.00)
Bought USD / Sold EUR, due 02/02/23	UBS AG	915,670	859,333	(3,221)	(0.00)
Bought USD / Sold GBP, due 04/01/23	BNP Paribas SA	1,220,440	1,016,000	(1,707)	(0.00)
Bought USD / Sold GBP, due 04/01/23	Goldman Sachs International	1,455,500	1,210,033	(49)	(0.00)
Bought USD / Sold GBP, due 02/02/23	Westpac Banking Corporation	1,325,571	1,101,133	(5)	(0.00)
Bought USD / Sold HKD, due 04/01/23	Westpac Banking Corporation	39,441	308,000	(21)	(0.00)
Bought USD / Sold JPY, due 04/01/23	JP Morgan Chase Bank NA London	1,822,851	251,865,000	(86,012)	(0.01)
Bought USD / Sold JPY, due 04/01/23	Westpac Banking Corporation	55,901	7,766,000	(2,956)	(0.00)
Bought USD / Sold JPY, due 02/02/23	JP Morgan Chase Bank NA London	1,905,395	253,906,000	(26,012)	(0.00)
Bought USD / Sold NOK, due 04/01/23	HSBC Bank PLC	62,148	616,000	(384)	(0.00)
Bought USD / Sold NOK, due 02/02/23	HSBC Bank PLC	62,227	616,000	(376)	(0.00)
Bought USD / Sold NZD, due 04/01/23	HSBC Bank PLC	16,220	26,000	(224)	(0.00)
Bought USD / Sold NZD, due 02/02/23	HSBC Bank PLC	16,409	26,000	(41)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Barclays Bank PLC	2,283,668	23,939,069	(13,858)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Citibank NA	2,283,666	23,940,813	(14,027)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Goldman Sachs International	2,283,666	23,932,591	(13,238)	(0.00)
Bought USD / Sold SEK, due 04/01/23	HSBC Bank PLC	284,987	2,999,000	(2,838)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Westpac Banking Corporation	221,000	2,329,169	(2,539)	(0.00)
Bought USD / Sold SEK, due 02/02/23	HSBC Bank PLC	286,693	2,999,000	(1,602)	(0.00)
Bought USD / Sold SGD, due 04/01/23	HSBC Bank PLC	110,359	151,000	(2,227)	(0.00)
Bought USD / Sold SGD, due 02/02/23	BNP Paribas SA	112,021	151,000	(623)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(578,425)	(0.01)
Total Forward Foreign Exchange Contracts				719,981	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.09%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 04/01/23	HSBC Bank PLC	6,267,000	3,954,265	29,778	0.00
Bought AUD / Sold EUR, due 02/02/23	Westpac Banking Corporation	46,000	29,146	66	0.00
Bought AUD / Sold SEK, due 04/01/23	HSBC Bank PLC	4,447,000	31,285,674	13,125	0.00
Bought AUD / Sold USD, due 04/01/23	Westpac Banking Corporation	3,265,000	2,192,470	21,689	0.00
Bought CAD / Sold EUR, due 02/02/23	Westpac Banking Corporation	72,000	49,653	52	0.00
Bought CAD / Sold USD, due 04/01/23	UBS AG	5,292,000	3,894,857	10,842	0.00
Bought CHF / Sold USD, due 04/01/23	Royal Bank of Canada	2,980,000	3,220,577	348	0.00
Bought DKK / Sold USD, due 04/01/23	HSBC Bank PLC	5,853,000	837,403	2,597	0.00
Bought EUR / Sold AUD, due 04/01/23	HSBC Bank PLC	3,734,026	5,762,000	77,637	0.00
Bought EUR / Sold AUD, due 04/01/23	Westpac Banking Corporation	327,991	505,000	7,583	0.00
Bought EUR / Sold CAD, due 04/01/23	HSBC Bank PLC	6,702,118	9,423,000	198,297	0.01
Bought EUR / Sold CAD, due 04/01/23	Westpac Banking Corporation	524,590	734,000	18,148	0.00
Bought EUR / Sold CAD, due 02/02/23	HSBC Bank PLC	6,938,855	10,049,000	2,179	0.00
Bought EUR / Sold CHF, due 04/01/23	HSBC Bank PLC	5,706,999	5,617,000	19,673	0.00
Bought EUR / Sold CHF, due 04/01/23	Westpac Banking Corporation	163,374	160,000	1,425	0.00
Bought EUR / Sold CHF, due 02/02/23	BNP Paribas SA	5,873,561	5,777,000	17,221	0.00
Bought EUR / Sold DKK, due 04/01/23	HSBC Bank PLC	1,415,758	10,528,000	28	0.00
Bought EUR / Sold GBP, due 04/01/23	UBS AG	7,975,541	6,892,000	221,502	0.01
Bought EUR / Sold GBP, due 04/01/23	Westpac Banking Corporation	851,187	738,000	20,689	0.00
Bought EUR / Sold GBP, due 02/02/23	JP Morgan Chase Bank NA London	8,520,823	7,548,000	24,871	0.00
Bought EUR / Sold HKD, due 04/01/23	HSBC Bank PLC	1,244,260	10,088,000	35,423	0.00
Bought EUR / Sold HKD, due 04/01/23	Westpac Banking Corporation	266,375	2,148,000	9,079	0.00
Bought EUR / Sold HKD, due 02/02/23	HSBC Bank PLC	1,473,502	12,236,000	6,980	0.00
Bought EUR / Sold ILS, due 04/01/23	HSBC Bank PLC	316,444	1,128,000	18,042	0.00
Bought EUR / Sold ILS, due 02/02/23	HSBC Bank PLC	300,580	1,128,000	1,359	0.00
Bought EUR / Sold NOK, due 04/01/23	HSBC Bank PLC	410,857	4,231,000	8,987	0.00
Bought EUR / Sold NZD, due 04/01/23	HSBC Bank PLC	126,697	211,000	1,770	0.00
Bought EUR / Sold NZD, due 02/02/23	HSBC Bank PLC	124,899	211,000	54	0.00
Bought EUR / Sold SEK, due 04/01/23	Standard Chartered Bank	1,866,100	20,398,000	33,920	0.00
Bought EUR / Sold SEK, due 04/01/23	Westpac Banking Corporation	2,367	26,000	31	0.00
Bought EUR / Sold SGD, due 04/01/23	HSBC Bank PLC	775,194	1,102,000	5,674	0.00
Bought EUR / Sold USD, due 04/01/23	Barclays Bank PLC	3,587,973	3,810,732	18,530	0.00
Bought EUR / Sold USD, due 04/01/23	BNP Paribas SA	45,280,608	47,121,899	1,203,809	0.03
Bought EUR / Sold USD, due 04/01/23	Citibank NA	3,177,666	3,379,766	11,597	0.00
Bought EUR / Sold USD, due 04/01/23	Merrill Lynch International	45,285,569	47,121,899	1,209,103	0.03
Bought EUR / Sold USD, due 04/01/23	UBS AG	3,177,666	3,379,047	12,315	0.00
Bought EUR / Sold USD, due 04/01/23	Westpac Banking Corporation	52,714,160	54,842,656	1,416,507	0.03
Bought EUR / Sold USD, due 02/02/23	Barclays Bank PLC	46,006,263	49,017,902	176,906	0.00
Bought EUR / Sold USD, due 02/02/23	Citibank NA	45,992,295	49,017,899	161,973	0.00
Bought EUR / Sold USD, due 02/02/23	UBS AG	46,002,051	49,017,899	172,404	0.00

Schedule of Investments (continued)

as at 31 December 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 USD, due 04/01/23	Westpac Banking Corporation	47,000	56,047	489	0.00
Bought JPY / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	1,821,714,000	12,801,925	143,768	0.00
Bought JPY / Sold EUR, due 04/01/23	Westpac Banking Corporation	19,774,000	137,835	2,761	0.00
Bought JPY / Sold EUR, due 02/02/23	Westpac Banking Corporation	13,467,000	94,921	941	0.00
Bought JPY / Sold SEK, due 04/01/23	JP Morgan Chase Bank NA London	1,294,800,000	101,386,724	82,701	0.00
Bought JPY / Sold USD, due 04/01/23	HSBC Bank PLC	939,117,000	7,019,966	97,522	0.00
Bought JPY / Sold USD, due 04/01/23	Westpac Banking Corporation	11,402,000	82,074	4,341	0.00
Bought NOK / Sold EUR, due 04/01/23	HSBC Bank PLC	4,231,000	401,222	1,296	0.00
Bought NOK / Sold EUR, due 02/02/23	Westpac Banking Corporation	35,000	3,316	11	0.00
Bought NOK / Sold SEK, due 04/01/23	HSBC Bank PLC	3,079,000	3,255,802	85	0.00
Bought NOK / Sold USD, due 04/01/23	HSBC Bank PLC	2,084,000	210,269	1,284	0.00
Bought NZD / Sold USD, due 04/01/23	HSBC Bank PLC	126,000	79,491	198	0.00
Bought SEK / Sold AUD, due 04/01/23	HSBC Bank PLC	28,122,156	3,969,000	7,415	0.00
Bought SEK / Sold AUD, due 04/01/23	Westpac Banking Corporation	3,410,085	478,000	3,123	0.00
Bought SEK / Sold CAD, due 04/01/23	HSBC Bank PLC	50,665,045	6,515,000	54,202	0.00
Bought SEK / Sold CAD, due 04/01/23	Westpac Banking Corporation	5,447,518	694,000	10,621	0.00
Bought SEK / Sold CAD, due 02/02/23	HSBC Bank PLC	55,521,297	7,209,000	16,023	0.00
Bought SEK / Sold CHF, due 02/02/23	HSBC Bank PLC	46,442,628	4,095,000	24,755	0.00
Bought SEK / Sold DKK, due 02/02/23	HSBC Bank PLC	12,310,231	8,206,000	3,129	0.00
Bought SEK / Sold EUR, due 02/02/23	JP Morgan Chase Bank NA London	146,520,376	13,142,000	32,238	0.00
Bought SEK / Sold EUR, due 02/02/23	Westpac Banking Corporation	160,000	14,342	45	0.00
Bought SEK / Sold GBP, due 04/01/23	HSBC Bank PLC	59,992,185	4,748,000	46,312	0.00
Bought SEK / Sold GBP, due 04/01/23	Westpac Banking Corporation	7,838,632	618,000	8,911	0.00
Bought SEK / Sold GBP, due 02/02/23	JP Morgan Chase Bank NA London	67,561,337	5,366,000	34,954	0.00
Bought SEK / Sold HKD, due 04/01/23	HSBC Bank PLC	9,580,349	7,104,000	9,272	0.00
Bought SEK / Sold HKD, due 04/01/23	Westpac Banking Corporation	2,172,580	1,595,000	4,154	0.00
Bought SEK / Sold HKD, due 02/02/23	HSBC Bank PLC	11,684,440	8,699,000	8,025	0.00
Bought SEK / Sold ILS, due 04/01/23	HSBC Bank PLC	1,809,816	590,000	6,485	0.00
Bought SEK / Sold ILS, due 02/02/23	HSBC Bank PLC	1,753,639	590,000	1,174	0.00
Bought SEK / Sold NOK, due 04/01/23	HSBC Bank PLC	3,269,156	3,079,000	1,197	0.00
Bought SEK / Sold NZD, due 02/02/23	HSBC Bank PLC	1,109,257	168,000	339	0.00
Bought SEK / Sold SGD, due 02/02/23	BNP Paribas SA	5,967,982	769,000	43	0.00
Bought SEK / Sold USD, due 04/01/23	Barclays Bank PLC	354,126,030	33,656,668	330,187	0.01
Bought SEK / Sold USD, due 04/01/23	BNP Paribas SA	351,801,384	33,435,666	328,083	0.01
Bought SEK / Sold USD, due 04/01/23	JP Morgan Chase Bank NA London	11,212,000	1,070,592	5,468	0.00
Bought SEK / Sold USD, due 04/01/23	Merrill Lynch International	351,910,385	33,435,666	338,544	0.01

Schedule of Investments (continued)

as at 31 December 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 SEK / Sold USD, due 04/01/23	Westpac Banking Corporation	50,450,019	4,761,000	80,885	0.00
Bought SEK / Sold USD, due 02/02/23	Barclays Bank PLC	367,270,055	35,096,334	209,496	0.01
Bought SEK / Sold USD, due 02/02/23	Citibank NA	367,293,654	35,096,333	211,766	0.01
Bought SEK / Sold USD, due 02/02/23	Goldman Sachs International	367,177,836	35,096,333	200,632	0.01
Bought SGD / Sold EUR, due 04/01/23	BNP Paribas SA	1,102,000	768,132	1,864	0.00
Bought SGD / Sold EUR, due 02/02/23	Westpac Banking Corporation	8,000	5,564	18	0.00
Bought SGD / Sold USD, due 04/01/23	Westpac Banking Corporation	572,000	424,221	2,263	0.00
Bought USD / Sold CAD, due 04/01/23	Merrill Lynch International	3,694,623	5,000,000	4,432	0.00
Bought USD / Sold CAD, due 04/01/23	Westpac Banking Corporation	215,521	292,000	14	0.00
Bought USD / Sold GBP, due 02/02/23	JP Morgan Chase Bank NA London	4,685,956	3,892,000	653	0.00
Bought USD / Sold HKD, due 04/01/23	HSBC Bank PLC	685,804	5,352,000	85	0.00
Bought USD / Sold HKD, due 02/02/23	JP Morgan Chase Bank NA London	842,107	6,559,000	1,248	0.00
Bought USD / Sold ILS, due 04/01/23	HSBC Bank PLC	134,370	461,000	3,719	0.00
Bought USD / Sold ILS, due 02/02/23	HSBC Bank PLC	130,966	461,000	164	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				7,519,548	0.17

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold EUR, due 04/01/23	HSBC Bank PLC	10,049,000	6,952,285	(3,276)	(0.00)
Bought CAD / Sold EUR, due 04/01/23	Westpac Banking Corporation	108,000	77,188	(2,670)	(0.00)
Bought CAD / Sold SEK, due 04/01/23	HSBC Bank PLC	7,209,000	55,610,674	(16,655)	(0.00)
Bought CHF / Sold EUR, due 04/01/23	BNP Paribas SA	5,777,000	5,867,596	(18,133)	(0.00)
Bought CHF / Sold EUR, due 02/02/23	Westpac Banking Corporation	43,000	43,695	(103)	(0.00)
Bought CHF / Sold SEK, due 04/01/23	HSBC Bank PLC	4,095,000	46,381,264	(25,321)	(0.00)
Bought DKK / Sold EUR, due 04/01/23	BNP Paribas SA	11,349,000	1,526,166	(34)	(0.00)
Bought DKK / Sold EUR, due 02/02/23	Westpac Banking Corporation	94,000	12,648	(5)	(0.00)
Bought DKK / Sold SEK, due 04/01/23	HSBC Bank PLC	8,206,000	12,304,117	(3,179)	(0.00)
Bought EUR / Sold AUD, due 02/02/23	HSBC Bank PLC	3,950,563	6,267,000	(30,557)	(0.00)
Bought EUR / Sold DKK, due 04/01/23	Westpac Banking Corporation	110,373	821,000	(31)	(0.00)
Bought EUR / Sold DKK, due 02/02/23	BNP Paribas SA	1,526,405	11,349,000	(116)	(0.00)
Bought EUR / Sold JPY, due 04/01/23	UBS AG	11,887,056	1,707,477,000	(254,368)	(0.01)
Bought EUR / Sold JPY, due 04/01/23	Westpac Banking Corporation	936,986	134,011,000	(15,660)	(0.00)
Bought EUR / Sold JPY, due 02/02/23	JP Morgan Chase Bank NA London	12,823,960	1,821,714,000	(144,631)	(0.00)
Bought EUR / Sold NOK, due 02/02/23	HSBC Bank PLC	400,883	4,231,000	(1,326)	(0.00)
Bought EUR / Sold SEK, due 04/01/23	JP Morgan Chase Bank NA London	13,142,000	146,479,706	(32,435)	(0.00)
Bought EUR / Sold SEK, due 02/02/23	HSBC Bank PLC	1,831,322	20,424,000	(5,123)	(0.00)

Schedule of Investments (continued)

as at 31 December 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 SGD, due 02/02/23	BNP Paribas SA	766,835	1,102,000	(2,093)	(0.00)
Bought GBP / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	7,548,000	8,531,705	(25,967)	(0.00)
Bought GBP / Sold EUR, due 04/01/23	Westpac Banking Corporation	82,000	94,692	(2,422)	(0.00)
Bought GBP / Sold EUR, due 02/02/23	Westpac Banking Corporation	57,000	64,327	(167)	(0.00)
Bought GBP / Sold SEK, due 04/01/23	JP Morgan Chase Bank NA London	5,366,000	67,629,684	(35,920)	(0.00)
Bought GBP / Sold USD, due 04/01/23	JP Morgan Chase Bank NA London	3,892,000	4,682,437	(749)	(0.00)
Bought HKD / Sold EUR, due 04/01/23	HSBC Bank PLC	12,236,000	1,475,725	(7,244)	(0.00)
Bought HKD / Sold EUR, due 02/02/23	Westpac Banking Corporation	103,000	12,371	(24)	(0.00)
Bought HKD / Sold SEK, due 04/01/23	HSBC Bank PLC	8,699,000	11,698,122	(8,165)	(0.00)
Bought HKD / Sold USD, due 04/01/23	JP Morgan Chase Bank NA London	6,559,000	841,645	(1,281)	(0.00)
Bought ILS / Sold EUR, due 04/01/23	HSBC Bank PLC	1,128,000	300,864	(1,415)	(0.00)
Bought ILS / Sold EUR, due 02/02/23	Westpac Banking Corporation	7,000	1,862	(5)	(0.00)
Bought ILS / Sold SEK, due 04/01/23	HSBC Bank PLC	590,000	1,754,719	(1,197)	(0.00)
Bought ILS / Sold USD, due 04/01/23	HSBC Bank PLC	461,000	130,821	(171)	(0.00)
Bought NZD / Sold EUR, due 04/01/23	HSBC Bank PLC	211,000	125,106	(72)	(0.00)
Bought NZD / Sold SEK, due 04/01/23	HSBC Bank PLC	168,000	1,110,742	(351)	(0.00)
Bought SEK / Sold AUD, due 02/02/23	HSBC Bank PLC	31,266,654	4,447,000	(13,571)	(0.00)
Bought SEK / Sold CHF, due 04/01/23	HSBC Bank PLC	43,169,320	3,885,000	(55,964)	(0.00)
Bought SEK / Sold CHF, due 04/01/23	Westpac Banking Corporation	2,355,238	210,000	(936)	(0.00)
Bought SEK / Sold DKK, due 04/01/23	HSBC Bank PLC	10,736,671	7,302,000	(17,516)	(0.00)
Bought SEK / Sold DKK, due 04/01/23	Westpac Banking Corporation	1,334,810	904,000	(1,632)	(0.00)
Bought SEK / Sold EUR, due 04/01/23	HSBC Bank PLC	149,808,517	13,666,966	(208,357)	(0.01)
Bought SEK / Sold EUR, due 04/01/23	Westpac Banking Corporation	14,356,337	1,307,000	(17,062)	(0.00)
Bought SEK / Sold JPY, due 04/01/23	HSBC Bank PLC	90,429,275	1,187,892,000	(324,083)	(0.01)
Bought SEK / Sold JPY, due 04/01/23	Westpac Banking Corporation	8,184,965	106,908,000	(24,704)	(0.00)
Bought SEK / Sold JPY, due 02/02/23	JP Morgan Chase Bank NA London	101,589,190	1,294,800,000	(83,446)	(0.00)
Bought SEK / Sold NOK, due 02/02/23	HSBC Bank PLC	3,254,143	3,079,000	(94)	(0.00)
Bought SEK / Sold NZD, due 04/01/23	HSBC Bank PLC	1,102,981	168,000	(394)	(0.00)
Bought SEK / Sold SGD, due 04/01/23	HSBC Bank PLC	5,914,653	769,000	(5,715)	(0.00)
Bought SGD / Sold SEK, due 04/01/23	BNP Paribas SA	769,000	5,976,689	(239)	(0.00)
Bought USD / Sold AUD, due 04/01/23	Goldman Sachs International	2,001,153	2,973,000	(14,987)	(0.00)
Bought USD / Sold AUD, due 04/01/23	Westpac Banking Corporation	195,849	292,000	(2,171)	(0.00)
Bought USD / Sold AUD, due 02/02/23	Westpac Banking Corporation	2,194,916	3,265,000	(21,825)	(0.00)
Bought USD / Sold CAD, due 02/02/23	UBS AG	3,895,272	5,292,000	(10,973)	(0.00)
Bought USD / Sold CHF, due 04/01/23	Barclays Bank PLC	3,144,452	2,980,000	(76,474)	(0.00)

Schedule of Investments (continued)

as at 31 December 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 CHF, due 02/02/23	Royal Bank of Canada	3,230,492	2,980,000	(421)	(0.00)
Bought USD / Sold DKK, due 04/01/23	JP Morgan Chase Bank NA London	817,694	5,853,000	(22,306)	(0.00)
Bought USD / Sold DKK, due 02/02/23	HSBC Bank PLC	839,323	5,853,000	(2,507)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Barclays Bank PLC	49,338,902	46,408,991	(191,072)	(0.01)
Bought USD / Sold EUR, due 04/01/23	BNP Paribas SA	3,123,379	3,001,333	(79,792)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Citibank NA	49,017,899	46,086,780	(168,195)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Merrill Lynch International	3,123,037	3,001,333	(80,134)	(0.00)
Bought USD / Sold EUR, due 04/01/23	UBS AG	49,017,899	46,096,575	(178,648)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Westpac Banking Corporation	5,813,939	5,595,018	(157,341)	(0.00)
Bought USD / Sold EUR, due 02/02/23	Barclays Bank PLC	3,899,683	3,658,557	(12,436)	(0.00)
Bought USD / Sold EUR, due 02/02/23	Citibank NA	3,900,709	3,658,553	(11,406)	(0.00)
Bought USD / Sold EUR, due 02/02/23	UBS AG	3,385,991	3,177,666	(11,909)	(0.00)
Bought USD / Sold EUR, due 02/02/23	Westpac Banking Corporation	129,000	120,677	(41)	(0.00)
Bought USD / Sold GBP, due 04/01/23	HSBC Bank PLC	4,423,625	3,683,000	(6,658)	(0.00)
Bought USD / Sold GBP, due 04/01/23	Westpac Banking Corporation	305,279	256,000	(2,664)	(0.00)
Bought USD / Sold HKD, due 04/01/23	Westpac Banking Corporation	154,564	1,207,000	(82)	(0.00)
Bought USD / Sold JPY, due 04/01/23	HSBC Bank PLC	6,580,438	909,286,000	(310,964)	(0.01)
Bought USD / Sold JPY, due 04/01/23	Westpac Banking Corporation	296,804	41,233,000	(15,697)	(0.00)
Bought USD / Sold JPY, due 02/02/23	HSBC Bank PLC	7,046,475	939,117,000	(97,181)	(0.00)
Bought USD / Sold NOK, due 04/01/23	HSBC Bank PLC	210,252	2,084,000	(1,300)	(0.00)
Bought USD / Sold NOK, due 02/02/23	HSBC Bank PLC	210,523	2,084,000	(1,273)	(0.00)
Bought USD / Sold NZD, due 04/01/23	HSBC Bank PLC	78,604	126,000	(1,084)	(0.00)
Bought USD / Sold NZD, due 02/02/23	HSBC Bank PLC	79,521	126,000	(199)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Barclays Bank PLC	35,096,334	367,905,298	(212,971)	(0.01)
Bought USD / Sold SEK, due 04/01/23	Citibank NA	35,096,333	367,932,407	(215,573)	(0.01)
Bought USD / Sold SEK, due 04/01/23	Goldman Sachs International	35,096,333	367,806,060	(203,447)	(0.01)
Bought USD / Sold SEK, due 04/01/23	HSBC Bank PLC	993,786	10,454,000	(9,526)	(0.00)
Bought USD / Sold SEK, due 04/01/23	Westpac Banking Corporation	71,263	758,000	(1,485)	(0.00)
Bought USD / Sold SEK, due 02/02/23	JP Morgan Chase Bank NA London	1,072,393	11,212,000	(5,421)	(0.00)
Bought USD / Sold SGD, due 04/01/23	BNP Paribas SA	418,041	572,000	(8,442)	(0.00)
Bought USD / Sold SGD, due 02/02/23	Westpac Banking Corporation	424,382	572,000	(2,321)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(3,533,505)	(0.08)
Total Forward Foreign Exchange Contracts Hedge				3,986,043	0.09

Schedule of Investments (continued)
 as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 17/03/23	USD	65	6,335,550	(52,170)	(0.00)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	122	23,552,100	(287,502)	(0.01)
S&P/TSX 60 INDEX FUTURE, due 16/03/23	CAD	17	2,935,651	(57,641)	(0.00)
Unrealised Loss on Futures Contracts			32,823,301	(397,313)	(0.01)
Total Futures Contracts			32,823,301	(397,313)	(0.01)
Other Net Assets/(Liabilities)				34,989,893	0.80
TOTAL NET ASSETS				4,398,383,847	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 2,077,529 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 98.64%				Common and Preferred Stocks - 98.64% <i>(continued)</i>			
Argentina				Australia <i>(continued)</i>			
USD 702	MercadoLibre Inc	594,060	0.05	AUD 16,085	Wesfarmers Ltd	500,788	0.04
Total Argentina				AUD 50,217	Westpac Banking Corp	795,176	0.07
Australia				AUD 1,436	WiseTech Global Ltd	49,422	0.00
AUD 3,981	Ampol Ltd	76,348	0.01	AUD 61,403	Woodside Energy Group Ltd	1,475,737	0.13
AUD 100,783	ANZ Group Holdings Ltd	1,617,066	0.14	AUD 17,428	Woolworths Group Ltd	396,639	0.03
AUD 36,600	APA Group	267,066	0.02	Total Australia			
AUD 18,365	Aristocrat Leisure Ltd	380,103	0.03			20,832,126	1.85
AUD 5,745	ASX Ltd	265,004	0.02	Austria			
AUD 77,956	Aurizon Holdings Ltd	197,190	0.02	EUR 9,674	Erste Group Bank AG	308,705	0.03
AUD 16,951	BlueScope Steel Ltd	193,581	0.02	EUR 4,471	OMV AG	229,517	0.02
AUD 44,971	Brambles Ltd	368,100	0.03	EUR 1,586	Verbund AG	133,128	0.01
AUD 2,031	Cochlear Ltd	281,139	0.02	EUR 3,401	voestalpine AG	89,944	0.01
AUD 47,079	Coles Group Ltd	533,813	0.05	Total Austria			
AUD 21,297	Commonwealth Bank of Australia	1,481,807	0.13			761,294	0.07
AUD 16,119	Computershare Ltd	286,395	0.03	Belgium			
AUD 7,421	CSL Ltd	1,448,167	0.13	EUR 3,881	Ageas	171,561	0.01
AUD 34,849	Dexus REIT	183,155	0.02	EUR 27,288	Anheuser-Busch InBev SA	1,638,757	0.15
AUD 68,751	Endeavour Group Ltd	299,323	0.03	EUR 749	D'iereen SA/NV	143,247	0.01
AUD 56,343	Fortescue Metals Group Ltd	783,667	0.07	EUR 986	Elia Group SA/NV	139,747	0.01
AUD 48,378	Goodman Group REIT	569,539	0.05	EUR 2,273	Groupe Bruxelles Lambert SA	180,920	0.02
AUD 37,232	GPT Group REIT	106,045	0.01	EUR 8,250	KBC Group NV	528,993	0.05
AUD 6,272	IDP Education Ltd	115,606	0.01	EUR 489	Sofina SA	107,300	0.01
AUD 32,707	IGO Ltd	298,546	0.03	EUR 2,706	Solvay SA	272,798	0.02
AUD 79,222	Insurance Australia Group Ltd	255,191	0.02	EUR 2,326	Ucb SA	182,607	0.02
AUD 15,141	LendLease Group	80,500	0.01	EUR 6,521	Umicore SA	238,851	0.02
AUD 66,984	Lottery Corp	203,505	0.02	EUR 4,273	Warehouses De Pauw CVA REIT	121,762	0.01
AUD 9,777	Macquarie Group Ltd	1,106,990	0.10	Total Belgium			
AUD 46,890	Medibank Pvt Ltd	93,806	0.01			3,726,543	0.33
AUD 4,831	Mineral Resources Ltd	252,918	0.02	Bermuda			
AUD 121,350	Mirvac Group REIT	175,285	0.02	USD 7,612	Arch Capital Group Ltd	477,882	0.04
AUD 48,376	National Australia Bank Ltd	986,154	0.09	USD 701	Everest Re Group Ltd	232,220	0.02
AUD 26,101	Newcrest Mining Ltd	365,336	0.03	Total Bermuda			
AUD 11,904	Northern Star Resources Ltd	88,073	0.01			710,102	0.06
AUD 18,291	Orica Ltd	186,805	0.02	Canada			
AUD 31,033	Origin Energy Ltd	162,468	0.01	USD 9,800	1847432 Alberta ULC	496,958	0.04
AUD 59,189	Pilbara Minerals Ltd	150,521	0.01	CAD 13,615	Agnico Eagle Mines Ltd	707,001	0.06
AUD 17,505	Qantas Airways Ltd	71,345	0.01	CAD 7,600	Air Canada	108,760	0.01
AUD 45,958	QBE Insurance Group Ltd	418,565	0.04	CAD 15,700	Algonquin Power & Utilities Corp	102,199	0.01
AUD 5,446	Ramsay Health Care Ltd	238,950	0.02	CAD 15,528	Alimentation Couche-Tard Inc	681,882	0.06
AUD 1,867	REA Group Ltd	140,285	0.01	CAD 2,844	AltaGas Ltd	49,074	0.00
AUD 1,704	Reece Ltd	16,351	0.00	CAD 20,200	ARC Resources Ltd	272,076	0.02
AUD 97,595	Santos Ltd	472,554	0.04	CAD 20,583	Bank of Montreal	1,863,324	0.17
AUD 109,606	Scentre Group REIT	214,068	0.02	CAD 35,971	Bank of Nova Scotia	1,761,184	0.16
AUD 12,192	SEEK Ltd	173,215	0.02	CAD 655	BCE Inc	28,758	0.00
AUD 8,150	Sonic Healthcare Ltd	165,642	0.01	CAD 43,103	Brookfield Asset Management Inc	1,354,534	0.12
AUD 75,104	South32 Ltd	203,727	0.02	CAD 10,776	Brookfield Asset Management Ltd	308,340	0.03
AUD 72,560	Stockland REIT	178,620	0.02	CAD 13,630	CAE Inc	263,456	0.02
AUD 36,988	Suncorp Group Ltd	302,004	0.03	CAD 12,612	Cameco Corp	285,665	0.03
AUD 47,487	Telstra Corp Ltd	128,491	0.01	CAD 300	Can Apartment Prop REIT	9,450	0.00
AUD 100,339	Transurban Group	883,223	0.08	CAD 28,154	Canadian Imperial Bank of Commerce	1,138,045	0.10
AUD 6,385	Treasury Wine Estates Ltd	58,931	0.00	CAD 20,323	Canadian National Railway Co	2,412,452	0.21
AUD 65,753	Vicinity Centres REIT	89,181	0.01	CAD 16,018	Canadian Natural Resources Ltd	888,884	0.08
				CAD 16,869	Canadian Pacific Railway Ltd	1,256,818	0.11
				CAD 2,005	Canadian Tire Corp Ltd	209,386	0.02
				CAD 1,103	CCL Industries Inc	47,085	0.00

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Canada (continued)				Canada (continued)			
CAD 20,340	Cenovus Energy Inc	394,355	0.04	CAD 1,000	TFI International Inc	100,085	0.01
CAD 3,511	CGI Inc	302,424	0.03	CAD 4,231	Thomson Reuters Corp	482,321	0.04
CAD 400	Constellation Software Inc	624,070	0.06	CAD 1,800	Tmx Group Ltd	180,033	0.02
CAD 3,000	Descartes Systems Group Inc	208,989	0.02	CAD 3,000	Toromont Industries Ltd	216,340	0.02
CAD 6,211	Dollarama Inc	363,002	0.03	CAD 59,714	Toronto-Dominion Bank	3,863,704	0.34
CAD 15,100	Element Fleet Management Corp	205,613	0.02	CAD 4,700	Tourmaline Oil Corp	236,986	0.02
CAD 7,700	Emera Inc	294,088	0.03	USD 4,137	Waste Connections Inc	548,401	0.05
CAD 1,705	Empire Co Ltd	44,873	0.00	CAD 1,499	West Fraser Timber Co Ltd	108,164	0.01
CAD 61,650	Enbridge Inc	2,407,851	0.21	CAD 11,950	Wheaton Precious Metals Corp	466,552	0.04
CAD 101	Fairfax Financial Holdings Ltd	59,788	0.01	CAD 1,603	WSP Global Inc	185,848	0.02
CAD 9,558	First Quantum Minerals Ltd	199,561	0.02	Total Canada	44,421,227	3.95	
CAD 800	Firstservice Corp	97,899	0.01	Cayman Islands			
CAD 15,519	Fortis Inc	620,554	0.06	USD 45,600	Grab Holdings Ltd	146,832	0.01
CAD 6,212	Franco-Nevada Corp	846,193	0.08	HKD 19,000	Wharf Real Estate Investment Co Ltd	110,763	0.01
CAD 3,172	George Weston Ltd	393,272	0.04	Total Cayman Islands	257,595	0.02	
CAD 600	GFL Environmental Inc	17,509	0.00	Chile			
CAD 6,512	Gildan Activewear Inc	178,210	0.02	GBP 13,573	Antofagasta PLC	252,333	0.02
CAD 9,906	Hydro One Ltd	265,169	0.02	Total Chile	252,333	0.02	
CAD 1,802	iA Financial Corp Inc	105,424	0.01	Denmark			
CAD 5,111	Imperial Oil Ltd	248,770	0.02	DKK 167	AP Moller - Maersk A/S	374,368	0.03
CAD 5,604	Intact Financial Corp	806,137	0.07	DKK 89	AP Moller - Maersk A/S	196,320	0.02
CAD 11,100	Ivanhoe Mines Ltd	87,656	0.01	DKK 3,112	Carlsberg A/S	412,322	0.04
CAD 2,140	Keyera Corp	46,734	0.00	DKK 3,409	Chr Hansen Holding A/S	244,477	0.02
CAD 13,211	Kinross Gold Corp	53,821	0.01	DKK 3,560	Coloplast A/S	414,866	0.04
CAD 4,370	Loblaw Cos Ltd	386,122	0.03	DKK 13,040	Danske Bank A/S	256,950	0.02
USD 1,903	Lululemon Athletica Inc	609,683	0.05	DKK 1,352	Demant AS	37,361	0.00
CAD 6,520	Lundin Mining Corp	39,988	0.00	DKK 6,859	Dsv As	1,079,371	0.10
CAD 4,711	Magna International Inc	264,452	0.02	DKK 1,942	Genmab A/S	819,682	0.07
CAD 61,365	Manulife Financial Corp	1,093,741	0.10	DKK 50,797	Novo Nordisk A/S	6,838,205	0.61
CAD 11,563	Metro Inc	639,786	0.06	DKK 6,164	Novozymes A/S	311,303	0.03
CAD 10,820	National Bank of Canada	728,520	0.06	DKK 5,520	Orsted A/S	500,122	0.04
CAD 6,832	Northland Power Inc	187,219	0.02	DKK 2,355	Pandora A/S	164,969	0.02
CAD 300	Nuvei Corp	7,619	0.00	DKK 59	Rockwool International AS	13,827	0.00
CAD 403	ONEX Corp	19,419	0.00	DKK 11,166	Tryg A/S	264,974	0.02
CAD 7,907	Open Text Corp	234,126	0.02	Total Denmark	11,929,117	1.06	
CAD 1,100	Pan American Silver Corp	17,942	0.00	Finland			
CAD 4,500	Parkland Corp	98,672	0.01	EUR 3,690	Elisa OYJ	194,781	0.02
CAD 7,472	Pembina Pipeline Corp	253,451	0.02	EUR 3,770	Fortum Oyj	62,526	0.00
CAD 18,687	Power Corp of Canada	439,264	0.04	EUR 9,133	Kesko Oyj	200,987	0.02
CAD 4,587	Restaurant Brands International Inc	296,456	0.03	EUR 7,913	Kone Oyj	407,900	0.04
CAD 3,900	Ritchie Bros Auctioneers Inc	225,115	0.02	EUR 13,192	Neste Oyj	605,685	0.05
CAD 4,317	Rogers Communications Inc	201,903	0.02	EUR 166,181	Nokia Oyj	767,422	0.07
CAD 45,944	Royal Bank of Canada	4,316,522	0.38	SEK 97,691	Nordea Bank Abp	1,047,088	0.09
CAD 5,500	Saputo Inc	136,064	0.01	EUR 2,932	Orion Oyj	160,339	0.01
CAD 8,410	Shaw Communications Inc	242,130	0.02	EUR 12,256	Sampo Oyj	638,576	0.06
CAD 35,690	Shopify Inc	1,238,265	0.11	EUR 15,319	Stora Enso OYJ	214,992	0.02
CAD 18,939	Sun Life Financial Inc	878,495	0.08	EUR 18,324	UPM-Kymmene Oyj	683,101	0.06
CAD 23,293	Suncor Energy Inc	738,355	0.07	EUR 12,729	Wartsila OYJ Abp	106,887	0.01
CAD 19,530	TC Energy Corp	778,058	0.07	Total Finland	5,090,284	0.45	
CAD 14,434	Teck Resources Ltd	545,103	0.05				
CAD 2,406	Telus Corp	46,399	0.00				
CAD 13,100	Telus Corp	252,631	0.02				

Schedule of Investments *(continued)*

as at 31 December 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 - 98.64% <i>(continued)</i>				Common and Preferred Stocks - 98.64% <i>(continued)</i>			
France				France <i>(continued)</i>			
EUR 808	Accor SA	20,136	0.00	EUR 8,866	Vinci SA	882,732	0.08
EUR 310	Aeroports de Paris	41,422	0.00	EUR 19,131	Vivendi SE	182,002	0.02
EUR 8,188	Air Liquide SA	1,156,996	0.10	EUR 534	Wendel SE	49,696	0.00
EUR 10,933	Alstom SA	266,269	0.02	EUR 7,850	Worldline SA	306,045	0.03
EUR 1,156	Amundi SA	65,388	0.01				
EUR 686	Arkema SA	61,411	0.01	Total France		39,344,780	3.50
EUR 58,537	AXA SA	1,627,749	0.14	Germany			
EUR 1,425	BioMerieux	148,920	0.01	EUR 4,725	adidas AG	642,749	0.06
EUR 36,378	BNP Paribas SA	2,067,399	0.18	EUR 13,052	Allianz SE	2,798,485	0.25
EUR 1,608	Bollore SA	8,958	0.00	EUR 15,327	BASF SE	758,835	0.07
EUR 8,752	Bouygues SA	261,910	0.02	EUR 19,084	Bayer AG	984,254	0.09
EUR 10,667	Bureau Veritas SA	280,169	0.03	EUR 4,434	Bayerische Motoren Werke AG	394,570	0.04
EUR 2,360	Capgemini SE	392,793	0.04	EUR 1,629	Bayerische Motoren Werke AG--Preferred Stock	138,302	0.01
EUR 24,069	Carrefour SA	401,755	0.04	EUR 666	Bechtle AG	23,499	0.00
EUR 8,277	Cie de Saint-Gobain	403,255	0.04	EUR 386	Beiersdorf AG	44,162	0.00
EUR 1,060	Covivio	62,730	0.01	EUR 4,660	Brenntag AG	297,010	0.03
EUR 44,111	Credit Agricole SA	462,818	0.04	EUR 620	Carl Zeiss Meditec AG	78,014	0.01
EUR 21,674	Danone SA	1,138,767	0.10	EUR 33,468	Commerzbank AG	315,610	0.03
EUR 3,156	Dassault Aviation SA	532,856	0.05	EUR 888	Continental AG	53,053	0.00
EUR 20,102	Dassault Systemes SE	718,597	0.06	EUR 5,938	Covestro AG	231,629	0.02
EUR 7,718	Edenred	419,100	0.04	EUR 15,657	Daimler AG	1,025,989	0.09
EUR 3,066	Eiffage SA	300,779	0.03	EUR 6,946	Daimler Truck Holding AG	214,573	0.02
EUR 11,174	Electricite de France SA	143,105	0.01	EUR 2,731	Delivery Hero SE	130,518	0.01
EUR 55,476	Engie SA	792,660	0.07	EUR 25,612	Deutsche Bank AG	289,417	0.03
EUR 9,091	EssilorLuxottica SA	1,641,640	0.15	EUR 5,720	Deutsche Boerse AG	985,293	0.09
EUR 1,962	Eurazeo SE	121,658	0.01	EUR 25,148	Deutsche Lufthansa AG	208,406	0.02
EUR 1,612	Gecina SA REIT	163,697	0.01	EUR 35,527	Deutsche Post AG	1,333,891	0.12
EUR 11,933	Getlink	190,714	0.02	EUR 50,248	Deutsche Telekom AG	999,503	0.09
EUR 603	Hermes International	929,932	0.08	EUR 1,597	Dr Ing hc F Porsche AG	161,492	0.01
EUR 783	Ipsen SA	83,983	0.01	EUR 66,605	E.ON SE	663,499	0.06
EUR 2,271	Kering SA	1,152,481	0.10	EUR 6,459	Evonik Industries AG	123,632	0.01
EUR 6,904	Klepierre SA REIT	158,639	0.01	EUR 3,772	Fresenius Medical Care AG & Co KGaA	123,065	0.01
EUR 9,546	Legrand SA	762,263	0.07	EUR 6,541	Fresenius SE & Co KGaA	183,248	0.02
EUR 7,714	L'Oreal SA	2,746,450	0.24	EUR 4,952	GEA Group AG	201,888	0.02
EUR 8,500	LVMH Moet Hennessy Louis Vuitton SE	6,167,795	0.55	EUR 1,123	Hannover Rueck SE	222,326	0.02
EUR 20,099	MICHELIN (CGDE)	557,395	0.05	EUR 4,243	HeidelbergCement AG	241,270	0.02
EUR 97,502	Orange SA	965,771	0.09	EUR 3,248	Hellofresh SE	71,166	0.01
EUR 6,144	Pernod Ricard SA	1,204,882	0.11	EUR 3,155	Henkel AG & Co KGaA	202,872	0.02
EUR 1,796	Publicis Groupe SA	113,895	0.01	EUR 5,548	Henkel AG & Co KGaA--Preferred Stock	384,990	0.03
EUR 858	Remy Cointreau SA	144,314	0.01	EUR 39,644	Infineon Technologies AG	1,202,874	0.11
EUR 1,546	Renault SA	51,603	0.00	EUR 588	Knorr-Bremse AG	32,030	0.00
EUR 22,224	Sanofi	2,130,875	0.19	EUR 2,327	LEG Immobilien AG	151,145	0.01
EUR 498	Sartorius Stedim Biotech	160,776	0.01	EUR 3,865	Merck KGaA	746,198	0.07
EUR 17,659	Schneider Electric SE	2,463,622	0.22	EUR 2,629	MTU Aero Engines AG	567,333	0.05
EUR 24,439	Societe Generale SA	612,417	0.05	EUR 4,331	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,405,166	0.13
EUR 756	Sodexo SA	72,196	0.01	EUR 3,889	Puma SE	235,335	0.02
EUR 1,964	Teleperformance	466,797	0.04	EUR 51	Rational AG	30,209	0.00
EUR 39,887	TotalEnergies SE	2,496,694	0.22	EUR 1,751	Rheinmetall AG	347,682	0.03
EUR 2,450	Ubisoft Entertainment SA	69,056	0.01	EUR 10,372	RWE AG	460,381	0.04
EUR 2,714	Unibail-Rodamco-Westfield REIT	140,858	0.01				
EUR 5,497	Valeo SA	97,973	0.01				
EUR 10,931	Veolia Environnement SA	279,987	0.03				

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Germany (continued)				Ireland (continued)			
EUR 32,067	SAP SE	3,298,802	0.29	GBP 4,740	DCC PLC	232,631	0.02
EUR 379	Sartorius AG—Preferred Stock	149,418	0.01	EUR 5,078	Flutter Entertainment PLC	692,611	0.06
EUR 574	Scout24 AG	28,749	0.00	AUD 10,894	James Hardie Industries PLC	195,037	0.02
EUR 26,256	Siemens AG	3,632,734	0.32	USD 803	Jazz Pharmaceuticals PLC	127,926	0.01
EUR 4,286	Siemens Healthineers AG	213,754	0.02	USD 21,436	Johnson Controls International PLC	1,371,904	0.12
EUR 2,139	Symrise AG	232,051	0.02	EUR 4,888	Kerry Group PLC	439,456	0.04
EUR 17,434	Telefonica Deutschland Holding AG	42,851	0.00	EUR 4,574	Kingspan Group PLC	246,911	0.02
EUR 12,690	Vonovia SE	298,226	0.03	USD 7,923	Linde PLC	2,584,324	0.23
EUR 7,316	Zalando SE	258,523	0.02	USD 28,492	Medtronic PLC	2,214,398	0.20
Total Germany		27,860,671	2.48	USD 3,209	Seagate Technology Holdings PLC	168,826	0.02
Hong Kong				EUR 7,077	Smurfit Kappa Group PLC	261,029	0.02
HKD 366,512	AIA Group Ltd	4,076,034	0.36	USD 7,321	Trane Technologies PLC	1,230,587	0.11
HKD 103,000	BOC Hong Kong Holdings Ltd	351,034	0.03	USD 1,328	Willis Towers Watson PLC	324,802	0.03
HKD 51,400	Budweiser Brewing Co APAC Ltd	161,675	0.02	Total Ireland		16,987,630	1.51
HKD 43,311	CK Asset Holdings Ltd	266,638	0.02	Isle Of Man			
HKD 73,672	CK Hutchison Holdings Ltd	442,224	0.04	GBP 17,722	GVC Holdings PLC	281,715	0.03
HKD 1,500	CK Infrastructure Holdings Ltd	7,851	0.00	Total Isle Of Man		281,715	0.03
HKD 11,500	CLP Holdings Ltd	83,911	0.01	Israel			
HKD 21,400	ESR Cayman Ltd	44,911	0.00	ILS 561	Azrieli Group Ltd	37,140	0.00
USD 100	Futu Holdings Ltd	4,065	0.00	ILS 40,465	Bank Hapoalim BM	363,767	0.03
HKD 37,000	Galaxy Entertainment Group Ltd	244,614	0.02	ILS 43,873	Bank Leumi Le-Israel BM	364,438	0.03
HKD 17,000	Hang Lung Properties Ltd	33,238	0.00	USD 1,967	Check Point Software Technologies Ltd	248,157	0.02
HKD 20,500	Hang Seng Bank Ltd	340,925	0.03	USD 1,000	CyberArk Software Ltd	129,650	0.01
HKD 12,027	Henderson Land Development Co Ltd	41,991	0.00	ILS 2,480	Elbit Systems Ltd	402,310	0.04
HKD 115,000	HKT Trust & HKT Ltd	141,007	0.01	ILS 1	Isracard Ltd	2	0.00
HKD 169,804	Hong Kong & China Gas Co Ltd	161,429	0.02	ILS 11,774	Israel Chemicals Ltd	84,922	0.01
HKD 38,415	Hong Kong Exchanges & Clearing Ltd	1,659,657	0.15	ILS 18,269	Israel Discount Bank Ltd	95,681	0.01
USD 31,200	Hongkong Land Holdings Ltd	143,520	0.01	ILS 1,270	Mizrahi Tefahot Bank Ltd	40,996	0.01
USD 3,585	Jardine Matheson Holdings Ltd	182,476	0.02	ILS 1,258	Nice Ltd	242,437	0.02
HKD 39,377	Link REIT	289,086	0.03	USD 800	Solaredge Technologies Inc	226,616	0.02
HKD 51,498	MTR Corp Ltd	272,832	0.03	ILS 809	Tower Semiconductor Ltd	35,171	0.00
HKD 13,842	New World Development Co Ltd	39,017	0.00	USD 1,900	Wix.com Ltd	145,977	0.01
HKD 21,000	Power Assets Holdings Ltd	115,023	0.01	Total Israel		2,417,264	0.21
HKD 42,570	Sino Land Co Ltd	53,233	0.01	Italy			
HKD 10,000	SITC International Holdings Co Ltd	22,242	0.00	EUR 4,426	Amplifon SpA	131,412	0.01
HKD 21,133	Sun Hung Kai Properties Ltd	289,176	0.03	EUR 36,482	Assicurazioni Generali SpA	646,912	0.06
HKD 9,500	Swire Pacific Ltd	83,620	0.01	EUR 217	DiaSorin SpA	30,200	0.00
HKD 60,725	Swire Properties Ltd	154,361	0.01	EUR 256,728	Enel SpA	1,378,184	0.12
HKD 22,000	Techtronic Industries Co Ltd	245,511	0.02	EUR 40,885	Eni SpA	579,728	0.05
HKD 176,271	WH Group Ltd	102,534	0.01	EUR 2,000	Ferrari NV	427,327	0.04
HKD 12,000	Xinyi Glass Holdings Ltd	22,355	0.00	EUR 9,653	FinecoBank Banca Fineco SpA	159,889	0.02
Total Hong Kong		10,076,190	0.90	EUR 10,707	Infrastrutture Wireless Italiane SpA	107,574	0.01
Ireland				EUR 542,164	Intesa Sanpaolo SpA	1,202,381	0.11
USD 19,437	Accenture PLC	5,186,569	0.46	EUR 6,385	Mediobanca Banca di Credito Finanziario SpA	61,220	0.01
USD 2,500	AerCap Holdings NV	145,800	0.01	EUR 4,405	Moncler SpA	232,711	0.02
EUR 41,711	AIB Group PLC	160,970	0.01	EUR 18,861	Nexi SpA	148,273	0.01
USD 2,806	Allegion PLC	295,360	0.03	EUR 4,386	Poste Italiane SpA	42,718	0.00
EUR 21,810	Bank of Ireland Group PLC	207,163	0.02	EUR 8,787	Prysmian SpA	325,039	0.03
EUR 22,819	CRH PLC	901,326	0.08				

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Italy (continued)				Japan (continued)			
EUR 909	Recordati SpA	37,593	0.00	JPY 16,000	Hitachi Ltd	811,368	0.07
EUR 73,044	Snam SpA	352,908	0.03	JPY 31,400	Honda Motor Co Ltd	721,549	0.06
EUR 94,284	Telecom Italia SpA	21,765	0.00	JPY 1,000	Hoshizaki Corp	35,280	0.00
EUR 43,293	Terna Rete Elettrica Nazionale SpA	318,811	0.03	JPY 5,600	Hoya Corp	539,225	0.05
EUR 34,067	UniCredit SpA	482,543	0.04	JPY 5,100	Hulic Co Ltd	40,199	0.00
Total Italy		6,687,188	0.59	JPY 1,600	Ibiden Co Ltd	58,024	0.01
Japan				JPY 6,817	Idemitsu Kosan Co Ltd	158,613	0.01
JPY 3,400	Advantest Corp	218,515	0.02	JPY 31,700	Inpex Corp	335,391	0.03
JPY 18,700	Aeon Co Ltd	394,423	0.04	JPY 7,300	Isuzu Motors Ltd	85,589	0.01
JPY 13,800	Ajinomoto Co Inc	421,598	0.04	JPY 37,600	Itochu Corp	1,181,474	0.11
JPY 3,100	ANA Holdings Inc	65,785	0.01	JPY 400	Itochu Techno-Solutions Corp	9,307	0.00
JPY 13,400	Asahi Group Holdings Ltd	418,315	0.04	JPY 2,800	Japan Airlines Co Ltd	57,191	0.01
JPY 5,100	Asahi Intecc Co Ltd	83,644	0.01	JPY 8,200	Japan Exchange Group Inc	117,924	0.01
JPY 41,900	Asahi Kasei Corp	298,948	0.03	JPY 56,200	Japan Post Bank Co Ltd	480,455	0.04
JPY 58,300	Astellas Pharma Inc	886,574	0.08	JPY 38,700	Japan Post Holdings Co Ltd	325,421	0.03
JPY 1,600	Azbil Corp	40,320	0.00	JPY 1,000	Japan Post Insurance Co Ltd	17,591	0.00
JPY 1,650	Bandai Namco Holdings Inc	103,968	0.01	JPY 11	Japan Real Estate Investment Corp REIT	48,103	0.00
JPY 9,000	Bridgestone Corp	319,974	0.03	JPY 45	Japan Retail Fund Investment Corp REIT	35,708	0.00
JPY 2,900	Brother Industries Ltd	44,112	0.00	JPY 20,700	Japan Tobacco Inc	417,467	0.04
JPY 15,400	Canon Inc	333,281	0.03	JPY 15,800	JFE Holdings Inc	183,931	0.02
JPY 3,900	Capcom Co Ltd	124,438	0.01	JPY 2,100	JSR Corp	41,190	0.00
JPY 2,400	Central Japan Railway Co	294,759	0.03	JPY 95,900	JXTG Holdings Inc	325,614	0.03
JPY 700	Chiba Bank Ltd	5,104	0.00	JPY 5,700	Kajima Corp	66,355	0.01
JPY 4,800	Chubu Electric Power Co Inc	49,548	0.01	JPY 1,300	Kakaku.com Inc	20,809	0.00
JPY 18,800	Chugai Pharmaceutical Co Ltd	479,885	0.04	JPY 5,800	Kansai Electric Power Co Inc	56,222	0.01
JPY 8,800	CyberAgent Inc	77,899	0.01	JPY 14,900	Kao Corp	593,425	0.05
JPY 7,700	Dai Nippon Printing Co Ltd	154,648	0.01	JPY 50,000	KDDI Corp	1,508,962	0.13
JPY 3,400	Daifuku Co Ltd	159,248	0.01	JPY 4,600	Keio Corp	168,737	0.02
JPY 31,600	Dai-ichi Life Holdings Inc	717,044	0.06	JPY 1,400	Keisei Electric Railway Co Ltd	39,842	0.00
JPY 53,900	Daiichi Sankyo Co Ltd	1,736,140	0.15	JPY 2,800	Keyence Corp	1,091,182	0.10
JPY 7,800	Daikin Industries Ltd	1,194,134	0.11	JPY 6,100	Kikkoman Corp	320,846	0.03
JPY 700	Daito Trust Construction Co Ltd	71,833	0.01	JPY 4,300	Kintetsu Group Holdings Co Ltd	141,927	0.01
JPY 9,000	Daiwa House Industry Co Ltd	207,291	0.02	JPY 28,400	Kirin Holdings Co Ltd	432,850	0.04
JPY 42	Daiwa House REIT Investment Corp	93,393	0.01	JPY 200	Kobayashi Pharmaceutical Co Ltd	13,688	0.00
JPY 6,600	Denso Corp	326,936	0.03	JPY 3,000	Kobe Bussan Co Ltd	86,172	0.01
JPY 4,400	Dentsu Group Inc	138,224	0.01	JPY 28,200	Komatsu Ltd	614,674	0.06
JPY 600	Disco Corp	171,662	0.02	JPY 800	Konami Holdings Corp	36,197	0.00
JPY 4,800	East Japan Railway Co	273,569	0.02	JPY 200	Kose Corp	21,858	0.00
JPY 8,100	Eisai Co Ltd	534,332	0.05	JPY 32,100	Kubota Corp	442,046	0.04
JPY 6,300	FANUC Corp	947,065	0.08	JPY 4,500	Kurita Water Industries Ltd	186,214	0.02
JPY 1,700	Fast Retailing Co Ltd	1,037,561	0.09	JPY 5,200	Kyocera Corp	258,217	0.02
JPY 3,700	Fuji Electric Co Ltd	141,051	0.01	JPY 4,600	Kyowa Kirin Co Ltd	105,286	0.01
JPY 9,900	Fujifilm Holdings Corp	497,082	0.04	JPY 700	Lasertec Corp	115,362	0.01
JPY 6,000	Fujitsu Ltd	801,016	0.07	JPY 8,700	LIXIL Group Corp	131,939	0.01
JPY 200	GMO Payment Gateway Inc	16,552	0.00	JPY 5,700	M3 Inc	154,569	0.01
JPY 900	Hakuhodo DY Holdings Inc	9,072	0.00	JPY 5,400	Makita Corp	126,053	0.01
JPY 300	Hamamatsu Photonics KK	14,370	0.00	JPY 48,000	Marubeni Corp	551,139	0.05
JPY 9,000	Hankyu Hanshin Holdings Inc	267,384	0.02	JPY 5,600	Mazda Motor Corp	42,654	0.00
JPY 320	Hirose Electric Co Ltd	40,259	0.00	JPY 3,300	MEIJI Holdings Co Ltd	168,570	0.02
JPY 2,300	Hitachi Construction Machinery Co Ltd	51,580	0.01	JPY 8,700	MINEBEA MITSUMI Inc	129,961	0.01
				JPY 9,000	MISUMI Group Inc	196,377	0.02

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Japan (continued)				Japan (continued)			
JPY 40,300	Mitsubishi Chemical Holdings Corp	209,128	0.02	JPY 33,100	ORIX Corp	531,451	0.05
JPY 26,000	Mitsubishi Corp	843,973	0.08	JPY 7,600	Osaka Gas Co Ltd	122,687	0.01
JPY 32,800	Mitsubishi Electric Corp	326,521	0.03	JPY 1,000	Otsuka Corp	31,490	0.00
JPY 20,300	Mitsubishi Estate Co Ltd	263,241	0.02	JPY 3,400	Otsuka Holdings Co Ltd	110,933	0.01
JPY 16,600	Mitsubishi Heavy Industries Ltd	658,490	0.06	JPY 5,300	Pan Pacific International Holdings Corp	98,533	0.01
JPY 235,000	Mitsubishi UFJ Financial Group Inc	1,583,349	0.14	JPY 59,000	Panasonic Corp	496,567	0.04
JPY 29,200	Mitsui & Co Ltd	852,686	0.08	JPY 2,000	Persol Holdings Co Ltd	42,866	0.00
JPY 1,700	Mitsui Chemicals Inc	38,330	0.00	JPY 6,300	Rakuten Inc	28,457	0.00
JPY 15,300	Mitsui Fudosan Co Ltd	280,269	0.03	JPY 45,200	Recruit Holdings Co Ltd	1,430,902	0.13
JPY 4,900	Mitsui OSK Lines Ltd	122,180	0.01	JPY 24,100	Renesas Electronics Corp	216,169	0.02
JPY 74,030	Mizuho Financial Group Inc	1,041,341	0.09	JPY 64,200	Resona Holdings Inc	351,885	0.03
JPY 7,800	MonotaRO Co Ltd	109,778	0.01	JPY 6,500	Ricoh Co Ltd	49,608	0.01
JPY 14,400	MS&AD Insurance Group Holdings Inc	460,992	0.04	JPY 700	Rohm Co Ltd	50,559	0.01
JPY 9,200	Murata Manufacturing Co Ltd	459,355	0.04	JPY 2,024	SBI Holdings Inc	38,610	0.00
JPY 4,300	NEC Corp	151,052	0.01	JPY 3,300	SCSK Corp	50,046	0.01
JPY 11,000	Nexon Co Ltd	246,936	0.02	JPY 3,300	Secom Co Ltd	188,654	0.02
JPY 2,500	NGK Insulators Ltd	31,794	0.00	JPY 2,500	Seiko Epson Corp	36,492	0.00
JPY 7,300	Nidec Corp	378,375	0.03	JPY 7,500	Sekisui Chemical Co Ltd	104,873	0.01
JPY 3,700	Nihon M&A Center Inc	45,680	0.00	JPY 12,600	Sekisui House Ltd	222,836	0.02
JPY 34,000	Nintendo Co Ltd	1,425,503	0.13	JPY 10,900	Seven & i Holdings Co Ltd	467,574	0.04
JPY 23	Nippon Building Fund Inc REIT	102,497	0.01	JPY 9,600	SG Holdings Co Ltd	133,146	0.01
JPY 3,300	Nippon Express Holdings Inc	188,579	0.02	JPY 4,000	Shimadzu Corp	113,532	0.01
JPY 15,000	Nippon Paint Holdings Co Ltd	118,117	0.01	JPY 1,200	Shimano Inc	190,261	0.02
JPY 53	Nippon Prologis REIT Inc	123,919	0.01	JPY 12,300	Shimizu Corp	65,627	0.01
JPY 500	Nippon Shinyaku Co Ltd	28,345	0.00	JPY 5,800	Shin-Etsu Chemical Co Ltd	713,214	0.06
JPY 17,400	Nippon Steel Corp	302,253	0.03	JPY 8,600	Shionogi & Co Ltd	429,267	0.04
JPY 19,700	Nippon Telegraph & Telephone Corp	561,684	0.05	JPY 7,100	Shiseido Co Ltd	348,206	0.03
JPY 15,000	Nippon Yusen KK	353,556	0.03	JPY 1,200	SMC Corp	505,483	0.05
JPY 2,300	Nissan Chemical Corp	100,754	0.01	JPY 88,200	Softbank Corp	994,669	0.09
JPY 11,300	Nissan Motor Co Ltd	35,807	0.00	JPY 20,200	SoftBank Group Corp	864,063	0.08
JPY 2,200	Nisshin Seifun Group Inc	27,561	0.00	JPY 10,000	Sompo Holdings Inc	444,124	0.04
JPY 1,500	Nissin Foods Holdings Co Ltd	118,458	0.01	JPY 39,400	Sony Corp	2,996,544	0.27
JPY 1,700	Nitori Holdings Co Ltd	219,675	0.02	JPY 1,900	Square Enix Holdings Co Ltd	88,272	0.01
JPY 4,800	Nitto Denko Corp	278,298	0.03	JPY 2,600	Subaru Corp	39,952	0.00
JPY 51,500	Nomura Holdings Inc	190,708	0.02	JPY 7,100	SUMCO Corp	94,545	0.01
JPY 800	Nomura Real Estate Holdings Inc	17,159	0.00	JPY 55,900	Sumitomo Chemical Co Ltd	200,816	0.02
JPY 30	Nomura Real Estate Master Fund Inc REIT	37,061	0.00	JPY 19,100	Sumitomo Corp	317,887	0.03
JPY 10,800	Nomura Research Institute Ltd	254,970	0.02	JPY 11,900	Sumitomo Electric Industries Ltd	135,690	0.01
JPY 9,800	NTT Data Corp	143,496	0.01	JPY 3,000	Sumitomo Metal Mining Co Ltd	106,203	0.01
JPY 19,800	Obayashi Corp	149,762	0.01	JPY 40,100	Sumitomo Mitsui Financial Group Inc	1,609,531	0.14
JPY 1,100	Obic Co Ltd	161,817	0.01	JPY 9,900	Sumitomo Mitsui Trust Holdings Inc	344,243	0.03
JPY 4,300	Oji Holdings Corp	17,305	0.00	JPY 6,600	Sumitomo Realty & Development Co Ltd	156,115	0.01
JPY 26,100	Olympus Corp	465,248	0.04	JPY 4,800	Suntory Beverage & Food Ltd	163,705	0.02
JPY 6,100	Omron Corp	296,112	0.03	JPY 4,000	Suzuki Motor Corp	129,478	0.01
JPY 6,700	Ono Pharmaceutical Co Ltd	156,551	0.01	JPY 5,400	Systemex Corp	327,327	0.03
JPY 1,600	Open House Group Co Ltd	58,449	0.01	JPY 4,900	T&D Holdings Inc	70,634	0.01
JPY 500	Oracle Corp Japan	32,286	0.00	JPY 2,300	Taisei Corp	74,084	0.01
JPY 3,100	Oriental Land Co Ltd	450,157	0.04	JPY 5,800	Taiyo Nippon Sanso Corp	84,223	0.01
				JPY 22,137	Takeda Pharmaceutical Co Ltd	689,721	0.06

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Japan (continued)				Netherlands (continued)			
JPY 12,600	TDK Corp	413,968	0.04	EUR 7,861	Heineken NV	737,282	0.07
JPY 17,600	Terumo Corp	499,675	0.05	EUR 1,959	IMCD NV	278,382	0.02
JPY 3,500	TIS Inc	92,311	0.01	EUR 122,262	ING Groep NV	1,485,953	0.13
JPY 2,100	Tobu Railway Co Ltd	49,020	0.00	EUR 501	JDE Peet's NV	14,447	0.00
JPY 500	Toho Co Ltd	19,250	0.00	EUR 6,814	Just Eat Takeaway.com NV	143,627	0.01
JPY 60,200	Tokio Marine Holdings Inc	1,290,049	0.12	EUR 31,660	Koninklijke Ahold Delhaize NV	906,900	0.08
JPY 4,700	Tokyo Electron Ltd	1,384,941	0.12	EUR 5,577	Koninklijke DSM NV	680,319	0.06
JPY 13,200	Tokyo Gas Co Ltd	258,608	0.02	EUR 101,558	Koninklijke KPN NV	313,241	0.03
JPY 18,900	Tokyu Corp	238,211	0.02	EUR 11,736	Koninklijke Philips NV	175,403	0.02
JPY 2,800	Toppan Printing Co Ltd	41,466	0.00	EUR 8,539	NN Group NV	347,761	0.03
JPY 49,100	Toray Industries Inc	274,107	0.02	USD 7,700	NXP Semiconductors NV	1,216,831	0.11
JPY 5,300	Toshiba Corp	184,894	0.02	EUR 1,929	OCI NV	68,803	0.01
JPY 3,300	Tosoh Corp	39,266	0.00	EUR 26,127	Prosus NV	1,797,126	0.16
JPY 5,900	TOTO Ltd	201,220	0.02	EUR 3,133	Qiagen Nv	157,187	0.01
JPY 2,700	Toyota Industries Corp	148,153	0.01	EUR 4,595	Randstad NV	279,333	0.02
JPY 211,300	Toyota Motor Corp	2,902,583	0.26	EUR 37,185	Stellantis NV	526,391	0.05
JPY 4,500	Toyota Tsusho Corp	166,604	0.02	EUR 8,661	Wolters Kluwer NV	903,639	0.08
JPY 1,800	Trend Micro Inc	83,762	0.01	Total Netherlands		18,492,455	1.64
JPY 6,400	Unicharm Corp	245,824	0.02	New Zealand			
JPY 300	USS Co Ltd	4,763	0.00	NZD 45,916	Auckland International Airport Ltd	226,799	0.02
JPY 2,400	Welcia Holdings Co Ltd	55,932	0.01	NZD 19,567	Fisher & Paykel Healthcare Corp Ltd	279,678	0.03
JPY 7,200	West Japan Railway Co	312,621	0.03	NZD 12,282	Mercury NZ Ltd	43,189	0.00
JPY 2,300	Yakult Honsha Co Ltd	149,214	0.01	NZD 44,589	Meridian Energy Ltd	147,770	0.01
JPY 4,200	Yamaha Corp	156,611	0.01	NZD 56,432	Spark New Zealand Ltd	192,728	0.02
JPY 10,800	Yamaha Motor Co Ltd	246,375	0.02	AUD 4,232	Xero Ltd	201,670	0.02
JPY 8,500	Yaskawa Electric Corp	272,178	0.02	Total New Zealand		1,091,834	0.10
JPY 6,900	Yokogawa Electric Corp	110,080	0.01	Norway			
JPY 86,100	Z Holding Corp	216,645	0.02	NOK 2,370	Adevinta ASA	15,782	0.00
JPY 800	ZOZO Inc	19,766	0.00	NOK 2,979	Aker BP ASA	91,962	0.01
Total Japan		69,810,691	6.21	NOK 24,398	DNB Bank ASA	481,595	0.04
Jersey				NOK 30,052	Equinor ASA	1,073,220	0.10
USD 1,400	Novocure Ltd	102,690	0.01	NOK 6,399	Gjensidige Forsikring ASA	124,849	0.01
Total Jersey		102,690	0.01	NOK 11,410	Kongsberg Gruppen ASA	481,372	0.04
Luxembourg				NOK 14,187	Mowi ASA	240,794	0.02
EUR 10,053	ArcelorMittal SA	263,667	0.02	NOK 42,588	Norsk Hydro ASA	316,978	0.03
EUR 2,658	Eurofins Scientific SE	190,232	0.02	NOK 27,058	Orkla ASA	194,853	0.02
EUR 8,327	Tenaris SA	144,725	0.01	NOK 22,435	Telenor ASA	208,613	0.02
Total Luxembourg		598,624	0.05	NOK 2,339	Yara International ASA	102,241	0.01
Macau				Total Norway		3,332,259	0.30
HKD 72,000	Sands China Ltd	238,925	0.02	Portugal			
Total Macau		238,925	0.02	EUR 75,888	EDP - Energias de Portugal SA	377,096	0.03
Netherlands				EUR 14,255	Galp Energia SGPS SA	191,844	0.02
EUR 5,607	ABN AMRO Bank NV	77,344	0.01	EUR 5,728	Jeronimo Martins SGPS SA	123,365	0.01
EUR 333	Adyen NV	457,890	0.04	Total Portugal		692,305	0.06
EUR 56,566	Aegon NV	286,033	0.02	Singapore			
EUR 6,438	Akzo Nobel NV	429,847	0.04	SGD 32,160	Capitaland Integrated Commercial Trust	48,916	0.00
EUR 515	Argenx SE	191,437	0.02	SGD 67,106	Capitaland Investment Ltd/Singapore	185,127	0.02
EUR 695	ASM International NV	174,791	0.01	SGD 3,100	City Developments Ltd	19,023	0.00
EUR 12,492	ASML Holding NV	6,716,702	0.60	SGD 53,220	DBS Group Holdings Ltd	1,345,976	0.12
EUR 628	Euronext NV	46,353	0.00				
EUR 1,033	Heineken Holding NV	79,433	0.01				

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Singapore (continued)				Sweden (continued)			
SGD 64,000	Keppel Corp Ltd	346,436	0.03	SEK 2,135	Holmen AB	84,810	0.01
SGD 102,875	Oversea-Chinese Banking Corp Ltd	934,251	0.08	SEK 20,957	Husqvarna AB	147,068	0.01
USD 2,800	Sea Ltd	145,684	0.01	SEK 2,092	Industrivarden AB	50,797	0.00
SGD 48,200	Singapore Airlines Ltd	198,737	0.02	SEK 4,995	Indutrade AB	101,199	0.01
SGD 24,100	Singapore Exchange Ltd	160,822	0.01	SEK 3,902	Investment AB Latour	73,812	0.01
SGD 206,200	Singapore Technologies Engineering Ltd	515,039	0.05	SEK 38,774	Investor AB	709,027	0.06
SGD 103,400	Singapore Telecommunications Ltd	198,134	0.02	SEK 5,509	Kinnevik AB	75,713	0.01
SGD 34,392	United Overseas Bank Ltd	787,231	0.07	SEK 6,368	Lifco AB	106,434	0.01
SGD 54,100	Wilmar International Ltd	168,205	0.02	SEK 43,845	Nibe Industrier AB	408,594	0.04
Total Singapore		5,053,581	0.45	SEK 5,037	Sagax AB	114,329	0.01
South Africa				SEK 34,144	Sandvik AB	617,374	0.05
GBP 15,057	Mondi PLC	255,290	0.02	SEK 4,415	Securitas AB	36,847	0.00
Total South Africa		255,290	0.02	SEK 49,108	Skandinaviska Enskilda Banken AB	565,335	0.05
Spain				SEK 13,415	SKF AB	204,904	0.02
EUR 776	Acciona SA	142,365	0.01	SEK 16,197	Svenska Cellulosa AB SCA	205,115	0.02
EUR 1,570	Aena SME SA	196,546	0.02	SEK 41,165	Svenska Handelsbanken AB	415,225	0.04
EUR 14,258	Amadeus IT Group SA	738,778	0.07	SEK 26,701	Swedbank AB	454,349	0.04
EUR 186,323	Banco Bilbao Vizcaya Argentaria SA	1,120,339	0.10	SEK 11,539	Tele2 AB	94,243	0.01
EUR 535,229	Banco Santander SA	1,600,852	0.14	SEK 95,659	Telefonaktiebolaget LM Ericsson	559,109	0.05
EUR 146,424	CaixaBank SA	573,827	0.05	SEK 81,600	Telia Co AB	208,787	0.02
EUR 10,374	Cellnex Telecom SA	342,335	0.03	SEK 48,717	Volvo AB	881,250	0.08
EUR 2,318	EDP Renovaveis SA	50,913	0.00	SEK 10,875	Volvo AB	206,760	0.02
EUR 8,425	Enagas SA	139,594	0.01	SEK 13,049	Volvo Car AB	59,337	0.00
EUR 11,765	Endesa SA	221,428	0.02	Total Sweden		11,561,661	1.03
EUR 9,413	Ferrovial SA	245,826	0.02	Switzerland			
EUR 2,253	Grifols SA	25,897	0.00	CHF 52,221	ABB Ltd	1,583,789	0.14
EUR 188,890	Iberdrola SA	2,203,409	0.20	CHF 8,101	Alcon Inc	553,201	0.05
EUR 33,143	Industria de Diseno Textil SA	878,990	0.08	CHF 382	Baloise Holding AG	58,918	0.01
EUR 4,979	Naturgy Energy Group SA	129,179	0.01	CHF 123	Barry Callebaut AG	243,155	0.02
EUR 14,155	Red Electrica Corp SA	245,638	0.02	CHF 18	Chocoladefabriken Lindt & Spruengli AG	183,463	0.02
EUR 17,828	Repsol SA	282,550	0.03	CHF 2	Chocoladefabriken Lindt & Spruengli AG	205,361	0.02
EUR 113,409	Telefonica SA	409,706	0.04	USD 4,844	Chubb Ltd	1,068,586	0.10
Total Spain		9,548,172	0.85	CHF 16,798	Cie Financiere Richemont SA	2,176,913	0.19
Sweden				CHF 9,615	Clariant AG	152,248	0.01
SEK 9,963	Alfa Laval AB	287,908	0.02	GBP 5,086	Coca-Cola HBC AG	120,707	0.01
SEK 30,403	Assa Abloy AB	652,733	0.06	CHF 65,993	Credit Suisse Group AG	197,152	0.02
SEK 139,679	Atlas Copco AB	1,588,216	0.14	CHF 137	EMS-Chemie Holding AG	92,696	0.01
SEK 8,535	Boliden AB	320,487	0.03	USD 2,004	Garmin Ltd	184,949	0.02
SEK 3,895	Electrolux AB	52,626	0.00	CHF 1,100	Geberit AG	517,780	0.05
SEK 13,933	Embracer Group AB	63,236	0.01	CHF 290	Givaudan SA	887,992	0.08
SEK 36,988	Epiroc AB	645,757	0.06	CHF 3,456	Julius Baer Group Ltd	201,189	0.02
SEK 9,316	EQT AB	197,237	0.02	CHF 1,650	Kuehne + Nagel International AG	383,787	0.03
SEK 20,736	Essity AB	543,898	0.05	CHF 11,951	LafargeHolcim Ltd	618,476	0.05
SEK 2,188	Evolution Gaming Group AB	213,225	0.02	CHF 5,505	Logitech International SA	339,511	0.03
SEK 5,286	Fastighets AB Balder	24,615	0.00	CHF 2,297	Lonza Group AG	1,124,914	0.10
SEK 1,890	Getinge AB	39,235	0.00	CHF 84,450	Nestle SA	9,779,478	0.87
SEK 22,451	Hennes & Mauritz AB	241,845	0.02	CHF 66,316	Novartis AG	5,991,520	0.53
SEK 29,655	Hexagon AB	310,225	0.03	CHF 451	Partners Group Holding AG	398,159	0.04
				CHF 11,177	Roche Holding AG	3,509,423	0.31
				CHF 592	Roche Holding AG	229,326	0.02

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 2,026	Schindler Holding AG	365,258	0.03	GBP 122,229	GSK PLC	2,113,693	0.19
CHF 202	SGS SA	469,412	0.04	GBP 75,777	Haleon PLC	298,387	0.03
EUR 7,874	Siemens Energy AG	147,692	0.01	GBP 7,067	Halma PLC	167,808	0.01
CHF 7,284	SIG Combibloc Group AG	159,032	0.01	GBP 3,399	Hargreaves Lansdown PLC	35,007	0.00
CHF 2,247	Sika AG	538,435	0.05	GBP 679,255	HSBC Holdings PLC	4,213,662	0.37
CHF 1,681	Sonova Holding AG	398,447	0.04	GBP 14,224	Imperial Brands PLC	354,349	0.03
EUR 20,774	STMicroelectronics NV	731,534	0.07	GBP 48,352	Informa PLC	360,376	0.03
CHF 1,971	Straumann Holding AG	224,965	0.02	GBP 5,305	InterContinental Hotels Group PLC	302,733	0.03
CHF 525	Swatch Group AG	149,238	0.01	GBP 5,447	Intertek Group PLC	264,316	0.02
CHF 463	Swatch Group AG	24,041	0.00	GBP 101,192	J Sainsbury PLC	264,993	0.02
CHF 932	Swiss Life Holding AG	480,304	0.04	GBP 16,170	JD Sports Fashion PLC	24,537	0.00
CHF 1,641	Swiss Prime Site AG	142,160	0.01	GBP 6,085	Johnson Matthey PLC	155,689	0.01
CHF 8,524	Swiss Re AG	796,753	0.07	GBP 60,109	Kingfisher PLC	170,712	0.02
CHF 617	Swisscom AG	337,843	0.03	GBP 24,469	Land Securities Group PLC REIT	182,901	0.02
USD 5,272	TE Connectivity Ltd	605,226	0.05	GBP 186,833	Legal & General Group PLC	560,730	0.05
CHF 2,131	Temenos AG	116,869	0.01	USD 8,200	Liberty Global PLC	155,226	0.01
CHF 109,211	UBS Group AG	2,030,885	0.18	GBP 2,218,655	Lloyds Banking Group PLC	1,211,912	0.11
CHF 675	VAT Group AG	184,436	0.02	GBP 10,193	London Stock Exchange Group PLC	874,957	0.08
CHF 5,099	Zurich Insurance Group AG	2,437,622	0.22	GBP 40,442	M&G PLC	91,385	0.01
Total Switzerland		41,142,845	3.66	GBP 102,321	Melrose Industries PLC	165,545	0.01
United Kingdom				GBP 105,656	National Grid PLC	1,267,632	0.11
GBP 29,876	3i Group PLC	482,106	0.04	GBP 175,287	NatWest Group PLC	559,182	0.05
GBP 48,595	abrdn PLC	110,626	0.01	GBP 4,778	Next PLC	333,697	0.03
GBP 3,885	Admiral Group PLC	99,868	0.01	GBP 8,844	Ocado Group PLC	65,618	0.01
USD 50,996	Amcor PLC	607,362	0.05	GBP 17,430	Pearson PLC	196,918	0.02
GBP 39,952	Anglo American PLC	1,555,406	0.14	USD 5,900	Pentair PLC	265,382	0.02
USD 3,365	Aon PLC	1,009,971	0.09	GBP 4,857	Persimmon PLC	71,103	0.01
USD 8,109	Aptiv PLC	755,191	0.07	GBP 3,871	Phoenix Group Holdings PLC	28,339	0.00
GBP 14,200	Ashtead Group PLC	806,232	0.07	GBP 87,856	Prudential PLC	1,191,565	0.11
GBP 12,657	Associated British Foods PLC	239,948	0.02	GBP 21,544	Reckitt Benckiser Group PLC	1,491,166	0.13
GBP 47,932	Astrazeneca PLC	6,468,010	0.57	GBP 61,755	RELX PLC	1,699,643	0.15
GBP 11,342	Auto Trader Group PLC	70,345	0.01	GBP 56,983	Rentokil Initial PLC	348,208	0.03
GBP 2,563	AVEVA Group PLC	99,058	0.01	AUD 6,635	Rio Tinto Ltd	523,790	0.05
GBP 90,768	Aviva PLC	483,471	0.04	GBP 17,875	Rio Tinto PLC	1,246,677	0.11
GBP 525,963	Barclays PLC	1,002,926	0.09	GBP 211,577	Rolls-Royce Holdings PLC	237,200	0.02
GBP 25,859	Barratt Developments PLC	123,428	0.01	GBP 34,018	Sage Group PLC	305,101	0.03
GBP 2,881	Berkeley Group Holdings PLC	130,755	0.01	GBP 23,588	Schroders PLC	123,711	0.01
GBP 307,933	BP PLC	1,759,090	0.16	GBP 40,876	Segro PLC REIT	375,460	0.03
GBP 34,870	British American Tobacco PLC	1,376,430	0.12	GBP 7,594	Severn Trent PLC	242,164	0.02
GBP 28,793	British Land Co PLC REIT	136,843	0.01	GBP 223,834	Shell PLC	6,262,755	0.56
GBP 210,265	BT Group PLC	283,406	0.03	GBP 7,245	Smith & Nephew PLC	96,693	0.01
GBP 9,887	Bunzl PLC	328,130	0.03	GBP 15,458	Smiths Group PLC	297,232	0.03
GBP 13,192	Burberry Group PLC	322,134	0.03	GBP 2,342	Spirax-Sarco Engineering PLC	299,045	0.03
USD 3,500	Clarivate PLC	29,190	0.00	GBP 28,773	SSE PLC	592,541	0.05
EUR 32,158	CNH Industrial NV	513,608	0.05	GBP 14,061	St James's Place PLC	185,208	0.02
USD 6,460	Coca-Cola European Partners PLC	357,367	0.03	GBP 71,884	Standard Chartered PLC	538,185	0.05
GBP 27,134	Compass Group PLC	625,862	0.06	GBP 87,080	Taylor Wimpey PLC	106,477	0.01
GBP 4,369	Croda International PLC	347,071	0.03	GBP 229,233	Tesco PLC	618,219	0.05
GBP 68,219	Diageo PLC	2,995,214	0.27	GBP 86,161	Unilever PLC	4,334,355	0.39
GBP 18,089	Experian PLC	612,088	0.05	GBP 19,667	United Utilities Group PLC	234,540	0.02
GBP 7,014	Ferguson PLC	880,838	0.08	GBP 834,376	Vodafone Group PLC	845,493	0.07

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
United Kingdom (continued)				United States (continued)			
GBP 6,053	Whitbread PLC	187,126	0.02	USD 1,707	Aramark	70,567	0.01
GBP 40,248	Wpp PLC	397,094	0.04	USD 17,613	Archer-Daniels-Midland Co	1,635,367	0.15
Total United Kingdom		62,148,411	5.53	USD 1,800	Ares Management Corp	123,192	0.01
United States				USD 5,804	Arista Networks Inc	704,315	0.06
USD 18,137	3M Co	2,174,989	0.19	USD 1,002	Arrow Electronics Inc	104,779	0.01
USD 33,581	Abbott Laboratories	3,686,858	0.33	USD 3,507	Arthur J Gallagher & Co	661,210	0.06
USD 27,946	AbbVie Inc	4,516,353	0.40	USD 500	Aspen Technology Inc	102,700	0.01
USD 12,622	Activision Blizzard Inc	966,214	0.09	USD 1,201	Assurant Inc	150,197	0.01
USD 14,519	Adobe Inc	4,886,079	0.43	USD 136,796	AT&T Inc	2,518,414	0.22
USD 1,102	Advance Auto Parts Inc	162,027	0.01	USD 2,704	Atmos Energy Corp	303,037	0.03
USD 25,561	Advanced Micro Devices Inc	1,655,586	0.15	USD 6,813	Autodesk Inc	1,273,145	0.11
USD 19,726	AES Corp	567,320	0.05	USD 13,811	Automatic Data Processing Inc	3,298,895	0.29
USD 2,000	Affirm Holdings Inc	19,340	0.00	USD 390	AutoZone Inc	961,810	0.09
USD 9,525	Aflac Inc	685,228	0.06	USD 2,927	AvalonBay Communities Inc REIT	472,769	0.04
USD 9,422	Agilent Technologies Inc	1,410,002	0.13	USD 8,800	Avantor Inc	185,592	0.02
USD 3,606	Air Products and Chemicals Inc	1,111,586	0.10	USD 1,703	Avery Dennison Corp	308,243	0.03
USD 7,100	Airbnb Inc	607,050	0.05	USD 31,207	Baker Hughes a GE Co	921,543	0.08
USD 3,306	Akamai Technologies Inc	278,696	0.02	USD 9,604	Ball Corp	491,149	0.04
USD 2,787	Albemarle Corp	604,389	0.05	USD 145,177	Bank of America Corp	4,808,262	0.43
USD 8,700	Alcoa Corp	395,589	0.04	USD 24,219	Bank of New York Mellon Corp	1,102,449	0.10
USD 2,103	Alexandria Real Estate Equities Inc REIT	306,344	0.03	USD 10,154	Baxter International Inc	517,549	0.05
USD 1,202	Align Technology Inc	253,502	0.02	USD 5,737	Becton Dickinson and Co	1,458,919	0.13
USD 8,409	Alliant Energy Corp	464,261	0.04	USD 3,500	Bentley Systems Inc	129,360	0.01
USD 4,712	Allstate Corp	638,947	0.06	USD 19,934	Berkshire Hathaway Inc	6,157,613	0.55
USD 4,114	Ally Financial Inc	100,587	0.01	USD 7,064	Best Buy Co Inc	566,603	0.05
USD 2,301	Alnylam Pharmaceuticals Inc	546,833	0.05	USD 700	Bill.com Holdings Inc	76,272	0.01
USD 85,120	Alphabet Inc	7,552,698	0.67	USD 4,548	Biogen Inc	1,259,432	0.11
USD 90,920	Alphabet Inc	8,021,872	0.71	USD 2,647	BioMarin Pharmaceutical Inc	273,938	0.02
USD 35,556	Altria Group Inc	1,625,265	0.14	USD 274	Bio-Rad Laboratories Inc	115,214	0.01
USD 140,780	Amazon.com Inc	11,825,520	1.05	USD 2,700	Bio-Techne Corp	223,776	0.02
USD 4,808	Ameren Corp	427,527	0.04	USD 5,600	Black Knight Inc	345,800	0.03
USD 8,315	American Electric Power Co Inc	789,509	0.07	USD 5,007	BlackRock Inc	3,548,110	0.32
USD 20,143	American Express Co	2,976,128	0.26	USD 13,600	Blackstone Group Inc	1,008,984	0.09
USD 703	American Financial Group Inc	96,508	0.01	USD 5,642	Block Inc	354,543	0.03
USD 4,500	American Homes 4 Rent REIT	135,630	0.01	USD 825	Booking Holdings Inc	1,662,606	0.15
USD 16,193	American International Group Inc	1,024,045	0.09	USD 2,000	Booz Allen Hamilton Holding Corp	209,040	0.02
USD 14,626	American Tower Corp REIT	3,098,664	0.28	USD 2,205	BorgWarner Inc	88,751	0.01
USD 3,307	American Water Works Co Inc	504,053	0.04	USD 5,005	Boston Properties Inc REIT	338,238	0.03
USD 1,665	Ameriprise Financial Inc	518,431	0.05	USD 29,574	Boston Scientific Corp	1,368,389	0.12
USD 2,504	AmerisourceBergen Corp	414,938	0.04	USD 71,704	Bristol-Myers Squibb Co	5,159,103	0.46
USD 6,006	AMETEK Inc	839,158	0.07	USD 8,498	Broadcom Inc	4,751,487	0.42
USD 16,920	Amgen Inc	4,443,869	0.40	USD 2,404	Broadridge Financial Solutions Inc	322,449	0.03
USD 9,620	Amphenol Corp	732,467	0.06	CAD 7,000	Brookfield Renewable Corp	192,546	0.02
USD 7,708	Analog Devices Inc	1,264,343	0.11	USD 4,300	Brown & Brown Inc	244,971	0.02
USD 3,593	Annaly Capital Management Inc	75,740	0.01	USD 4,509	Brown-Forman Corp	296,151	0.03
USD 2,402	ANSYS Inc	580,299	0.05	USD 4,509	Bunge Ltd	449,863	0.04
USD 7,408	Anthem Inc	3,800,082	0.34	USD 1,200	Burlington Stores Inc	243,312	0.02
USD 5,000	APA Corp	233,400	0.02	USD 8,815	Cadence Design Systems Inc	1,416,042	0.13
USD 9,225	Apollo Global Management Inc	588,463	0.05	USD 4,600	Caesars Entertainment Inc	191,360	0.02
USD 308,888	Apple Inc	40,133,818	3.57	USD 1,803	Camden Property Trust REIT	201,720	0.02
USD 26,763	Applied Materials Inc	2,606,181	0.23	USD 8,111	Campbell Soup Co	460,299	0.04
				USD 7,787	Capital One Financial Corp	723,880	0.06

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
United States (continued)				United States (continued)			
USD 4,415	Cardinal Health Inc	339,381	0.03	USD 802	Cooper Cos Inc	265,197	0.02
USD 1,200	Carlisle Cos Inc	282,780	0.03	USD 7,204	Copart Inc	438,652	0.04
USD 3,900	Carlyle Group Inc	116,376	0.01	USD 13,718	Corning Inc	438,153	0.04
USD 3,105	CarMax Inc	189,063	0.02	USD 11,367	Corteva Inc	668,152	0.06
USD 3,706	Carnival Corp	29,870	0.00	USD 4,110	CoStar Group Inc	317,621	0.03
USD 27,206	Carrier Global Corp	1,122,247	0.10	USD 9,008	Costco Wholesale Corp	4,112,152	0.37
USD 2,500	Catalent Inc	112,525	0.01	USD 16,800	Coterra Energy Inc	412,776	0.04
USD 8,335	Caterpillar Inc	1,996,733	0.18	USD 3,700	Crowdstrike Holdings Inc	389,573	0.03
USD 2,102	Cboe Global Markets Inc	263,738	0.02	USD 13,715	Crown Castle International Corp REIT	1,860,303	0.17
USD 10,820	Cbre Group Inc	832,707	0.07	USD 3,000	Crown Holdings Inc	246,630	0.02
USD 2,605	CDW Corp	465,201	0.04	USD 34,987	CSX Corp	1,083,897	0.10
USD 2,505	Celanese Corp	256,111	0.02	USD 4,510	Cummins Inc	1,092,728	0.10
USD 8,974	Centene Corp	735,958	0.07	USD 26,221	CVS Health Corp	2,443,535	0.22
USD 9,806	CenterPoint Energy Inc	294,082	0.03	USD 21,311	Danaher Corp	5,656,366	0.50
USD 3,000	Ceridian HCM Holding Inc	192,450	0.02	USD 1,404	Darden Restaurants Inc	194,215	0.02
USD 4,033	CF Industries Holdings Inc	343,612	0.03	USD 5,900	Darling Ingredients Inc	369,281	0.03
USD 4,105	CH Robinson Worldwide Inc	375,854	0.03	USD 3,600	Datadog Inc	264,600	0.02
USD 800	Charles River Laboratories International Inc	174,320	0.02	USD 1,405	DaVita Inc	104,911	0.01
USD 22,890	Charles Schwab Corp	1,905,821	0.17	USD 4,609	Deere & Co	1,976,155	0.18
USD 2,092	Charter Communications Operating LLC Via Charter Communications Operating Capital	709,397	0.06	USD 5,292	Dell Technologies	212,844	0.02
USD 7,301	Cheniere Energy Inc	1,094,858	0.10	USD 5,807	Delta Air Lines Inc	190,818	0.02
USD 1,600	Chesapeake Energy Corp	150,992	0.01	USD 5,108	Dentsply Sirona Inc	162,639	0.01
USD 35,700	Chevron Corp	6,407,793	0.57	USD 12,400	Devon Energy Corp	762,724	0.07
USD 300	Chewy Inc	11,124	0.00	USD 6,000	Dexcom Inc	679,440	0.06
USD 401	Chipotle Mexican Grill Inc	556,383	0.05	USD 1,500	Diamondback Energy Inc	205,170	0.02
USD 6,805	Church & Dwight Co Inc	548,551	0.05	USD 9,406	Digital Realty Trust Inc REIT	943,140	0.08
USD 9,709	Cigna Corp	3,216,980	0.29	USD 4,211	Discover Financial Services	411,962	0.04
USD 2,148	Cincinnati Financial Corp	219,934	0.02	USD 1,216	DISH Network Corp	17,073	0.00
USD 1,503	Cintas Corp	678,785	0.06	USD 4,000	DocuSign Inc	221,680	0.02
USD 127,145	Cisco Systems Inc	6,057,188	0.54	USD 3,605	Dollar General Corp	887,731	0.08
USD 31,712	Citigroup Inc	1,434,334	0.13	USD 4,500	Dollar Tree Inc	636,480	0.06
USD 11,015	Citizens Financial Group Inc	433,661	0.04	USD 26,362	Dominion Energy Inc	1,616,518	0.14
USD 7,700	Cleveland-Cliffs Inc	124,047	0.01	USD 601	Domino's Pizza Inc	208,186	0.02
USD 4,008	Clorox Co	562,443	0.05	USD 2,900	DoorDash Inc	141,578	0.01
USD 2,300	Cloudflare Inc	103,983	0.01	USD 5,705	Dover Corp	772,514	0.07
USD 3,910	CME Group Inc	657,506	0.06	USD 23,200	Dow Inc	1,169,048	0.10
USD 9,012	CMS Energy Corp	570,730	0.05	USD 4,906	DR Horton Inc	437,321	0.04
USD 126,722	Coca-Cola Co	8,060,786	0.72	USD 6,200	Dropbox Inc	138,756	0.01
USD 2,900	Cognex Corp	136,619	0.01	USD 6,106	DTE Energy Co	717,638	0.06
USD 8,919	Cognizant Technology Solutions Corp	510,078	0.05	USD 25,356	Duke Energy Corp	2,611,414	0.23
USD 1,800	Coinbase Global Inc	63,702	0.01	USD 8,909	Dupont De Nemours Inc	611,425	0.05
USD 23,271	Colgate-Palmolive Co	1,833,522	0.16	USD 4,200	Dynatrace Inc	160,860	0.01
USD 86,284	Comcast Corp	3,017,351	0.27	USD 2,304	Eastman Chemical Co	187,638	0.02
USD 15,213	Conagra Brands Inc	588,743	0.05	USD 7,915	Eaton Corp PLC	1,242,259	0.11
USD 20,621	ConocoPhillips	2,433,278	0.22	USD 9,831	eBay Inc	407,692	0.04
USD 11,110	Consolidated Edison Inc	1,058,894	0.09	USD 8,101	Ecolab Inc	1,179,182	0.10
USD 3,105	Constellation Brands Inc	719,584	0.06	USD 5,510	Edison International	350,546	0.03
USD 4,800	Constellation Energy Corp	413,808	0.04	USD 19,318	Edwards Lifesciences Corp	1,441,316	0.13
				USD 8,500	Elanco Animal Health Inc	103,870	0.01
				USD 8,809	Electronic Arts Inc	1,076,284	0.10
				USD 25,002	Eli Lilly & Co	9,146,732	0.81
				USD 13,312	Emerson Electric Co	1,278,751	0.11

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
United States (continued)				United States (continued)			
USD 2,500	Enphase Energy Inc	662,400	0.06	USD 1,203	Gartner Inc	404,376	0.04
USD 2,700	Entegris Inc	177,093	0.02	USD 1,100	Generac Holdings Inc	110,726	0.01
USD 3,306	Entergy Corp	371,925	0.03	USD 17,905	General Electric Co	1,500,260	0.13
USD 12,009	EOG Resources Inc	1,555,406	0.14	USD 19,736	General Mills Inc	1,654,864	0.15
USD 800	Epam Systems Inc	262,192	0.02	USD 27,400	General Motors Co	921,736	0.08
USD 6,200	EQT Corp	209,746	0.02	USD 1,907	Genuine Parts Co	330,884	0.03
USD 2,600	Equifax Inc	505,336	0.04	USD 38,450	Gilead Sciences Inc	3,300,932	0.29
USD 2,850	Equinix Inc REIT	1,866,835	0.17	USD 4,399	Global Payments Inc	436,909	0.04
USD 8,200	Equitable Holdings Inc	235,340	0.02	USD 927	Globe Life Inc	111,750	0.01
USD 6,900	Equity LifeStyle Properties Inc REIT	445,740	0.04	USD 2,802	GoDaddy Inc	209,646	0.02
USD 4,512	Equity Residential REIT	266,208	0.02	USD 6,611	Goldman Sachs Group Inc	2,270,085	0.20
USD 300	Erie Indemnity Co	74,616	0.01	USD 17,128	Halliburton Co	673,987	0.06
USD 5,100	Essential Utilities Inc	243,423	0.02	USD 6,807	Hartford Financial Services Group Inc	516,175	0.05
USD 1,102	Essex Property Trust Inc	233,536	0.02	USD 3,905	Hasbro Inc	238,244	0.02
USD 4,607	Estee Lauder Cos Inc	1,143,043	0.10	USD 2,908	HCA Healthcare Inc	697,804	0.06
USD 2,200	Etsy Inc	263,516	0.02	USD 25,512	Healthpeak Properties Inc REIT	639,586	0.06
USD 4,803	Evergy Inc	302,253	0.03	USD 3,600	HEICO Corp	553,104	0.05
USD 11,306	Eversource Energy	947,895	0.08	USD 4,900	HEICO Corp	587,265	0.05
USD 2,300	Exact Sciences Corp	113,873	0.01	USD 2,611	Henry Schein Inc	208,541	0.02
USD 16,782	Exelon Corp	725,486	0.06	USD 2,504	Hershey Co	579,851	0.05
USD 2,329	Expedia Group Inc	204,020	0.02	USD 8,518	Hess Corp	1,208,023	0.11
USD 5,511	Expeditors International of Washington Inc	572,703	0.05	USD 42,698	Hewlett Packard Enterprise Co	681,460	0.06
USD 2,802	Extra Space Storage Inc	412,398	0.04	USD 4,906	Hilton Worldwide Holdings Inc	619,922	0.05
USD 64,539	Exxon Mobil Corp	7,118,652	0.63	USD 1,800	Hippo Parent Corp	93,402	0.01
USD 1,002	F5 Inc	143,797	0.01	USD 7,265	Hologic Inc	543,495	0.05
USD 17,253	Facebook Inc	2,076,226	0.18	USD 31,543	Home Depot Inc	9,963,172	0.89
USD 1,100	FactSet Research Systems Inc	441,331	0.04	USD 3,300	Horizon Therapeutics Plc	375,540	0.03
USD 400	Fair Isaac Corp	239,432	0.02	USD 9,709	Hormel Foods Corp	442,245	0.04
USD 18,720	Fastenal Co	885,830	0.08	USD 26,955	Host Hotels & Resorts Inc	432,628	0.04
USD 3,908	FedEx Corp	676,866	0.06	USD 17,482	Howmet Aerospace Inc	688,966	0.06
USD 2,665	Fidelity National Financial	100,257	0.01	USD 32,896	HP Inc	883,916	0.08
USD 20,060	Fidelity National Information Services Inc	1,361,071	0.12	USD 1,200	Hubbell Inc	281,616	0.02
USD 11,024	Fifth Third Bancorp	361,697	0.03	USD 1,400	HubSpot Inc	404,782	0.04
USD 300	First Citizens BancShares Inc/NC	227,508	0.02	USD 2,005	Humana Inc	1,026,941	0.09
USD 12,200	First Horizon Corp	298,900	0.03	USD 45,629	Huntington Bancshares Inc	643,369	0.06
USD 3,005	First Republic Bank	366,279	0.03	USD 2,602	IDEX Corp	594,115	0.05
USD 3,000	First Solar Inc	449,370	0.04	USD 2,603	IDEXX Laboratories Inc	1,061,920	0.09
USD 10,406	FirstEnergy Corp	436,428	0.04	USD 4,711	Illinois Tool Works Inc	1,037,833	0.09
USD 11,625	Fiserv Inc	1,174,939	0.10	USD 4,905	illumina Inc	991,791	0.09
USD 1,603	FleetCor Technologies Inc	294,439	0.03	USD 3,706	Incyte Corp	297,666	0.03
USD 2,505	FMC Corp	312,624	0.03	USD 15,800	Ingersoll Rand Inc	825,550	0.07
USD 76,022	Ford Motor Co	884,136	0.08	USD 2,200	Insolet Corp	647,658	0.06
USD 10,920	Fortinet Inc	533,879	0.05	USD 133,777	Intel Corp	3,535,726	0.31
USD 13,130	Fortive Corp	843,602	0.07	USD 11,027	Intercontinental Exchange Inc	1,131,260	0.10
USD 4,505	Fortune Brands Home & Security Inc	257,281	0.02	USD 29,655	International Business Machines Corp	4,178,093	0.37
USD 2,767	Fox Corp	78,721	0.01	USD 8,022	International Flavors & Fragrances Inc	841,026	0.07
USD 2,311	Franklin Resources Inc	60,964	0.01	USD 5,412	International Paper Co	187,418	0.02
USD 5,900	Gaming and Leisure Properties Inc	307,331	0.03	USD 7,012	Interpublic Group of Cos Inc	233,570	0.02
				USD 8,815	Intuit Inc	3,430,974	0.30
				USD 7,006	Intuitive Surgical Inc	1,859,042	0.17

Schedule of Investments (continued)

as at 31 December 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 - 98.64% (continued)				Common and Preferred Stocks - 98.64% (continued)			
United States (continued)				United States (continued)			
USD 3,745	Invesco Ltd	67,373	0.01	USD 220	Markel Corp	289,848	0.03
USD 13,205	Invitation Homes Inc REIT	391,396	0.03	USD 1,300	MarketAxess Holdings Inc	362,557	0.03
USD 3,611	IQVIA Holdings Inc	739,858	0.07	USD 4,260	Marriott International Inc	634,271	0.06
USD 4,316	Iron Mountain Inc	215,153	0.02	USD 5,817	Marsh & McLennan Cos Inc	962,597	0.09
USD 1,403	Jack Henry & Associates Inc	246,311	0.02	USD 1,202	Martin Marietta Materials Inc	406,240	0.04
USD 1,800	Jacobs Solutions Inc	216,126	0.02	USD 27,911	Marvell Technology Inc	1,033,823	0.09
USD 1,601	JB Hunt Transport Services Inc	279,150	0.02	USD 4,711	Masco Corp	219,862	0.02
USD 1,803	JM Smucker Co	285,703	0.03	USD 900	Masimo Corp	133,155	0.01
USD 51,200	Johnson & Johnson	9,044,480	0.80	USD 14,518	Mastercard Inc	5,048,344	0.45
USD 56,903	JPMorgan Chase & Co	7,630,692	0.68	USD 5,417	Match Group Inc	224,751	0.02
USD 9,113	Juniper Networks Inc	291,251	0.03	USD 7,912	McCormick & Co Inc	655,826	0.06
USD 8,215	Kellogg Co	585,237	0.05	USD 11,423	McDonald's Corp	3,010,303	0.27
USD 24,700	Keurig Dr Pepper Inc	880,802	0.08	USD 2,784	McKesson Corp	1,044,334	0.09
USD 10,434	KeyCorp	181,760	0.02	USD 11,100	Medical Properties Trust Inc REIT	123,654	0.01
USD 5,811	Keysight Technologies Inc	994,088	0.09	USD 78,467	Merck & Co Inc	8,705,914	0.77
USD 10,609	Kimberly-Clark Corp	1,440,172	0.13	USD 9,015	MetLife Inc	652,416	0.06
USD 9,400	Kimco Realty Corp REIT	199,092	0.02	USD 702	Mettler-Toledo International Inc	1,014,706	0.09
USD 36,513	Kinder Morgan Inc	660,155	0.06	USD 6,415	MGM Resorts International	215,095	0.02
USD 7,000	KKR & Co Inc	324,940	0.03	USD 10,514	Microchip Technology Inc	738,608	0.07
USD 3,005	KLA Corp	1,132,975	0.10	USD 21,717	Micron Technology Inc	1,085,416	0.10
USD 3,202	Knight-Swift Transportation Holdings Inc	167,817	0.01	USD 217,936	Microsoft Corp	52,265,412	4.65
USD 15,352	Kraft Heinz Co	624,980	0.06	USD 1,904	Mid-America Apartment Communities Inc	298,909	0.03
USD 22,927	Kroger Co	1,022,086	0.09	USD 6,600	Moderna Inc	1,185,492	0.11
USD 5,300	L Brands Inc	223,342	0.02	USD 502	Mohawk Industries Inc	51,314	0.00
USD 5,870	L3Harris Technologies Inc	1,222,193	0.11	USD 1,700	Molina Healthcare Inc	561,374	0.05
USD 1,903	Laboratory Corp of America Holdings	448,118	0.04	USD 6,105	Molson Coors Brewing Co	314,530	0.03
USD 4,305	Lam Research Corp	1,809,391	0.16	USD 27,448	Mondelez International Inc	1,829,409	0.16
USD 3,500	Lamb Weston Holdings Inc	312,760	0.03	USD 1,200	MongoDB Inc	236,208	0.02
USD 6,713	Las Vegas Sands Corp	322,694	0.03	USD 400	Monolithic Power Systems Inc	141,444	0.01
USD 801	Lear Corp	99,340	0.01	USD 8,406	Monster Beverage Corp	853,461	0.08
USD 4,106	Lennar Corp	371,593	0.03	USD 5,206	Moody's Corp	1,450,496	0.13
USD 1,101	Lennox International Inc	263,392	0.02	USD 43,991	Morgan Stanley	3,740,115	0.33
USD 1,896	Liberty Broadband Corp	144,608	0.01	USD 5,810	Mosaic Co	254,885	0.02
USD 1,103	Liberty Media Corp-Liberty Formula One	65,937	0.01	USD 20,506	Nasdaq Inc	1,258,043	0.11
USD 805	Liberty Media Corp-Liberty SiriusXM	31,645	0.00	USD 4,309	NetApp Inc	258,799	0.02
USD 431	Liberty Media Corp-Liberty SiriusXM	16,865	0.00	USD 7,013	Netflix Inc	2,067,993	0.18
USD 1,694	Lincoln National Corp	52,040	0.00	USD 1,500	Neurocrine Biosciences Inc	179,160	0.02
USD 2,803	Live Nation Entertainment Inc	195,481	0.02	USD 6,571	Newell Brands Inc	85,949	0.01
USD 6,912	LKQ Corp	369,170	0.03	USD 24,407	Newmont Goldcorp Corp	1,152,010	0.10
USD 3,405	Loews Corp	198,614	0.02	USD 1,535	News Corp	27,937	0.00
USD 21,024	Lowe's Cos Inc	4,188,822	0.37	USD 47,912	NextEra Energy Inc	4,005,443	0.36
USD 1,400	LPL Financial Holdings Inc	302,638	0.03	USD 20,277	Nika Inc	2,372,612	0.21
USD 6,000	Lucid Group Inc	40,980	0.00	USD 12,511	NiSource Inc	343,052	0.03
USD 19,817	Lumen Technologies Inc	103,445	0.01	USD 1,000	Nordson Corp	237,720	0.02
USD 3,316	LyondellBasell Industries NV	275,327	0.02	USD 3,907	Norfolk Southern Corp	962,763	0.09
USD 2,209	M&T Bank Corp	320,438	0.03	USD 6,413	Northern Trust Corp	567,486	0.05
USD 10,500	Marathon Oil Corp	284,235	0.03	USD 18,519	NortonLifeLock Inc	396,862	0.04
USD 7,887	Marathon Petroleum Corp	917,968	0.08	USD 5,110	Nucor Corp	673,549	0.06
				USD 76,507	Nvidia Corp	11,180,733	0.99
				USD 55	NVR Inc	253,692	0.02
				USD 18,730	Occidental Petroleum Corp	1,179,803	0.10
				USD 2,000	Okta Inc	136,660	0.01

Schedule of Investments *(continued)* as at 31 December 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 - 98.64% <i>(continued)</i>				Common and Preferred Stocks - 98.64% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 2,001	Old Dominion Freight Line Inc	567,844	0.05	USD 5,200	Roblox Corp	147,992	0.01
USD 2,809	Omnicom Group Inc	229,130	0.02	USD 1,705	Rockwell Automation Inc	439,157	0.04
USD 6,709	On Semiconductor Corp	418,440	0.04	USD 1,500	Roku Inc	61,050	0.01
USD 13,512	ONEOK Inc	887,738	0.08	USD 3,885	Rollins Inc	141,958	0.01
USD 25,692	Oracle Corp	2,100,064	0.19	USD 1,704	Roper Technologies Inc	736,281	0.07
USD 1,201	O'Reilly Automotive Inc	1,013,680	0.09	USD 5,912	Ross Stores Inc	686,206	0.06
USD 7,753	Otis Worldwide Corp	607,137	0.05	USD 3,752	Royal Caribbean Cruises Ltd	185,461	0.02
USD 3,305	Owens Corning	281,916	0.02	USD 3,000	Royalty Pharma PLC	118,560	0.01
USD 5,589	Paccar Inc	553,143	0.05	USD 1,800	RPM International Inc	175,410	0.02
USD 1,001	Packaging Corp of America	128,038	0.01	USD 11,099	S&P Global Inc	3,717,499	0.33
USD 13,100	Palantir Technologies Inc	84,102	0.01	USD 32,657	salesforce.com Inc	4,329,992	0.38
USD 5,706	Palo Alto Networks Inc	796,215	0.07	USD 2,204	SBA Communications Corp REIT	617,803	0.05
USD 1,955	Parker-Hannifin Corp	568,905	0.05	USD 44,273	Schlumberger Ltd	2,366,835	0.21
USD 6,112	Paychex Inc	706,303	0.06	USD 2,202	Seagen Inc	282,979	0.03
USD 900	Paycom Software Inc	279,279	0.02	USD 2,206	Sealed Air Corp	110,035	0.01
USD 700	Paylocity Holding Corp	135,982	0.01	USD 1,300	SEI Investments Co	75,790	0.01
USD 17,233	PayPal Holdings Inc	1,227,334	0.11	USD 5,215	Sempra Energy	805,926	0.07
USD 42,595	PepsiCo Inc	7,695,213	0.68	USD 3,607	Sensata Technologies Holding PLC	145,651	0.01
USD 1,800	PerkinElmer Inc	252,396	0.02	USD 6,505	ServiceNow Inc	2,525,696	0.22
USD 108,713	Pfizer Inc	5,570,454	0.50	USD 5,709	Sherwin-Williams Co	1,354,917	0.12
USD 24,258	Philip Morris International Inc	2,455,152	0.22	USD 1,600	Signature Bank	184,352	0.02
USD 9,711	Phillips 66	1,010,721	0.09	USD 3,713	Simon Property Group Inc REIT	436,203	0.04
USD 11,200	Pinterest Inc	271,936	0.02	USD 9,960	Sirius XM Holdings Inc	58,166	0.01
USD 3,605	Pioneer Natural Resources Co	823,346	0.07	USD 2,706	Skyworks Solutions Inc	246,598	0.02
USD 10,400	Plug Power Inc	128,648	0.01	USD 17,000	Snap Inc	152,150	0.01
USD 12,574	PNC Financial Services Group Inc	1,985,938	0.18	USD 1,102	Snap-on Inc	251,796	0.02
USD 1,300	Pool Corp	393,029	0.03	USD 3,100	Snowflake Inc	444,974	0.04
USD 7,409	PPG Industries Inc	931,608	0.08	USD 12,959	Southern Co	925,402	0.08
USD 12,921	PPL Corp	377,552	0.03	USD 5,105	Southwest Airlines Co	171,885	0.02
USD 4,609	Principal Financial Group Inc	386,787	0.03	USD 5,205	Splunk Inc	448,098	0.04
USD 36,813	Procter & Gamble Co	5,579,378	0.50	USD 2,770	Stanley Black & Decker Inc	208,082	0.02
USD 11,919	Progressive Corp	1,546,013	0.14	USD 22,541	Starbucks Corp	2,236,067	0.20
USD 11,018	Prologis Inc REIT	1,242,059	0.11	USD 4,146	State Street Corp	321,605	0.03
USD 11,411	Prudential Financial Inc	1,134,938	0.10	USD 3,608	Steel Dynamics Inc	352,502	0.03
USD 1,800	PTC Inc	216,072	0.02	USD 3,100	Steris Plc	572,539	0.05
USD 16,116	Public Service Enterprise Group Inc	987,427	0.09	USD 6,705	Stryker Corp	1,639,305	0.15
USD 3,103	Public Storage REIT	869,430	0.08	USD 2,300	Sun Communities Inc REIT	328,900	0.03
USD 3,303	PulteGroup Inc	150,386	0.01	USD 902	SVB Financial Group	207,586	0.02
USD 2,004	Qorvo Inc	181,643	0.02	USD 11,558	Synchrony Financial	379,796	0.03
USD 23,647	Qualcomm Inc	2,599,751	0.23	USD 4,905	Synopsys Inc	1,566,117	0.14
USD 4,400	Quanta Services Inc	627,000	0.06	USD 9,115	Sysco Corp	696,842	0.06
USD 3,903	Quest Diagnostics Inc	610,585	0.05	USD 3,307	T Rowe Price Group Inc	360,661	0.03
USD 3,685	Raymond James Financial Inc	393,742	0.03	USD 3,303	Take-Two Interactive Software Inc	343,941	0.03
USD 9,453	Realty Income Corp REIT	599,604	0.05	USD 3,200	Targa Resources Corp	235,200	0.02
USD 2,504	Regency Centers Corp	156,500	0.01	USD 14,820	Target Corp	2,208,773	0.20
USD 2,020	Regeneron Pharmaceuticals Inc	1,457,410	0.13	USD 700	Teledyne Technologies Inc	279,937	0.02
USD 29,316	Regions Financial Corp	632,053	0.06	USD 601	Teleflex Inc	150,028	0.01
USD 800	Repligen Corp	135,448	0.01	USD 3,300	Teradyne Inc	288,255	0.03
USD 4,602	Republic Services Inc	593,612	0.05	USD 40,890	Tesla Inc	5,036,830	0.45
USD 4,605	ResMed Inc	958,439	0.09	USD 28,359	Texas Instruments Inc	4,685,474	0.42
USD 10,600	Rivian Automotive Inc	195,358	0.02	USD 6,007	Thermo Fisher Scientific Inc	3,307,995	0.29
USD 3,904	Robert Half International Inc	288,232	0.03	USD 23,046	TJX Cos Inc	1,834,462	0.16

Schedule of Investments *(continued)* as at 31 December 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 - 98.64% <i>(continued)</i>				Common and Preferred Stocks - 98.64% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 9,671	T-Mobile US Inc	1,353,940	0.12	USD 2,600	Webster Financial Corp	123,084	0.01
USD 3,504	Tractor Supply Co	788,295	0.07	USD 9,642	WEC Energy Group Inc	904,034	0.08
USD 10,300	Trade Desk Inc	461,749	0.04	USD 14,112	Welltower Inc REIT	925,042	0.08
USD 1,100	Tradeweb Markets Inc	71,423	0.01	USD 2,300	West Pharmaceutical Services Inc	541,305	0.05
USD 803	TransDigm Group Inc	505,609	0.04	USD 6,073	Western Digital Corp	191,603	0.02
USD 3,606	TransUnion	204,640	0.02	USD 10,920	Western Union Co	150,368	0.01
USD 4,010	Travelers Cos Inc	751,835	0.07	USD 2,936	Westinghouse Air Brake Technologies Corp	293,042	0.03
USD 8,308	Trimble Inc	420,052	0.04	USD 600	Westlake Corp	61,524	0.01
USD 20,415	Truist Financial Corp	878,457	0.08	USD 5,597	WestRock Co	196,791	0.02
USD 3,400	Twilio Inc	166,464	0.01	USD 8,489	Weyerhaeuser Co REIT	263,159	0.02
USD 800	Tyler Technologies Inc	257,928	0.02	USD 1,302	Whirlpool Corp	184,181	0.02
USD 5,205	Tyson Foods Inc	324,011	0.03	USD 18,723	Williams Cos Inc	615,987	0.05
USD 27,900	Uber Technologies Inc	689,967	0.06	USD 4,200	Wolfspeed Inc	289,968	0.03
USD 4,709	UDR Inc REIT	182,380	0.02	USD 2,304	Workday Inc	385,528	0.03
USD 6,606	UGI Corp	244,884	0.02	USD 3,000	WP Carey Inc REIT	234,450	0.02
USD 909	U-Haul Holding Co	49,977	0.00	USD 1,403	WW Grainger Inc	780,419	0.07
USD 702	Ultra Beauty Inc	329,287	0.03	USD 1,025	Wynn Resorts Ltd	84,532	0.01
USD 10,125	Union Pacific Corp	2,096,584	0.19	USD 17,532	Xcel Energy Inc	1,229,169	0.11
USD 14,222	United Parcel Service Inc	2,472,352	0.22	USD 6,011	Xylem Inc	664,636	0.06
USD 2,602	United Rentals Inc	924,803	0.08	USD 5,306	Yum! Brands Inc	679,592	0.06
USD 28,818	UnitedHealth Group Inc	15,278,727	1.36	USD 600	Zebra Technologies Corp	153,846	0.01
USD 3,100	Unity Software Inc	88,629	0.01	USD 3,602	Zillow Group Inc	116,020	0.01
EUR 12,051	Universal Music Group Inc	289,511	0.03	USD 4,203	Zimmer Biomet Holdings Inc	535,882	0.05
USD 27,625	US Bancorp	1,204,726	0.11	USD 15,073	Zoetis Inc	2,208,948	0.20
USD 1,301	Vail Resorts Inc	310,093	0.03	USD 3,700	Zoom Video Communications Inc	250,638	0.02
USD 5,714	Valero Energy Corp	724,878	0.06	USD 9,100	ZoomInfo Technologies Inc	274,001	0.02
USD 2,703	Veeva Systems Inc	436,210	0.04	USD 1,700	Zscaler Inc	190,230	0.02
USD 11,012	Ventas Inc REIT	496,091	0.04	Total United States	693,078,157	61.63	
USD 2,002	VeriSign Inc	411,291	0.04	Total Common and Preferred Stocks	1,109,378,019	98.64	
USD 2,606	Verisk Analytics Inc	459,751	0.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	1,109,378,019	98.64	
USD 129,867	Verizon Communications Inc	5,116,760	0.45	Other transferable securities			
USD 4,315	Vertex Pharmaceuticals Inc	1,246,086	0.11	Common and Preferred Stocks - 0.10%			
USD 10,619	VF Corp	293,191	0.03	Denmark			
USD 12,087	ViacomCBS Inc	204,029	0.02	DKK 31,817	Vestas Wind Systems As	922,841	0.08
USD 20,212	Viatris Inc	224,960	0.02	Total Denmark	922,841	0.08	
USD 15,800	Vici Properties Inc	511,920	0.05	Netherlands			
USD 25,068	Visa Inc	5,208,128	0.46	EUR 2,534	EXOR NV	184,711	0.02
USD 10,405	Vistra Energy Corp	241,396	0.02	Total Netherlands	184,711	0.02	
USD 6,612	VMware Inc	811,689	0.07	Total Common and Preferred Stocks	1,107,552	0.10	
USD 2,504	Vulcan Materials Co	438,475	0.04	Total Other transferable securities	1,107,552	0.10	
USD 4,342	W R Berkley Corp	315,099	0.03	TOTAL INVESTMENTS	1,110,485,571	98.74	
USD 14,931	Walgreens Boots Alliance Inc	557,822	0.05				
USD 29,080	Walt Disney Co	2,526,470	0.22				
USD 36,056	Warner Bros Discovery Inc	341,811	0.03				
USD 8,299	Waste Management Inc	1,301,947	0.12				
USD 1,905	Waters Corp	652,615	0.06				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.24%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 04/01/23	HSBC Bank PLC	3,726,000	2,350,980	17,704	0.00
Bought CAD / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,939,000	1,340,766	125	0.00
Bought DKK / Sold EUR, due 04/01/23	Westpac Banking Corporation	2,687,000	361,306	24	0.00
Bought EUR / Sold AUD, due 04/01/23	HSBC Bank PLC	2,793,067	4,310,000	58,073	0.01
Bought EUR / Sold AUD, due 04/01/23	Westpac Banking Corporation	268,889	414,000	6,217	0.00
Bought EUR / Sold CAD, due 04/01/23	HSBC Bank PLC	5,141,696	7,230,000	151,456	0.01
Bought EUR / Sold CAD, due 04/01/23	Westpac Banking Corporation	338,768	474,000	11,720	0.00
Bought EUR / Sold CAD, due 02/02/23	JP Morgan Chase Bank NA London	3,981,277	5,765,000	1,819	0.00
Bought EUR / Sold CHF, due 04/01/23	HSBC Bank PLC	4,250,023	4,183,000	14,650	0.00
Bought EUR / Sold CHF, due 04/01/23	Westpac Banking Corporation	292,030	286,000	2,547	0.00
Bought EUR / Sold CHF, due 02/02/23	BNP Paribas SA	3,340,925	3,286,000	9,795	0.00
Bought EUR / Sold DKK, due 04/01/23	HSBC Bank PLC	1,373,129	10,211,000	27	0.00
Bought EUR / Sold GBP, due 04/01/23	UBS AG	6,088,120	5,261,000	169,084	0.02
Bought EUR / Sold GBP, due 04/01/23	Westpac Banking Corporation	727,508	630,000	18,605	0.00
Bought EUR / Sold GBP, due 02/02/23	JP Morgan Chase Bank NA London	4,855,333	4,301,000	14,172	0.00
Bought EUR / Sold HKD, due 04/01/23	HSBC Bank PLC	952,559	7,723,000	27,118	0.00
Bought EUR / Sold HKD, due 04/01/23	Westpac Banking Corporation	265,508	2,141,000	9,050	0.00
Bought EUR / Sold HKD, due 02/02/23	HSBC Bank PLC	893,783	7,422,000	4,234	0.00
Bought EUR / Sold ILS, due 04/01/23	HSBC Bank PLC	189,362	675,000	10,797	0.00
Bought EUR / Sold ILS, due 02/02/23	HSBC Bank PLC	179,868	675,000	813	0.00
Bought EUR / Sold NOK, due 04/01/23	HSBC Bank PLC	390,464	4,021,000	8,541	0.00
Bought EUR / Sold NZD, due 04/01/23	HSBC Bank PLC	120,692	201,000	1,687	0.00
Bought EUR / Sold NZD, due 02/02/23	HSBC Bank PLC	118,979	201,000	52	0.00
Bought EUR / Sold SEK, due 04/01/23	Standard Chartered Bank	1,567,129	17,130,000	28,485	0.00
Bought EUR / Sold SEK, due 04/01/23	Westpac Banking Corporation	144,753	1,590,000	1,890	0.00
Bought EUR / Sold SGD, due 04/01/23	HSBC Bank PLC	563,458	801,000	4,123	0.00
Bought EUR / Sold USD, due 04/01/23	BNP Paribas SA	28,517,370	29,677,000	758,149	0.07
Bought EUR / Sold USD, due 04/01/23	Merrill Lynch International	28,520,494	29,677,000	761,484	0.07
Bought EUR / Sold USD, due 04/01/23	Westpac Banking Corporation	32,518,702	33,814,000	891,569	0.09
Bought EUR / Sold USD, due 02/02/23	Barclays Bank PLC	21,452,676	22,857,000	82,491	0.01
Bought EUR / Sold USD, due 02/02/23	Citibank NA	21,446,164	22,857,000	75,528	0.01
Bought EUR / Sold USD, due 02/02/23	UBS AG	21,450,713	22,857,000	80,392	0.01
Bought JPY / Sold EUR, due 04/01/23	HSBC Bank PLC	480,992,500	3,379,418	38,720	0.00
Bought JPY / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	480,992,500	3,380,130	37,959	0.00
Bought JPY / Sold EUR, due 04/01/23	Westpac Banking Corporation	312,346,000	2,181,135	39,428	0.00
Bought NOK / Sold EUR, due 04/01/23	HSBC Bank PLC	2,985,000	283,065	914	0.00
Bought SEK / Sold EUR, due 04/01/23	HSBC Bank PLC	14,653,000	1,314,326	3,591	0.00
Bought SGD / Sold EUR, due 04/01/23	BNP Paribas SA	601,000	418,918	1,016	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.24% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SGD / Sold EUR, due 04/01/23	Westpac Banking Corporation	200,000	139,233	524	0.00
Bought USD / Sold EUR, due 04/01/23	Royal Bank of Canada	91,000	84,886	405	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				3,344,978	0.30

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 04/01/23	Westpac Banking Corporation	998,000	642,921	(9,364)	(0.00)
Bought CAD / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	5,765,000	3,988,983	(2,450)	(0.00)
Bought CHF / Sold EUR, due 04/01/23	BNP Paribas SA	3,286,000	3,337,531	(10,314)	(0.00)
Bought CHF / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,183,000	1,204,106	(6,439)	(0.00)
Bought DKK / Sold EUR, due 04/01/23	BNP Paribas SA	8,209,000	1,103,912	(24)	(0.00)
Bought EUR / Sold AUD, due 02/02/23	HSBC Bank PLC	2,348,778	3,726,000	(18,167)	(0.00)
Bought EUR / Sold DKK, due 04/01/23	Westpac Banking Corporation	92,089	685,000	(26)	(0.00)
Bought EUR / Sold DKK, due 02/02/23	BNP Paribas SA	1,104,086	8,209,000	(84)	(0.00)
Bought EUR / Sold JPY, due 04/01/23	HSBC Bank PLC	4,101,718	588,851,500	(85,300)	(0.01)
Bought EUR / Sold JPY, due 04/01/23	UBS AG	4,099,447	588,851,500	(87,723)	(0.01)
Bought EUR / Sold JPY, due 04/01/23	Westpac Banking Corporation	673,546	96,628,000	(13,494)	(0.00)
Bought EUR / Sold JPY, due 02/02/23	HSBC Bank PLC	3,385,255	480,992,500	(38,928)	(0.00)
Bought EUR / Sold JPY, due 02/02/23	JP Morgan Chase Bank NA London	3,385,948	480,992,500	(38,187)	(0.00)
Bought EUR / Sold NOK, due 02/02/23	HSBC Bank PLC	282,826	2,985,000	(936)	(0.00)
Bought EUR / Sold SEK, due 02/02/23	HSBC Bank PLC	1,313,864	14,653,000	(3,675)	(0.00)
Bought EUR / Sold SGD, due 02/02/23	BNP Paribas SA	418,210	601,000	(1,142)	(0.00)
Bought GBP / Sold EUR, due 04/01/23	JP Morgan Chase Bank NA London	4,301,000	4,861,535	(14,796)	(0.00)
Bought GBP / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,590,000	1,847,472	(59,102)	(0.01)
Bought HKD / Sold EUR, due 04/01/23	HSBC Bank PLC	7,422,000	895,132	(4,394)	(0.00)
Bought HKD / Sold EUR, due 04/01/23	Westpac Banking Corporation	2,442,000	294,460	(1,384)	(0.00)
Bought ILS / Sold EUR, due 04/01/23	HSBC Bank PLC	675,000	180,038	(846)	(0.00)
Bought NOK / Sold EUR, due 04/01/23	Westpac Banking Corporation	1,036,000	99,645	(1,179)	(0.00)
Bought NZD / Sold EUR, due 04/01/23	HSBC Bank PLC	201,000	119,177	(69)	(0.00)
Bought SEK / Sold EUR, due 04/01/23	Westpac Banking Corporation	4,067,000	374,506	(9,365)	(0.00)
Bought USD / Sold EUR, due 04/01/23	Barclays Bank PLC	30,459,000	28,623,343	(89,249)	(0.01)
Bought USD / Sold EUR, due 04/01/23	Citibank NA	22,857,000	21,490,222	(78,429)	(0.01)
Bought USD / Sold EUR, due 04/01/23	UBS AG	30,459,000	28,621,321	(87,092)	(0.01)
Bought USD / Sold EUR, due 04/01/23	Westpac Banking Corporation	9,302,000	8,728,584	(13,577)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(675,735)	(0.06)
Total Forward Foreign Exchange Contracts Hedge				2,669,243	0.24

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 17/03/23	USD	35	3,411,450	(42,995)	(0.01)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	38	7,335,900	(28,672)	(0.00)
Unrealised Loss on Futures Contracts			10,747,350	(71,667)	(0.01)
Total Futures Contracts			10,747,350	(71,667)	(0.01)
Other Net Assets/(Liabilities)				11,570,345	1.03
TOTAL NET ASSETS				1,124,653,492	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 588,123 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 98.36%				Common and Preferred Stocks - 98.36% <i>(continued)</i>			
Brazil				Brazil <i>(continued)</i>			
BRL 264,835	Ambev SA	728,331	0.20	BRL 75,000	Vibra Energia SA	220,891	0.06
BRL 39,932	Americanas SA	72,985	0.02	BRL 95,892	WEG SA	699,427	0.19
BRL 33,100	Atacadao SA	92,659	0.03	Total Brazil		15,564,428	4.28
BRL 350,322	B3 SA - Brasil Bolsa Balcao	876,510	0.24	Cayman Islands			
BRL 93,850	Banco Bradesco SA	239,436	0.07	HKD 162,000	Bosideng International Holdings Ltd	77,005	0.02
BRL 305,252	Banco Bradesco SA—Preferred Stock	875,907	0.24	HKD 138,500	China Hongqiao Group Ltd	130,782	0.04
BRL 71,864	Banco BTG Pactual SA	325,853	0.09	HKD 126,000	Country Garden Services Holdings Co Ltd	313,831	0.09
BRL 50,700	Banco do Brasil SA	333,503	0.09	HKD 97,500	Dali Foods Group Co Ltd	44,472	0.01
BRL 19,700	Banco Santander Brasil SA	105,184	0.03	USD 3,300	Daqo New Energy Corp—ADR	127,413	0.04
BRL 38,144	BB Seguridade Participacoes SA	243,541	0.07	HKD 66,000	Greentown Service Group Co Ltd	43,803	0.01
BRL 12,900	Braskem SA—Preferred Stock	58,053	0.02	HKD 30,000	Haitian International Holdings Ltd	80,334	0.02
BRL 33,536	BRF SA	52,593	0.02	USD 21,100	iQIYI Inc—ADR	111,830	0.03
BRL 67,860	CCR SA	139,068	0.04	HKD 135,500	Li Ning Co Ltd	1,176,193	0.32
BRL 69,638	Centrais Eletricas Brasileiras SA	555,548	0.15	USD 26,100	TAL Education Group—ADR	184,005	0.05
BRL 14,500	Centrais Eletricas Brasileiras SA—Preferred Stock	118,724	0.03	USD 25,500	Vipshop Holdings Ltd—ADR	347,820	0.10
BRL 21,178	Cia de Saneamento Basico do Estado de Sao Paulo	229,279	0.06	USD 3,740	Weibo Corp—ADR	71,509	0.02
BRL 75,138	Cia Energetica de Minas Gerais—Preferred Stock	158,537	0.04	HKD 74,000	Xtep International Holdings Ltd	82,391	0.02
BRL 42,099	Cia Siderurgica Nacional SA	116,017	0.03	HKD 25,000	Yihai International Holding Ltd	88,405	0.02
BRL 73,784	Cosan SA Industria e Comercio	239,250	0.07	Total Cayman Islands		2,879,793	0.79
BRL 14,000	CPFL Energia SA	88,034	0.02	Chile			
BRL 11,100	Energisa SA	92,946	0.03	CLP 2,209,456	Banco de Chile	228,220	0.06
BRL 9,506	Engie Brasil Energia SA	68,202	0.02	CLP 4,321	Banco de Credito e Inversiones SA	123,703	0.03
BRL 60,540	Equatorial Energia SA	309,824	0.09	CLP 4,079,735	Banco Santander Chile	162,576	0.04
BRL 66,308	Gerdaul SA—Preferred Stock	368,856	0.10	CLP 73,855	Cencosud SA	120,932	0.03
BRL 264,144	Hapvida Participacoes e Investimentos SA	254,151	0.07	CLP 7,015	Cia Cervecerias Unidas SA	46,646	0.01
BRL 24,948	Hypera SA	213,580	0.06	CLP 932,748	Cia Sud Americana de Vapores SA	73,354	0.02
BRL 278,570	Itau Unibanco Holding SA—Preferred Stock	1,319,049	0.36	CLP 55,061	Empresas CMPC SA	91,509	0.03
BRL 299,354	Itausa - Investimentos Itau SA—Preferred Stock	482,504	0.13	CLP 24,121	Empresas COPEC SA	179,191	0.05
BRL 48,300	JBS SA	201,168	0.06	CLP 1,259,480	Enel Americas SA	167,793	0.05
BRL 43,095	Klabin SA	163,002	0.05	CLP 1,217,287	Enel Chile SA	55,710	0.02
BRL 42,843	Localiza Rent a Car SA	431,696	0.12	CLP 37,938	SACI Falabella	73,476	0.02
BRL 65,556	Lojas Renner SA	254,290	0.07	CLP 8,392	Sociedad Quimica y Minera de Chile SA—Preferred Stock	675,734	0.19
BRL 153,468	Magazine Luiza SA	79,644	0.02	Total Chile		1,998,844	0.55
BRL 53,833	Natura & Co Holding SA	118,377	0.03	China			
BRL 41,800	Petro Rio SA	294,593	0.08	USD 6,300	360 Finance Inc	128,268	0.04
BRL 221,900	Petroleo Brasileiro SA	1,178,479	0.32	CNY 22,500	360 Security Technology Inc	21,268	0.01
BRL 269,400	Petroleo Brasileiro SA—Preferred Stock	1,250,116	0.34	CNY 509	3peak Inc	20,261	0.01
BRL 63,015	Raia Drogasil SA	283,104	0.08	HKD 84,900	3SBio Inc	90,285	0.02
BRL 31,900	Rede D'Or Sao Luiz SA	178,721	0.05	HKD 39,000	AAC Technologies Holdings Inc	89,143	0.02
BRL 73,660	Rumo SA	259,636	0.07	CNY 2,569	Advanced Micro-Fabrication Equipment Inc China	36,392	0.01
BRL 53,200	Sendas Distribuidora SA	196,184	0.05	CNY 8,100	AECC Aviation Power Co Ltd	49,498	0.01
BRL 43,505	Suzano SA	397,496	0.11	HKD 1,616,000	Agricultural Bank of China Ltd	554,889	0.15
BRL 28,624	Telefonica Brasil SA	207,913	0.06	CNY 315,100	Agricultural Bank of China Ltd	132,528	0.04
BRL 46,866	TIM SA/Brazil	110,069	0.03	CNY 25,841	Aier Eye Hospital Group Co Ltd	116,042	0.03
BRL 30,800	TOTVS SA	161,124	0.04	HKD 106,000	Air China Ltd	94,389	0.03
BRL 50,400	Ultrapar Participacoes SA	120,374	0.03	CNY 41,300	Air China Ltd	63,274	0.02
				HKD 858,741	Alibaba Group Holding Ltd	9,489,671	2.61

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
HKD 242,000	Aluminum Corp of China Ltd	102,940	0.03	HKD 48,500	BYD Co Ltd	1,196,817	0.33
CNY 47,200	Aluminum Corp of China Ltd	30,494	0.01	CNY 6,500	BYD Co Ltd	241,414	0.07
CNY 1,581	Amlogic Shanghai Co Ltd	16,112	0.00	HKD 39,500	BYD Electronic International Co Ltd	127,028	0.03
CNY 3,000	Angel Yeast Co Ltd	19,607	0.01	CNY 5,700	By-health Co Ltd	18,800	0.01
HKD 72,500	Anhui Conch Cement Co Ltd	253,589	0.07	CNY 19,500	Caitong Securities Co Ltd	20,067	0.01
CNY 22,000	Anhui Conch Cement Co Ltd	87,061	0.02	HKD 643,600	CGN Power Co Ltd	153,376	0.04
HKD 9,200	Anhui Gujing Distillery Co Ltd	147,342	0.04	CNY 1,200	Changchun High & New Technology Industry Group Inc	28,869	0.01
CNY 1,900	Anhui Gujing Distillery Co Ltd	73,294	0.02	CNY 900	Changzhou Xingyu Automotive Lighting Systems Co Ltd	16,568	0.00
CNY 2,700	Anhui Kouzi Distillery Co Ltd	22,505	0.01	CNY 5,300	Chaozhou Three-Circle Group Co Ltd	23,525	0.01
CNY 2,400	Anhui Yingjia Distillery Co Ltd	21,777	0.01	CNY 4,400	Chengxin Lithium Group Co Ltd	23,842	0.01
HKD 72,400	ANTA Sports Products Ltd	948,952	0.26	CNY 9,500	China Baoan Group Co Ltd	16,600	0.00
CNY 1,400	Asymchem Laboratories Tianjin Co Ltd	29,947	0.01	HKD 659,700	China Cinda Asset Management Co Ltd	91,285	0.02
USD 4,100	Autohome Inc-ADR	125,460	0.03	HKD 512,800	China CITIC Bank Corp Ltd	227,329	0.06
CNY 51,000	Avic Capital Co Ltd	24,177	0.01	HKD 104,000	China Coal Energy Co Ltd	84,613	0.02
CNY 3,000	AVIC Electromechanical Systems Co Ltd	4,358	0.00	HKD 118,000	China Communications Services Corp Ltd	43,088	0.01
HKD 150,000	AviChina Industry & Technology Co Ltd	67,457	0.02	HKD 98,700	China Conch Venture Holdings Ltd	214,473	0.06
HKD 127,300	Baidu Inc	1,821,845	0.50	HKD 5,628,000	China Construction Bank Corp	3,526,085	0.97
CNY 70,900	Bank of Beijing Co Ltd	44,166	0.01	CNY 34,800	China Construction Bank Corp	28,317	0.01
CNY 5,900	Bank of Chengdu Co Ltd	13,047	0.00	CNY 12,100	China CSSC Holdings Ltd	38,964	0.01
HKD 4,618,000	Bank of China Ltd	1,680,359	0.46	CNY 40,400	China Eastern Airlines Corp Ltd	32,290	0.01
CNY 181,700	Bank of China Ltd	82,987	0.02	CNY 184,300	China Energy Engineering Corp Ltd	61,000	0.02
HKD 493,600	Bank of Communications Co Ltd	283,956	0.08	HKD 139,800	China Everbright Bank Co Ltd	42,630	0.01
CNY 135,200	Bank of Communications Co Ltd	92,623	0.03	CNY 120,500	China Everbright Bank Co Ltd	53,468	0.01
CNY 13,800	Bank of Hangzhou Co Ltd	26,089	0.01	HKD 84,200	China Evergrande Group	4,450	0.00
CNY 59,930	Bank of Jiangsu Co Ltd	63,145	0.02	HKD 220,000	China Feihe Ltd	187,163	0.05
CNY 35,100	Bank of Nanjing Co Ltd	52,862	0.01	HKD 247,000	China Galaxy Securities Co Ltd	120,573	0.03
CNY 20,350	Bank of Ningbo Co Ltd	95,443	0.03	CNY 13,700	China Greatwall Technology Group Co Ltd	20,197	0.01
CNY 27,690	Bank of Shanghai Co Ltd	23,652	0.01	HKD 88,800	China International Capital Corp Ltd	169,523	0.05
CNY 107,390	Baoshan Iron & Steel Co Ltd	86,764	0.02	CNY 7,800	China International Capital Corp Ltd	42,986	0.01
HKD 130,000	Beijing Capital International Airport Co Ltd	95,106	0.03	CNY 6,500	China International Travel Service Corp Ltd	202,952	0.06
CNY 18,900	Beijing Dabeinong Technology Group Co Ltd	24,312	0.01	CNY 13,716	China Jushi Co Ltd	27,179	0.01
CNY 3,900	Beijing Easpring Material Technology Co Ltd	31,791	0.01	HKD 63,000	China Lesso Group Holdings Ltd	65,785	0.02
CNY 1,778	Beijing Kingsoft Office Software Inc	67,968	0.02	HKD 449,000	China Life Insurance Co Ltd	770,870	0.21
CNY 3,900	Beijing New Building Materials PLC	14,588	0.00	CNY 11,600	China Life Insurance Co Ltd	62,235	0.02
CNY 9,900	Beijing Tongrentang Co Ltd	63,931	0.02	HKD 20,600	China Literature Ltd	79,972	0.02
CNY 1,400	Beijing United Information Technology Co Ltd	17,895	0.00	HKD 192,000	China Longyuan Power Group Corp Ltd	234,682	0.06
CNY 2,900	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	53,106	0.01	HKD 94,000	China Medical System Holdings Ltd	147,896	0.04
CNY 1,900	Bethel Automotive Safety Systems Co Ltd	21,914	0.01	CNY 7,700	China Meheco Co Ltd	19,175	0.01
CNY 1,500	BGI Genomics Co Ltd	11,206	0.00	HKD 28,000	China Meidong Auto Holdings Ltd	57,471	0.02
HKD 10,380	Bilibili Inc	248,430	0.07	HKD 177,000	China Mengniu Dairy Co Ltd	802,798	0.22
CNY 868	Bloomage Biotechnology Corp Ltd	16,971	0.00	HKD 227,686	China Merchants Bank Co Ltd	1,273,358	0.35
CNY 10,900	BOC International China Co Ltd	16,652	0.00	CNY 73,700	China Merchants Bank Co Ltd	396,896	0.11
CNY 94,100	BOE Technology Group Co Ltd	45,970	0.01				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
CNY 29,300	China Merchants Energy Shipping Co Ltd	23,673	0.01	CNY 101,600	China Zheshang Bank Co Ltd	43,172	0.01
CNY 16,370	China Merchants Securities Co Ltd	31,468	0.01	HKD 160,000	Chinasoft International Ltd	139,194	0.04
CNY 24,726	China Merchants Shekou Industrial Zone Holdings Co Ltd	45,136	0.01	CNY 1,000	Chongqing Brewery Co Ltd	18,411	0.00
CNY 5,500	China Minmetals Rare Earth Co Ltd	26,137	0.01	CNY 25,220	Chongqing Changan Automobile Co Ltd	44,871	0.01
HKD 363,260	China Minsheng Banking Corp Ltd	125,664	0.03	CNY 5,700	Chongqing Zhifei Biological Products Co Ltd	72,358	0.02
CNY 115,822	China Minsheng Banking Corp Ltd	57,753	0.02	HKD 123,724	CITIC Securities Co Ltd	250,144	0.07
HKD 216,000	China Molybdenum Co Ltd	99,629	0.03	CNY 35,740	CITIC Securities Co Ltd	102,847	0.03
HKD 234,000	China National Building Material Co Ltd	192,178	0.05	CNY 47,100	CMOC Group Ltd	30,974	0.01
CNY 29,300	China National Chemical Engineering Co Ltd	33,624	0.01	CNY 3,000	CNGR Advanced Material Co Ltd	28,448	0.01
CNY 53,600	China National Nuclear Power Co Ltd	46,482	0.01	CNY 8,200	Contemporary Amperex Technology Co Ltd	466,269	0.13
CNY 2,800	China National Software & Service Co Ltd	23,606	0.01	CNY 10,000	COSCO SHIPPING Energy Transportation Co Ltd	17,416	0.00
CNY 16,200	China Northern Rare Earth Group High-Tech Co Ltd	58,653	0.02	HKD 181,400	Cosco Shipping Holdings Co Ltd	185,004	0.05
HKD 106,000	China Oilfield Services Ltd	128,885	0.04	CNY 44,831	Cosco Shipping Holdings Co Ltd	66,675	0.02
HKD 157,200	China Pacific Insurance Group Co Ltd	350,052	0.10	HKD 706,504	Country Garden Holdings Co Ltd	241,688	0.07
CNY 24,400	China Pacific Insurance Group Co Ltd	86,472	0.02	HKD 222,000	CRRC Corp Ltd	89,597	0.02
HKD 1,422,000	China Petroleum & Chemical Corp	686,864	0.19	CNY 111,300	CRRC Corp Ltd	82,202	0.02
CNY 167,391	China Petroleum & Chemical Corp	105,484	0.03	CNY 17,700	CSC Financial Co Ltd	60,758	0.02
HKD 213,000	China Railway Group Ltd	112,436	0.03	HKD 500,000	CSPC Pharmaceutical Group Ltd	525,308	0.14
CNY 73,500	China Railway Group Ltd	59,065	0.02	CNY 75,600	Daqin Railway Co Ltd	72,990	0.02
CNY 7,448	China Resources Microelectronics Ltd	56,677	0.02	CNY 3,456	DaShenLin Pharmaceutical Group Co Ltd	19,780	0.01
HKD 39,400	China Resources Mixc Lifestyle Services Ltd	200,156	0.05	CNY 2,700	Do-Fluoride Chemicals Co Ltd	13,003	0.00
HKD 90,000	China Resources Pharmaceutical Group Ltd	72,877	0.02	CNY 20,700	Dongfang Electric Corp Ltd	62,888	0.02
CNY 3,400	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	23,003	0.01	HKD 168,000	Dongfeng Motor Group Co Ltd	96,431	0.03
HKD 180,500	China Shenhua Energy Co Ltd	521,499	0.14	HKD 92,000	Dongyue Group Ltd	101,254	0.03
CNY 29,500	China Shenhua Energy Co Ltd	117,764	0.03	CNY 44,682	East Money Information Co Ltd	125,285	0.03
HKD 120,000	China Southern Airlines Co Ltd	78,104	0.02	CNY 1,600	Ecovacs Robotics Co Ltd	16,868	0.00
CNY 44,000	China Southern Airlines Co Ltd	48,332	0.01	HKD 45,500	ENN Energy Holdings Ltd	638,928	0.18
CNY 130,600	China State Construction Engineering Corp Ltd	102,496	0.03	CNY 8,900	ENN Natural Gas Co Ltd	20,710	0.01
CNY 86,100	China Three Gorges Renewables Group Co Ltd	70,310	0.02	CNY 7,383	Eve Energy Co Ltd	93,797	0.03
HKD 4,000	China Tourism Group Duty Free Corp Ltd	117,874	0.03	CNY 19,100	Everbright Securities Co Ltd	41,050	0.01
HKD 2,666,000	China Tower Corp Ltd	286,926	0.08	CNY 21,300	Fangda Carbon New Material Co Ltd	18,841	0.01
CNY 115,900	China United Network Communications Ltd	75,046	0.02	HKD 29,700	Flat Glass Group Co Ltd	95,080	0.02
HKD 95,700	China Vanke Co Ltd	193,731	0.05	CNY 40,475	Focus Media Information Technology Co Ltd	39,078	0.01
CNY 42,500	China Vanke Co Ltd	111,796	0.03	CNY 14,451	Foshan Haitian Flavouring & Food Co Ltd	166,256	0.05
CNY 87,613	China Yangtze Power Co Ltd	265,922	0.07	HKD 150,704	Fosun International Ltd	122,804	0.03
CNY 2,300	China Zhenhua Group Science & Technology Co Ltd	37,973	0.01	CNY 26,500	Foxconn Industrial Internet Co Ltd	35,160	0.01
				CNY 1,100	Fu Jian Anjoy Foods Co Ltd	25,737	0.01
				HKD 37,300	Fuyao Glass Industry Group Co Ltd	156,513	0.04
				CNY 6,100	Fuyao Glass Industry Group Co Ltd	30,919	0.01
				CNY 6,160	Ganfeng Lithium Co Ltd	61,886	0.02
				HKD 21,000	Ganfeng Lithium Group Co Ltd	156,862	0.04
				CNY 117,100	GD Power Development Co Ltd	72,269	0.02
				HKD 49,300	GDS Holdings Ltd	129,488	0.04
				HKD 352,000	Geely Automobile Holdings Ltd	514,135	0.14

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
CNY 31,700	GEM Co Ltd	34,042	0.01	HKD 66,000	Hansoh Pharmaceutical Group Co Ltd	125,490	0.03
CNY 6,100	Gemdale Corp	9,019	0.00	CNY 9,200	Henan Shenhua Coal & Power Co Ltd	19,892	0.01
HKD 68,000	Genscript Biotech Corp	216,504	0.06	CNY 10,500	Henan Shuanghui Investment & Development Co Ltd	39,351	0.01
HKD 53,200	GF Securities Co Ltd	76,478	0.02	HKD 36,000	Hengan International Group Co Ltd	191,186	0.05
CNY 27,000	GF Securities Co Ltd	60,448	0.02	CNY 21,900	Hengli Petrochemical Co Ltd	49,157	0.01
CNY 2,252	Gigadevice Semiconductor Beijing Inc	33,353	0.01	HKD 280,000	HengTen Networks Group Ltd	69,956	0.02
CNY 1,650	Ginlong Technologies Co Ltd	42,938	0.01	CNY 24,200	Hengtong Optic-electric Co Ltd	52,675	0.01
CNY 14,200	GoerTek Inc	34,541	0.01	CNY 21,086	Hengyi Petrochemical Co Ltd	21,425	0.01
CNY 537	GoodWe Technologies Co Ltd	25,076	0.01	CNY 2,200	Hithink RoyalFlush Information Network Co Ltd	31,355	0.01
CNY 6,400	Gotion High-tech Co Ltd	26,668	0.01	CNY 30,400	Huadian Power International Corp Ltd	25,836	0.01
HKD 179,000	Great Wall Motor Co Ltd	233,011	0.06	CNY 6,400	Huadong Medicine Co Ltd	43,290	0.01
CNY 8,700	Great Wall Motor Co Ltd	37,245	0.01	CNY 8,320	Hualan Biological Engineering Inc	27,213	0.01
CNY 8,900	Gree Electric Appliances Inc of Zhuhai	41,575	0.01	HKD 284,000	Huaneng Power International Inc	134,269	0.04
HKD 49,000	Greentown China Holdings Ltd	71,570	0.02	CNY 36,000	Huaneng Power International Inc	39,596	0.01
CNY 5,400	Guangdong Haid Group Co Ltd	48,179	0.01	HKD 85,200	Huatai Securities Co Ltd	97,481	0.03
CNY 1,500	Guangdong Kinlong Hardware Products Co Ltd	22,536	0.01	CNY 29,600	Huatai Securities Co Ltd	54,504	0.01
CNY 33,600	Guanghui Energy Co Ltd	43,804	0.01	CNY 47,600	Huaxia Bank Co Ltd	35,706	0.01
HKD 174,800	Guangzhou Automobile Group Co Ltd	117,803	0.03	CNY 12,500	Huayu Automotive Systems Co Ltd	31,309	0.01
CNY 16,600	Guangzhou Automobile Group Co Ltd	26,464	0.01	CNY 6,600	Hubei Xingfa Chemicals Group Co Ltd	27,664	0.01
CNY 6,400	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	27,556	0.01	CNY 1,300	Huizhou Desay Sv Automotive Co Ltd	19,793	0.01
CNY 2,100	Guangzhou Great Power Energy & Technology Co Ltd	23,671	0.01	CNY 6,900	Humanwell Healthcare Group Co Ltd	23,825	0.01
CNY 2,000	Guangzhou Kingmed Diagnostics Group Co Ltd	22,605	0.01	CNY 4,313	Hundsun Technologies Inc	25,222	0.01
CNY 2,300	Guangzhou Shiyuan Electronic Technology Co Ltd	19,626	0.01	HKD 20,200	Hygeia Healthcare Holdings Co Ltd	144,934	0.04
CNY 7,000	Guangzhou Tinci Materials Technology Co Ltd	44,374	0.01	CNY 6,300	Iflytek Co Ltd	29,894	0.01
CNY 47,500	Guosen Securities Co Ltd	60,964	0.02	CNY 800	Imeik Technology Development Co Ltd	65,485	0.02
CNY 42,300	Guotai Junan Securities Co Ltd	83,086	0.02	HKD 3,259,000	Industrial & Commercial Bank of China Ltd	1,678,573	0.46
USD 11,000	H World Group Ltd-ADR	466,620	0.13	CNY 216,800	Industrial & Commercial Bank of China Ltd	135,993	0.04
HKD 186,000	Haichang Ocean Park Holdings Ltd	38,130	0.01	CNY 86,500	Industrial Bank Co Ltd	219,912	0.06
HKD 65,000	Haidilao International Holding Ltd	186,548	0.05	CNY 15,730	Industrial Securities Co Ltd	13,050	0.00
CNY 20,100	Haier Smart Home Co Ltd	71,059	0.02	CNY 1,200	Ingenic Semiconductor Co Ltd	12,217	0.00
HKD 139,400	Haier Smart Home Co Ltd	475,088	0.13	CNY 115,100	Inner Mongolia BaoTou Steel Union Co Ltd	31,941	0.01
HKD 150,800	Haitong Securities Co Ltd	92,741	0.03	CNY 26,500	Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	15,282	0.00
CNY 40,900	Haitong Securities Co Ltd	51,370	0.01	CNY 21,100	Inner Mongolia Yili Industrial Group Co Ltd	94,539	0.03
CNY 3,200	Hangzhou Chang Chuan Technology Co Ltd	20,618	0.01	USD 59,900	Inner Mongolia Yitai Coal Co Ltd	79,128	0.02
CNY 5,712	Hangzhou First Applied Material Co Ltd	54,851	0.01	CNY 14,900	Inner Mongolia Yuan Xing Energy Co Ltd	16,884	0.00
CNY 6,100	Hangzhou Lion Electronics Co Ltd	37,558	0.01	HKD 58,000	Innovent Biologics Inc	248,945	0.07
CNY 3,400	Hangzhou Oxygen Plant Group Co Ltd	19,342	0.01	CNY 1,052	Inspur Electronic Information Industry Co Ltd	3,272	0.00
CNY 500	Hangzhou Tigermed Consulting Co Ltd	7,574	0.00				
HKD 8,300	Hangzhou Tigermed Consulting Co Ltd	95,921	0.03				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
CNY 342	iRay Technology Co Ltd	22,633	0.01	CNY 21,865	Luxshare Precision Industry Co Ltd	100,337	0.03
CNY 7,280	JA Solar Technology Co Ltd	63,227	0.02	CNY 5,400	Luzhou Laojiao Co Ltd	175,045	0.05
CNY 3,600	Jafron Biomedical Co Ltd	16,114	0.00	CNY 11,900	Mango Excellent Media Co Ltd	51,633	0.01
CNY 3,000	Jason Furniture Hangzhou Co Ltd	18,519	0.00	CNY 2,891	Maxscend Microelectronics Co Ltd	47,760	0.01
CNY 3,100	JCET Group Co Ltd	10,328	0.00	CNY 14,100	Meinian Onehealth Healthcare Holdings Co Ltd	12,492	0.00
HKD 64,150	JD Health International Inc	586,436	0.16	HKD 255,100	Meituan Dianping	5,709,962	1.57
HKD 124,914	JD.com Inc	3,524,182	0.97	CNY 98,300	Metallurgical Corp of China Ltd	45,180	0.01
CNY 14,400	Jiangsu Eastern Shenghong Co Ltd	27,140	0.01	HKD 38,917	Microport Scientific Corp	102,466	0.03
HKD 96,000	Jiangsu Expressway Co Ltd	87,698	0.02	CNY 11,800	Ming Yang Smart Energy Group Ltd	43,081	0.01
CNY 7,156	Jiangsu Hengli Hydraulic Co Ltd	65,315	0.02	HKD 46,000	Minth Group Ltd	124,652	0.03
CNY 25,598	Jiangsu Hengrui Medicine Co Ltd	142,551	0.04	CNY 6,241	Montage Technology Co Ltd	56,467	0.02
CNY 4,200	Jiangsu King's Luck Brewery JSC Ltd	30,898	0.01	CNY 22,250	Muyuan Foodstuff Co Ltd	156,773	0.04
CNY 5,600	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	129,906	0.04	CNY 18,888	NARI Technology Co Ltd	66,610	0.02
CNY 4,400	Jiangsu Yuyue Medical Equipment & Supply Co Ltd	20,261	0.01	CNY 1,900	NAURA Technology Group Co Ltd	61,870	0.02
CNY 12,400	Jiangsu Zhongtian Technology Co Ltd	28,944	0.01	HKD 114,700	NetEase Inc	1,682,669	0.46
HKD 75,000	Jiangxi Copper Co Ltd	110,699	0.03	HKD 63,700	New China Life Insurance Co Ltd	155,884	0.04
CNY 1,300	Jiangxi Copper Co Ltd	3,275	0.00	CNY 4,800	New China Life Insurance Co Ltd	20,868	0.01
CNY 5,500	Jiangxi Special Electric Motor Co Ltd	13,872	0.00	CNY 15,500	New Hope Liuhe Co Ltd	28,922	0.01
CNY 600	JiuGui Liquor Co Ltd	11,962	0.00	HKD 89,300	New Oriental Education & Technology Group Inc	326,082	0.09
HKD 46,000	Jiumaojiu International Holdings Ltd	122,884	0.03	CNY 4,800	Ninestar Corp	35,999	0.01
CNY 1,680	Joinn Laboratories China Co Ltd	14,183	0.00	CNY 600	Ningbo Deye Technology Co Ltd	28,722	0.01
CNY 4,500	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	23,980	0.01	CNY 6,200	Ningbo Joyson Electronic Corp	12,590	0.00
USD 3,000	JOYY Inc-ADR	94,770	0.03	CNY 5,100	Ningbo Orient Wires & Cables Co Ltd	49,999	0.01
CNY 2,500	Juewei Food Co Ltd	22,074	0.01	CNY 3,101	Ningbo Ronbay New Energy Technology Co Ltd	30,813	0.01
USD 10,100	Kanzhun Ltd	205,737	0.06	CNY 19,700	Ningbo Shanshan Co Ltd	51,821	0.01
USD 38,100	KE Holdings Inc	531,876	0.15	CNY 6,700	Ningbo Tuopu Group Co Ltd	56,727	0.02
CNY 6,600	Keda Industrial Group Co Ltd	13,555	0.00	CNY 22,600	Ningxia Baofeng Energy Group Co Ltd	39,426	0.01
HKD 158,000	Kingdee International Software Group Co Ltd	338,877	0.09	USD 78,800	NIO Inc-ADR	768,300	0.21
HKD 62,600	Kingsoft Corp Ltd	209,336	0.06	HKD 102,200	Nongfu Spring Co Ltd	577,457	0.16
HKD 23,000	Koolearn Technology Holding Ltd	154,709	0.04	CNY 2,500	Oppein Home Group Inc	43,913	0.01
HKD 101,900	Kuaishou Technology	927,616	0.26	CNY 18,944	Orient Securities Co Ltd	24,478	0.01
CNY 9,400	Kuang-Chi Technologies Co Ltd	23,123	0.01	CNY 1,880	Ovctek China Inc	9,700	0.00
CNY 4,300	Kweichow Moutai Co Ltd	1,073,314	0.30	CNY 63,400	Pangang Group Vanadium Titanium & Resources Co Ltd	43,343	0.01
HKD 422,000	Lenovo Group Ltd	346,577	0.10	HKD 514,000	People's Insurance Co Group of China Ltd	170,566	0.05
CNY 16,600	Lens Technology Co Ltd	25,264	0.01	CNY 9,300	Perfect World Co Ltd/China	17,098	0.00
CNY 6,300	Lepu Medical Technology Beijing Co Ltd	20,915	0.01	HKD 1,190,000	PetroChina Co Ltd	544,308	0.15
HKD 62,200	Li Auto Inc	612,042	0.17	CNY 84,500	PetroChina Co Ltd	60,699	0.02
CNY 19,800	Lingyi iTech Guangdong Co	12,992	0.00	HKD 16,700	Pharmaron Beijing Co Ltd	126,702	0.03
CNY 6,400	Lomon Billions Group Co Ltd	17,501	0.00	HKD 400,310	PICC Property & Casualty Co Ltd	380,053	0.10
HKD 109,000	Longfor Group Holdings Ltd	339,362	0.09	USD 29,300	Pinduoduo Inc-ADR	2,389,415	0.66
CNY 29,567	LONGi Green Energy Technology Co Ltd	180,594	0.05	CNY 64,100	Ping An Bank Co Ltd	121,921	0.03
USD 33,800	Lufax Holding Ltd	65,572	0.02	HKD 24,200	Ping An Healthcare and Technology Co Ltd	66,043	0.02
CNY 1,400	Luoyang Xinqianglian Slewing Bearing Co Ltd	10,781	0.00	HKD 359,500	Ping An Insurance Group Co of China Ltd	2,379,025	0.65

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
CNY 44,700	Ping An Insurance Group Co of China Ltd	303,649	0.08	CNY 58,800	Shanghai International Port Group Co Ltd	45,382	0.01
CNY 45,600	Poly Developments and Holdings Group Co Ltd	99,717	0.03	CNY 6,900	Shanghai Jinjiang International Hotels Co Ltd	58,191	0.02
HKD 31,600	Pop Mart International Group Ltd	80,245	0.02	CNY 4,592	Shanghai Junshi Biosciences Co Ltd	41,547	0.01
HKD 462,000	Postal Savings Bank of China Co Ltd	287,087	0.08	USD 112,432	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	90,845	0.02
CNY 83,200	Postal Savings Bank of China Co Ltd	55,556	0.02	CNY 1,600	Shanghai M&G Stationery Inc	12,714	0.00
CNY 49,700	Power Construction Corp of China Ltd	50,858	0.01	CNY 390	Shanghai Medicilon Inc	12,056	0.00
CNY 967	Pylon Technologies Co Ltd	44,116	0.01	HKD 68,900	Shanghai Pharmaceuticals Holding Co Ltd	114,584	0.03
CNY 19,300	Qinghai Salt Lake Industry Co Ltd	63,293	0.02	CNY 3,000	Shanghai Pharmaceuticals Holding Co Ltd	7,731	0.00
CNY 29,100	Rongsheng Petro Chemical Co Ltd	51,733	0.01	CNY 115,790	Shanghai Pudong Development Bank Co Ltd	121,834	0.03
CNY 10,600	Sailun Group Co Ltd	15,351	0.00	CNY 5,200	Shanghai Putailai New Energy Technology Co Ltd	38,999	0.01
CNY 1,000	Sangfor Technologies Inc	16,267	0.00	CNY 8,791	Shanghai Yuyuan Tourist Mart Group Co Ltd	9,669	0.00
HKD 56,000	Sany Heavy Equipment International Holdings Co Ltd	57,543	0.02	CNY 9,800	Shanxi Lu'an Environmental Energy Development Co Ltd	23,867	0.01
CNY 32,100	Sany Heavy Industry Co Ltd	73,304	0.02	CNY 28,700	Shanxi Meijin Energy Co Ltd	37,416	0.01
CNY 9,794	Satellite Chemical Co Ltd	21,941	0.01	CNY 17,500	Shanxi Taigang Stainless Steel Co Ltd	10,927	0.00
CNY 6,500	Seazen Holdings Co Ltd	19,259	0.01	CNY 4,900	Shanxi Xinghuacun Fen Wine Factory Co Ltd	201,833	0.06
CNY 17,200	SF Holdings Co Ltd	143,589	0.04	CNY 26,900	Shanxi Xishan Coal & Electricity Power Co Ltd	45,294	0.01
CNY 1,575	SG Micro Corp	39,290	0.01	CNY 6,600	Shenghe Resources Holding Co Ltd	13,355	0.00
CNY 35,600	Shaanxi Coal Industry Co Ltd	95,601	0.03	CNY 9,500	Shengyi Technology Co Ltd	19,786	0.01
CNY 7,300	Shan Xi Hua Yang Group New Energy Co Ltd	15,035	0.00	CNY 1,820	Shennan Circuits Co Ltd	18,979	0.01
CNY 14,420	Shandong Gold Mining Co Ltd	39,933	0.01	CNY 48,000	Shenwan Hongyuan Group Co Ltd	27,612	0.01
HKD 44,250	Shandong Gold Mining Co Ltd	82,094	0.02	CNY 5,040	Shenzhen Capchem Technology Co Ltd	31,665	0.01
CNY 8,710	Shandong Hualu Hengsheng Chemical Co Ltd	41,732	0.01	CNY 800	Shenzhen Dynanonic Co Ltd	26,547	0.01
CNY 2,400	Shandong Linglong Tyre Co Ltd	7,104	0.00	CNY 10,900	Shenzhen Energy Group Co Ltd	10,020	0.00
CNY 81,400	Shandong Nanshan Aluminum Co Ltd	38,471	0.01	CNY 8,319	Shenzhen Inovance Technology Co Ltd	83,565	0.02
HKD 140,000	Shandong Weigao Group Medical Polymer Co Ltd	229,957	0.06	CNY 3,700	Shenzhen Kangtai Biological Products Co Ltd	16,861	0.00
CNY 4,900	Shanghai Bairun Investment Holdings Group Co Ltd	26,459	0.01	CNY 900	Shenzhen Kedali Industry Co Ltd	15,455	0.00
CNY 6,591	Shanghai Baosight Software Co Ltd	42,677	0.01	CNY 3,000	Shenzhen Kstar Science And Technology Co Ltd	24,975	0.01
USD 23,100	Shanghai Baosight Software Co Ltd	71,494	0.02	CNY 4,200	Shenzhen Mindray Bio-Medical Electronics Co Ltd	191,806	0.05
CNY 12,400	Shanghai Construction Group Co Ltd	4,660	0.00	CNY 3,000	Shenzhen New Industries Biomedical Engineering Co Ltd	21,741	0.01
CNY 49,100	Shanghai Electric Group Co Ltd	27,960	0.01	CNY 27,200	Shenzhen Overseas Chinese Town Co Ltd	20,954	0.01
HKD 27,000	Shanghai Fosun Pharmaceutical Group Co Ltd	86,484	0.02	CNY 1,500	Shenzhen SC New Energy Technology Corp	24,719	0.01
CNY 8,200	Shanghai Fosun Pharmaceutical Group Co Ltd	41,765	0.01	CNY 4,400	Shenzhen Senior Technology Material Co Ltd	13,520	0.00
CNY 536	Shanghai Friendess Electronic Technology Corp Ltd	16,817	0.00	CNY 1,480	Shenzhen Transsion Holdings Co Ltd	17,010	0.00
HKD 18,300	Shanghai Fudan Microelectronics Group Co Ltd	83,681	0.03				
CNY 3,500	Shanghai International Airport Co Ltd	29,193	0.01				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				China (continued)			
HKD 48,000	Shenzhou International Group Holdings Ltd	539,965	0.15	USD 31,300	Trip.com Group Ltd-ADR	1,076,720	0.30
CNY 8,600	Shijiazhuang Yiling Pharmaceutical Co Ltd	37,240	0.01	HKD 40,000	Tsingtao Brewery Co Ltd	395,134	0.11
CNY 24,500	Sichuan Chuantou Energy Co Ltd	43,307	0.01	CNY 1,900	Tsingtao Brewery Co Ltd	29,521	0.01
CNY 8,700	Sichuan Kelun Pharmaceutical Co Ltd	33,460	0.01	CNY 3,079	Unigroup Guoxin Microelectronics Co Ltd	58,662	0.02
CNY 5,900	Sichuan New Energy Power Co Ltd	15,213	0.00	HKD 64,000	Uni-President China Holdings Ltd	64,041	0.02
CNY 43,900	Sichuan Road and Bridge Group Co Ltd	70,556	0.02	CNY 10,640	Unisplendour Corp Ltd	30,003	0.01
CNY 2,100	Sichuan Swellfun Co Ltd	25,623	0.01	CNY 8,900	Walvax Biotechnology Co Ltd	51,698	0.01
CNY 4,600	Sichuan Yahua Industrial Group Co Ltd	15,458	0.00	CNY 11,400	Wanhua Chemical Group Co Ltd	152,657	0.04
TWD 19,000	Silergy Corp	269,835	0.07	HKD 294,000	Want Want China Holdings Ltd	196,629	0.05
CNY 4,400	Sinoma Science & Technology Co Ltd	13,628	0.00	HKD 123,000	Weichai Power Co Ltd	165,157	0.05
CNY 1,500	Sinomine Resource Group Co Ltd	14,452	0.00	CNY 16,700	Weichai Power Co Ltd	24,571	0.01
HKD 77,200	Sinopharm Group Co Ltd	196,241	0.05	CNY 1,900	Weihai Guangwei Composites Co Ltd	19,841	0.01
CNY 1,680	Skshu Paint Co Ltd	27,640	0.01	CNY 19,200	Wens Foodstuffs Group Co Ltd	54,474	0.01
HKD 102,000	Smooere International Holdings Ltd	158,392	0.04	CNY 4,300	Western Securities Co Ltd	3,785	0.00
CNY 13,680	Songcheng Performance Development Co Ltd	28,867	0.01	CNY 1,364	Western Superconducting Technologies Co Ltd	18,667	0.00
CNY 1,100	StarPower Semiconductor Ltd	52,354	0.01	CNY 4,300	Westone Information Industry Inc	18,974	0.01
HKD 158,300	Sunac China Holdings Ltd	23,223	0.01	CNY 3,510	Will Semiconductor Ltd	39,108	0.01
CNY 5,400	Sungrow Power Supply Co Ltd	87,257	0.02	CNY 4,400	Wingtech Technology Co Ltd	33,438	0.01
HKD 41,400	Sunny Optical Technology Group Co Ltd	492,507	0.14	CNY 28,600	Wuchan Zhongda Group Co Ltd	19,883	0.01
CNY 5,400	Sunwoda Electronic Co Ltd	16,507	0.00	CNY 11,368	Wuhan Guide Infrared Co Ltd	18,074	0.00
CNY 4,700	Suzhou Dongshan Precision Manufacturing Co Ltd	16,799	0.00	CNY 9,200	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	24,068	0.01
CNY 480	Suzhou Maxwell Technologies Co Ltd	28,572	0.01	CNY 13,400	Wuliangye Yibin Co Ltd	349,949	0.10
CNY 2,600	Suzhou TA&A Ultra Clean Technology Co Ltd	20,999	0.01	HKD 19,845	WuXi AppTec Co Ltd	209,639	0.06
CNY 50,000	TCL Corp	26,883	0.01	CNY 10,096	WuXi AppTec Co Ltd	118,195	0.03
HKD 362,000	Tencent Holdings Ltd	15,491,195	4.26	HKD 208,000	Wuxi Biologics Cayman Inc	1,594,988	0.44
USD 40,700	Tencent Music Entertainment Group-ADR	336,996	0.09	CNY 1,120	Wuxi Shangji Automation Co Ltd	17,135	0.00
CNY 2,000	Thunder Software Technology Co Ltd	28,993	0.01	CNY 63,200	XCMG Construction Machinery Co Ltd	46,312	0.01
CNY 10,200	Tianjin Zhonghuan Semiconductor Co Ltd	55,520	0.02	CNY 11,500	Xiamen C & D Inc	22,688	0.01
CNY 7,400	Tianma Microelectronics Co Ltd	9,262	0.00	CNY 1,700	Xiamen Faratronic Co Ltd	39,283	0.01
CNY 5,200	Tianqi Lithium Corp	59,366	0.02	HKD 912,800	Xiaomi Corp	1,279,449	0.35
HKD 126,000	Tingyi Cayman Islands Holding Corp	222,459	0.06	HKD 32,634	Xinjiang Goldwind Science & Technology Co Ltd	29,059	0.01
HKD 68,800	Tongcheng-Elong Holdings Ltd	165,544	0.05	CNY 23,900	Xinjiang Goldwind Science & Technology Co Ltd	37,998	0.01
CNY 7,100	Tongkun Group Co Ltd	14,828	0.00	HKD 282,514	Xinyi Solar Holdings Ltd	312,740	0.09
CNY 5,700	Tongling Nonferrous Metals Group Co Ltd	2,570	0.00	HKD 50,000	XPeng Inc	245,677	0.07
CNY 18,000	Tongwei Co Ltd	100,369	0.03	HKD 74,000	Yadea Group Holdings Ltd	123,824	0.03
CNY 900	Topchoice Medical Corp	19,901	0.01	CNY 3,800	Yantai Jereh Oilfield Services Group Co Ltd	15,329	0.00
HKD 99,000	Topsports International Holdings Ltd	78,516	0.02	HKD 86,000	Yanzhou Coal Mining Co Ltd	262,244	0.07
HKD 70,000	TravelSky Technology Ltd	147,983	0.04	CNY 10,400	Yanzhou Coal Mining Co Ltd	50,475	0.01
				CNY 3,100	Yealink Network Technology Corp Ltd	27,147	0.01
				CNY 2,600	Yifeng Pharmacy Chain Co Ltd	23,990	0.01
				CNY 4,700	Yihai Kerry Arawana Holdings Co Ltd	29,590	0.01
				CNY 1,900	YongXing Special Materials Technology Co Ltd	25,311	0.01

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
China (continued)				Colombia			
CNY 12,520	Yonyou Network Technology Co Ltd	43,737	0.01	COP 18,108	Bancolombia SA	158,715	0.04
CNY 1,000	Youngy Co Ltd	14,150	0.00	COP 24,403	Bancolombia SA-Preferred Stock	168,847	0.05
CNY 22,400	YTO Express Group Co Ltd	65,042	0.02	COP 22,404	Interconexion Electrica SA ESP	97,029	0.03
CNY 9,880	Yunda Holdings Co Ltd	20,534	0.01			424,591	0.12
CNY 13,400	Yunnan Aluminium Co Ltd	21,537	0.01	Total Colombia			
CNY 6,160	Yunnan Baiyao Group Co Ltd	48,398	0.01	Cyprus			
CNY 2,100	Yunnan Botanee Bio-Technology Group Co Ltd	45,297	0.01	USD 6,121	TCS Group Holding PLC-GDR*	0	0.00
CNY 2,700	Yunnan Energy New Material Co Ltd	51,234	0.01			0	0.00
CNY 8,200	Yunnan Yuntianhua Co Ltd	24,936	0.01	Total Cyprus			
USD 5,516	Zai Lab Ltd	169,341	0.05	Czech Republic			
CNY 6,500	Zangge Mining Co Ltd	24,398	0.01	CZK 9,694	CEZ AS	329,815	0.09
CNY 1,900	Zhangzhou Pientzhehuang Pharmaceutical Co Ltd	79,215	0.02	CZK 3,822	Komercni banka A/S	110,614	0.03
HKD 61,500	Zhaojin Mining Industry Co Ltd	68,395	0.02	CZK 15,404	Moneta Money Bank AS	51,728	0.01
CNY 31,100	Zhejiang Century Huatong Group Co Ltd	17,126	0.00			492,157	0.13
CNY 9,100	Zhejiang Chint Electrics Co Ltd	36,432	0.01	Total Czech Republic			
CNY 11,600	Zhejiang Dahua Technology Co Ltd	18,962	0.01	Egypt			
HKD 68,000	Zhejiang Expressway Co Ltd	52,362	0.01	EGP 159,783	Commercial International Bank Egypt SAE	267,736	0.07
CNY 15,200	Zhejiang Huafeng Spandex Co Ltd	14,939	0.00	EGP 51,770	Eastern Co SAE	29,926	0.01
CNY 4,420	Zhejiang Huayou Cobalt Co Ltd	35,538	0.01	EGP 58,824	Egyptian Financial Group-Hermes Holding Co	42,487	0.01
CNY 3,200	Zhejiang Jingsheng Mechanical & Electrical Co Ltd	29,397	0.01			340,149	0.09
CNY 8,600	Zhejiang Jiuzhou Pharmaceutical Co Ltd	52,740	0.01	Total Egypt			
CNY 7,800	Zhejiang Juhua Co Ltd	17,485	0.00	Greece			
CNY 14,112	Zhejiang NHU Co Ltd	38,243	0.01	EUR 124,013	Alpha Bank AE	132,353	0.03
CNY 2,336	Zhejiang SupCon Technology Co Ltd	30,667	0.01	EUR 133,007	Eurobank Ergasias Services and Holdings SA	149,759	0.04
CNY 2,800	Zhejiang Supor Co Ltd	20,016	0.01	EUR 1,608	FF Group*	0	0.00
CNY 4,300	Zhejiang Weiming Environment Protection Co Ltd	11,516	0.00	EUR 10,648	Hellenic Telecommunications Organization SA	165,802	0.04
CNY 4,300	Zhejiang Yongtai Technology Co Ltd	13,567	0.00	EUR 7,765	JUMBO SA	132,429	0.04
CNY 13,500	Zheshang Securities Co Ltd	19,375	0.01	EUR 6,488	Mytilineos SA	140,564	0.04
HKD 40,000	ZhongAn Online P&C Insurance Co Ltd	110,186	0.03	EUR 34,951	National Bank of Greece SA	139,768	0.04
HKD 35,500	Zhongsheng Group Holdings Ltd	182,618	0.05	EUR 12,095	OPAP SA	170,778	0.05
CNY 36,200	Zhongtai Securities Co Ltd	33,538	0.01	EUR 10,832	Public Power Corp SA	75,779	0.02
HKD 33,200	Zhuzhou CRRC Times Electric Co Ltd	164,831	0.05	EUR 3,328	Terna Energy SA	72,386	0.02
CNY 8,500	Zhuzhou Kibing Group Co Ltd	13,993	0.00			1,179,618	0.32
CNY 49,300	Zoomlion Heavy Industry Science and Technology Co Ltd	38,763	0.01	Total Greece			
HKD 43,832	ZTE Corp	96,594	0.03	Hong Kong			
CNY 15,800	ZTE Corp	59,054	0.02	HKD 266,508	Alibaba Health Information Technology Ltd	227,071	0.06
USD 24,300	ZTO Express Cayman Inc-ADR	652,941	0.18	HKD 41,000	Beijing Enterprises Holdings Ltd	131,327	0.04
		106,034,805	29.17	HKD 328,000	Beijing Enterprises Water Group Ltd	84,049	0.02
				HKD 37,000	C&D International Investment Group Ltd	107,848	0.03
				HKD 214,296	China Everbright International Ltd	95,823	0.03
				HKD 171,800	China Gas Holdings Ltd	250,053	0.07
				HKD 278,983	China Jinmao Holdings Group Ltd	60,051	0.02
				HKD 92,199	China Merchants Port Holdings Co Ltd	135,139	0.04
				HKD 220,000	China Overseas Land & Investment Ltd	580,657	0.16
				HKD 75,000	China Overseas Property Holdings Ltd	78,123	0.02
				HKD 303,000	China Power International Development Ltd	128,111	0.03

Schedule of Investments *(continued)* as at 31 December 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 - 98.36% <i>(continued)</i>				Common and Preferred Stocks - 98.36% <i>(continued)</i>			
Hong Kong <i>(continued)</i>				India <i>(continued)</i>			
HKD 92,257	China Resources Beer Holdings Co Ltd	644,798	0.18	INR 14,454	Aurobindo Pharma Ltd	76,577	0.02
HKD 130,000	China Resources Cement Holdings Ltd	68,956	0.02	INR 9,531	Avenue Supermarts Ltd	468,745	0.13
HKD 56,500	China Resources Gas Group Ltd	212,103	0.06	INR 131,369	Axis Bank Ltd	1,482,725	0.41
HKD 185,111	China Resources Land Ltd	847,887	0.23	INR 4,207	Bajaj Auto Ltd	183,884	0.05
HKD 110,211	China Resources Power Holdings Co Ltd	225,366	0.06	INR 15,732	Bajaj Finance Ltd	1,250,345	0.34
HKD 120,000	China State Construction International Holdings Ltd	134,838	0.04	INR 22,070	Bajaj Finserv Ltd	412,922	0.11
HKD 83,698	China Taiping Insurance Holdings Co Ltd	104,234	0.03	INR 1,534	Bajaj Holdings & Investment Ltd	106,462	0.03
HKD 206,000	China Traditional Chinese Medicine Holdings Co Ltd	93,697	0.02	INR 4,631	Balkrishna Industries Ltd	119,302	0.03
HKD 114,800	Chow Tai Fook Jewellery Group Ltd	234,161	0.06	INR 38,572	Bandhan Bank Ltd	109,193	0.03
HKD 333,000	CITIC Ltd	351,562	0.10	INR 12,767	Berger Paints India Ltd	89,715	0.02
HKD 92,071	Cosco Shipping Ports Ltd	73,138	0.02	INR 207,738	Bharat Electronics Ltd	250,852	0.07
HKD 94,000	Far East Horizon Ltd	73,466	0.02	INR 14,993	Bharat Forge Ltd	159,454	0.04
HKD 1,168,000	GCL Technology Holdings Ltd	296,304	0.08	INR 53,503	Bharat Petroleum Corp Ltd	213,740	0.06
HKD 152,000	Guangdong Investment Ltd	155,604	0.04	INR 127,830	Bharti Airtel Ltd	1,245,543	0.34
HKD 35,000	Hua Hong Semiconductor Ltd	122,198	0.03	INR 51,369	Bharti Infratel Ltd	118,255	0.03
HKD 41,000	Kingboard Holdings Ltd	130,539	0.04	INR 28,602	Biocon Ltd	90,529	0.02
HKD 57,500	Kingboard Laminates Holdings Ltd	63,210	0.02	INR 6,186	Britannia Industries Ltd	322,082	0.09
HKD 242,000	Kunlun Energy Co Ltd	172,703	0.05	INR 24,869	Cholamandalam Investment and Finance Co Ltd	217,307	0.06
HKD 119,000	Nine Dragons Paper Holdings Ltd	108,557	0.03	INR 28,501	Cipla Ltd	370,671	0.10
HKD 8,000	Orient Overseas International Ltd	144,524	0.04	INR 86,049	Coal India Ltd	234,079	0.06
HKD 82,278	Shenzhen International Holdings Ltd	80,750	0.02	INR 6,727	Colgate-Palmolive India Ltd	124,921	0.03
HKD 69,000	Shimao Group Holdings Ltd	9,769	0.00	INR 16,075	Container Corp Of India Ltd	143,554	0.04
HKD 579,000	Sino Biopharmaceutical Ltd	339,019	0.09	INR 35,622	Dabur India Ltd	241,750	0.07
HKD 6,500	Super Hi International Holding Ltd	8,278	0.00	INR 7,727	Divi's Laboratories Ltd	318,794	0.09
HKD 22,000	Vinda International Holdings Ltd	64,831	0.02	INR 33,832	DLF Ltd	153,354	0.04
HKD 80,400	Yuexiu Property Co Ltd	97,346	0.03	INR 6,610	Dr Reddy's Laboratories Ltd	338,574	0.09
Total Hong Kong		6,736,090	1.85	INR 7,938	Eicher Motors Ltd	309,705	0.09
Hungary				INR 138,306	GAIL India Ltd	160,574	0.04
HUF 20,920	MOL Hungarian Oil & Gas PLC	145,073	0.04	INR 23,061	Godrej Consumer Products Ltd	243,642	0.07
HUF 13,370	OTP Bank Nyrt	360,247	0.10	INR 7,100	Godrej Properties Ltd	105,105	0.03
HUF 8,479	Richter Gedeon Nyrt	187,560	0.05	INR 15,416	Grasim Industries Ltd	321,159	0.09
Total Hungary		692,880	0.19	INR 14,396	Havells India Ltd	191,404	0.05
India				INR 62,488	HCL Technologies Ltd	785,009	0.22
INR 3,043	ABB India Ltd	98,687	0.03	INR 56,349	HDFC Life Insurance Co Ltd	385,684	0.11
INR 4,342	ACC Ltd	128,145	0.04	INR 6,510	Hero MotoCorp Ltd	215,519	0.06
INR 16,372	Adani Enterprises Ltd	763,555	0.21	INR 76,384	Hindalco Industries Ltd	437,041	0.12
INR 16,047	Adani Gas Ltd	716,296	0.20	INR 37,816	Hindustan Petroleum Corp Ltd	107,487	0.03
INR 18,783	Adani Green Energy Ltd	438,595	0.12	INR 47,239	Hindustan Unilever Ltd	1,462,365	0.40
INR 30,924	Adani Ports & Special Economic Zone Ltd	305,801	0.08	INR 99,767	Housing Development Finance Corp Ltd	3,180,774	0.88
INR 46,734	Adani Power Ltd	169,215	0.05	INR 298,001	ICICI Bank Ltd	3,208,923	0.88
INR 16,509	Adani Transmission Ltd	516,692	0.14	INR 14,463	ICICI Lombard General Insura	216,219	0.06
INR 35,414	Ambuja Cements Ltd	224,350	0.06	INR 21,842	ICICI Prudential Life Insurance Co Ltd	119,150	0.03
INR 5,675	Apollo Hospitals Enterprise Ltd	307,148	0.08	INR 48,956	Indian Hotels Co Ltd	188,563	0.05
INR 22,073	Asian Paints Ltd	823,875	0.23	INR 171,103	Indian Oil Corp Ltd	158,218	0.04
INR 9,600	AU Small Finance Bank Ltd	75,942	0.02	INR 13,224	Indian Railway Catering & Tourism Corp Ltd	102,253	0.03
				INR 17,760	Indraprastha Gas Ltd	88,864	0.02
				INR 3,975	Info Edge India Ltd	188,927	0.05
				INR 194,741	Infosys Ltd	3,550,204	0.98
				INR 5,535	InterGlobe Aviation Ltd	134,324	0.04

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Common and Preferred Stocks - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
India (continued)				Indonesia			
INR 172,787	ITC Ltd	692,464	0.19	IDR 842,700	Adaro Energy Tbk PT	208,408	0.06
INR 24,720	Jindal Steel & Power Ltd	173,485	0.05	IDR 709,500	Aneka Tambang Tbk	90,468	0.02
INR 41,656	JSW Steel Ltd	386,727	0.11	IDR 1,116,500	Astra International Tbk PT	408,804	0.11
INR 23,605	Jubilant Foodworks Ltd	145,816	0.04	IDR 247,200	Bank Artos Indonesia Tbk PT	59,071	0.02
INR 31,938	Kotak Mahindra Bank Ltd	705,412	0.19	IDR 3,275,000	Bank Central Asia Tbk PT	1,798,699	0.49
INR 11,528	Lupin Ltd	102,237	0.03	IDR 1,061,300	Bank Mandiri Persero Tbk PT	676,628	0.19
INR 50,197	Mahindra & Mahindra Ltd	757,961	0.21	IDR 428,600	Bank Negara Indonesia Persero Tbk PT	253,980	0.07
INR 31,935	Marico Ltd	196,810	0.05	IDR 3,846,973	Bank Rakyat Indonesia Persero Tbk PT	1,220,751	0.34
INR 7,074	Maruti Suzuki India Ltd	717,798	0.20	IDR 1,463,134	Barito Pacific Tbk PT	70,960	0.02
INR 103,648	Motherson Sumi Systems Ltd	92,899	0.03	IDR 433,900	Charoen Pokphand Indonesia Tbk PT	157,478	0.04
INR 5,014	Mphasis Ltd	119,565	0.03	IDR 150,400	Indah Kiat Pulp & Paper Corp Tbk PT	84,293	0.02
INR 108	MRF Ltd	115,579	0.03	IDR 101,800	Indofood CBP Sukses Makmur Tbk PT	65,393	0.02
INR 7,775	Muthoot Finance Ltd	99,906	0.03	IDR 211,600	Indofood Sukses Makmur Tbk PT	91,409	0.03
INR 1,894	Nestle India Ltd	448,855	0.12	IDR 1,074,000	Kalbe Farma Tbk PT	144,189	0.04
INR 224,144	NTPC Ltd	450,970	0.12	IDR 716,216	Merdeka Copper Gold Tbk PT	189,549	0.05
INR 147,359	Oil & Natural Gas Corp Ltd	261,392	0.07	IDR 1,374,000	Sarana Menara Nusantara Tbk PT	97,087	0.03
INR 346	Page Industries Ltd	179,155	0.05	IDR 204,879	Semen Indonesia Persero Tbk PT	86,531	0.02
INR 44,496	Petronet LNG Ltd	115,879	0.03	IDR 1,006,300	Sumber Alfaria Trijaya Tbk PT	171,299	0.05
INR 4,304	PI Industries Ltd	177,919	0.05	IDR 2,932,700	Telekomunikasi Indonesia Persero Tbk PT	706,448	0.19
INR 9,236	Pidilite Industries Ltd	284,699	0.08	IDR 472,000	Unilever Indonesia Tbk PT	142,502	0.04
INR 195,048	Power Grid Corp of India Ltd	503,829	0.14	IDR 105,569	United Tractors Tbk PT	176,824	0.05
INR 175,862	Reliance Industries Ltd	5,414,670	1.49	IDR 169,300	Vale Indonesia Tbk PT	77,214	0.02
INR 13,502	SBI Cards & Payment Services Ltd	129,830	0.04				
INR 25,931	SBI Life Insurance Co Ltd	385,940	0.11	Total Indonesia		6,977,985	1.92
INR 662	Shree Cement Ltd	186,361	0.05	Korea			
INR 15,240	Shriram Transport Finance Co Ltd	253,644	0.07	KRW 2,057	Amorepacific Corp	223,675	0.06
INR 4,315	Siemens Ltd	147,418	0.04	KRW 616	BGF retail Co Ltd	102,545	0.03
INR 8,597	SRF Ltd	238,005	0.07	KRW 5,327	Celltrion Healthcare Co Ltd	244,338	0.07
INR 101,713	State Bank of India	754,518	0.21	KRW 6,021	Celltrion Inc	764,231	0.21
INR 53,574	Sun Pharmaceutical Industries Ltd	648,483	0.18	KRW 1,234	Celltrion Pharm Inc	65,286	0.02
INR 52,491	Tata Consultancy Services Ltd	2,066,329	0.57	KRW 5,176	Cheil Worldwide Inc	94,351	0.03
INR 30,464	Tata Consumer Products Ltd	282,417	0.08	KRW 540	CJ CheilJedang Corp	162,491	0.04
INR 2,075	Tata Elxsi Ltd	157,660	0.04	KRW 657	CJ Corp	43,696	0.01
INR 96,215	Tata Motors Ltd	451,186	0.12	KRW 2,683	DB Insurance Co Ltd	138,553	0.04
INR 82,459	Tata Power Co Ltd	207,020	0.06	KRW 3,605	Doosan Bobcat Inc	98,642	0.03
INR 429,869	Tata Steel Ltd	585,335	0.16	KRW 23,122	Doosan Heavy Industries & Construction Co Ltd	281,597	0.08
INR 34,606	Tech Mahindra Ltd	425,161	0.12	KRW 2,698	Ecopro BM Co Ltd	196,509	0.05
INR 20,865	Titan Co Ltd	655,105	0.18	KRW 1,194	E-MART Inc	92,536	0.03
INR 3,959	Torrent Pharmaceuticals Ltd	74,203	0.02	KRW 1,032	F&F Co Ltd / New	117,931	0.03
INR 9,394	Trent Ltd	153,446	0.04	KRW 3,073	GS Holdings Corp	106,443	0.03
INR 6,098	Tube Investments of India Ltd	204,585	0.06	KRW 16,998	Hana Financial Group Inc	565,256	0.16
INR 12,281	TVS Motor Co Ltd	161,124	0.04	KRW 4,595	Hankook Tire Co Ltd	113,194	0.03
INR 5,903	UltraTech Cement Ltd	496,546	0.14	KRW 346	Hanmi Pharm Co Ltd	81,541	0.02
INR 15,802	United Spirits Ltd	167,618	0.05	KRW 11,205	Hanon Systems	71,687	0.02
INR 29,080	UPL Ltd	251,730	0.07	KRW 6,953	Hanwha Chemical Corp	236,440	0.07
INR 13,059	Varun Beverages Ltd	208,766	0.06	KRW 59	Hanwha Solutions Corp	232	0.00
INR 44,927	Vedanta Ltd	167,478	0.05	KRW 2,831	HD Hyundai Co Ltd	127,837	0.04
INR 81,322	Wipro Ltd	386,066	0.11				
INR 739,708	Yes Bank Ltd	184,189	0.05				
INR 174,540	Zomato Ltd	125,108	0.03				
Total India		51,572,041	14.19				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
Korea (continued)				Korea (continued)			
KRW 5,523	HLB Inc	124,044	0.03	KRW 8,421	NH Investment & Securities Co Ltd	58,404	0.02
KRW 15,729	HMM Co Ltd	243,181	0.07	KRW 1,469	Orion Corp	148,701	0.04
KRW 1,664	Hotel Shilla Co Ltd	109,354	0.03	KRW 18,527	Pan Ocean Co Ltd	83,954	0.02
KRW 1,002	HYBE Co Ltd	137,483	0.04	KRW 1,845	Pearl Abyss Corp	61,208	0.02
KRW 4,478	Hyundai Engineering & Construction Co Ltd	123,592	0.03	KRW 4,416	POSCO	965,618	0.27
KRW 1,159	Hyundai Glovis Co Ltd	149,859	0.04	KRW 1,635	POSCO Chemical Co Ltd	232,740	0.06
KRW 992	Hyundai Heavy Industries Co Ltd	91,002	0.03	KRW 1,043	S-1 Corp	48,913	0.01
KRW 1,377	Hyundai Mipo Dockyard Co Ltd	92,018	0.03	KRW 1,025	Samsung Biologics Co Ltd	665,500	0.18
KRW 3,605	Hyundai Mobis Co Ltd	571,611	0.16	KRW 4,746	Samsung C&T Corp	425,995	0.12
KRW 8,322	Hyundai Motor Co	993,770	0.27	KRW 3,248	Samsung Electro-Mechanics Co Ltd	335,203	0.09
KRW 1,808	Hyundai Motor Co-Preferred Stock	105,663	0.03	KRW 276,581	Samsung Electronics Co Ltd	12,095,634	3.33
KRW 1,420	Hyundai Motor Co-Preferred Stock	83,100	0.02	KRW 47,449	Samsung Electronics Co Ltd-Preferred Stock	1,894,958	0.52
KRW 5,784	Hyundai Steel Co	139,969	0.04	KRW 8,134	Samsung Engineering Co Ltd	143,125	0.04
KRW 1,300	Ijjin Materials Co Ltd	53,357	0.01	KRW 1,755	Samsung Fire & Marine Insurance Co Ltd	277,580	0.08
KRW 14,254	Industrial Bank of Korea	110,695	0.03	KRW 37,320	Samsung Heavy Industries Co Ltd	150,815	0.04
KRW 18,268	Kakao Corp	767,126	0.21	KRW 4,510	Samsung Life Insurance Co Ltd	253,231	0.07
KRW 2,053	Kakao Games Corp	72,492	0.02	KRW 3,199	Samsung SDI Co Ltd	1,495,144	0.41
KRW 8,244	KakaoBank Corp	158,426	0.04	KRW 1,976	Samsung SDS Co Ltd	192,209	0.05
KRW 5,866	Kangwon Land Inc	107,625	0.03	KRW 3,627	Samsung Securities Co Ltd	90,209	0.02
KRW 22,209	KB Financial Group Inc	851,828	0.23	KRW 1,925	SD Biosensor Inc	45,899	0.01
KRW 14,983	Kia Motors Corp	702,643	0.19	KRW 26,198	Shinhan Financial Group Co Ltd	729,276	0.20
KRW 15,557	Korea Electric Power Corp	268,203	0.07	KRW 1,799	SK Biopharmaceuticals Co Ltd	102,576	0.03
KRW 2,100	Korea Investment Holdings Co Ltd	88,517	0.02	KRW 1,332	SK Bioscience Co Ltd	77,423	0.02
KRW 2,296	Korea Shipbuilding & Offshore Engineering Co Ltd	128,373	0.04	KRW 31,619	SK Hynix Inc	1,875,386	0.52
KRW 552	Korea Zinc Co Ltd	246,206	0.07	KRW 1,403	SK IE Technology Co Ltd	58,805	0.02
KRW 10,061	Korean Air Lines Co Ltd	182,602	0.05	KRW 2,126	SK Inc	317,765	0.09
KRW 1,691	Krafton Inc	224,664	0.06	KRW 3,067	SK Innovation Co Ltd	373,522	0.10
KRW 6,529	KT&G Corp	472,442	0.13	KRW 5,999	SK Square Co Ltd	159,167	0.04
KRW 925	Kumho Petrochemical Co Ltd	92,171	0.03	KRW 1,163	SKC Co Ltd	81,396	0.02
KRW 1,290	L&F Co Ltd	176,999	0.05	KRW 2,556	S-Oil Corp	168,581	0.05
KRW 2,849	LG Chem Ltd	1,351,839	0.37	KRW 3,057	Woongjin Coway Co Ltd	135,141	0.04
KRW 463	LG Chem Ltd-Preferred Stock	101,607	0.03	KRW 31,524	Woori Financial Group Inc	287,942	0.08
KRW 5,130	LG Corp	316,847	0.09	KRW 2,128	Yuhan Corp	96,261	0.03
KRW 13,400	LG Display Co Ltd	131,934	0.04	Total Korea		41,252,065	11.35
KRW 6,316	LG Electronics Inc	432,055	0.12	Kuwait			
KRW 2,016	LG Energy Solution Ltd	694,320	0.19	KWD 80,931	Agility Public Warehousing Co KSC	190,395	0.05
KRW 541	LG Household & Health Care Ltd	308,898	0.09	KWD 68,590	Boubyan Bank KSCP	178,843	0.05
KRW 860	LG Innotek Co Ltd	171,728	0.05	KWD 96,950	Gulf Bank KSCP	99,468	0.03
KRW 12,923	LG Uplus Corp	112,929	0.03	KWD 416,613	Kuwait Finance House KSCP	1,120,315	0.31
KRW 1,051	Lotte Chemical Corp	148,362	0.04	KWD 48,770	Mabane Co KPSC	135,131	0.04
KRW 210	Lotte Chemical Corp	5,896	0.00	KWD 123,805	Mobile Telecommunications Co KSCP	227,748	0.06
KRW 494	Lotte Shopping Co Ltd	35,551	0.01	KWD 415,027	National Bank of Kuwait SAKP	1,461,850	0.40
KRW 2,125	Meritz Fire & Marine Insurance Co Ltd	83,521	0.02	Total Kuwait		3,413,750	0.94
KRW 16,521	Meritz Securities Co Ltd	81,527	0.02	Luxembourg			
KRW 18,118	Mirae Asset Daewoo Co Ltd	87,115	0.02	ZAR 7,974	Reinet Investments SCA	153,416	0.04
KRW 7,624	Naver Corp	1,070,194	0.29	Total Luxembourg		153,416	0.04
KRW 956	NCSOFT Corp	338,701	0.09				
KRW 1,104	Netmarble Corp	52,734	0.01				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
Malaysia				Mexico (continued)			
MYR 84,300	AMMB Holdings Bhd	79,229	0.02	MXN 25,464	Grupo Carso SAB de CV	106,849	0.03
MYR 192,786	Axiata Group Bhd	135,235	0.04	MXN 149,273	Grupo Financiero Banorte SAB de CV	1,071,715	0.29
MYR 401,623	CIMB Group Holdings Bhd	528,811	0.14	MXN 124,600	Grupo Financiero Inbursa SAB de CV	209,977	0.06
MYR 244,500	Dialog Group Bhd	135,987	0.04	MXN 179,500	Grupo Mexico SAB de CV	630,135	0.17
MYR 167,000	DiGi.Com Bhd	151,646	0.04	MXN 139,200	Grupo Televisa SAB	126,576	0.04
MYR 163,100	Genting Bhd	165,877	0.05	MXN 8,010	Industrias Penoles SAB de CV	98,509	0.03
MYR 177,300	Genting Malaysia Bhd	108,272	0.03	MXN 79,500	Kimberly-Clark de Mexico SAB de CV	134,912	0.04
MYR 24,800	HAP Seng Consolidated Bhd	36,032	0.01	MXN 68,700	Operadora de Sites Mexicanos A1 REIT	67,582	0.02
MYR 83,800	Hartalega Holdings Bhd	32,340	0.01	MXN 60,837	Orbia Advance Corp SAB de CV	107,705	0.03
MYR 38,184	Hong Leong Bank Bhd	178,221	0.05	MXN 14,565	Promotora y Operadora de Infraestructura SAB de CV	119,257	0.03
MYR 13,132	Hong Leong Financial Group Bhd	55,449	0.01	MXN 300,700	Wal-Mart de Mexico SAB de CV	1,058,385	0.29
MYR 118,200	IHH Healthcare Bhd	166,902	0.05	Total Mexico		8,384,410	2.31
MYR 158,800	Inari Amertron Bhd	94,090	0.03	Netherlands			
MYR 166,700	IOI Corp Bhd	153,266	0.04	ZAR 26,979	NEPI Rockcastle NV	163,428	0.04
MYR 25,498	Kuala Lumpur Kepong Bhd	129,429	0.04	Total Netherlands		163,428	0.04
MYR 258,640	Malayan Banking Bhd	510,821	0.14	Peru			
MYR 59,100	Malaysia Airports Holdings Bhd	88,013	0.02	USD 9,846	Cia de Minas Buenaventura SAA-ADR	73,353	0.02
MYR 129,100	Maxis Bhd	112,541	0.03	USD 4,273	Credicorp Ltd	579,675	0.16
MYR 74,200	MISC Bhd	126,334	0.03	Total Peru		653,028	0.18
MYR 133,800	MR DIY Group M Bhd	60,749	0.02	Philippines			
MYR 3,600	Nestle Malaysia Bhd	114,415	0.03	PHP 109,150	Aboitiz Equity Ventures Inc	113,013	0.03
MYR 130,000	Petronas Chemicals Group Bhd	253,802	0.07	PHP 438,738	AC Energy Corp	59,992	0.02
MYR 16,100	Petronas Dagangan Bhd	84,064	0.02	PHP 13,376	Ayala Corp	166,817	0.05
MYR 40,600	Petronas Gas Bhd	157,792	0.04	PHP 429,110	Ayala Land Inc	237,165	0.07
MYR 46,940	PPB Group Bhd	185,842	0.05	PHP 98,332	Bank of the Philippine Islands	179,980	0.05
MYR 217,800	Press Metal Aluminium Holdings Bhd	241,286	0.07	PHP 136,692	BDO Unibank Inc	259,268	0.07
MYR 816,400	Public Bank Bhd	800,646	0.22	PHP 1,344	Globe Telecom Inc	52,576	0.01
MYR 53,050	QL Resources Bhd	66,358	0.02	PHP 53,950	International Container Terminal Services Inc	193,621	0.05
MYR 85,144	RHB Bank Bhd	111,915	0.03	PHP 176,971	JG Summit Holdings Inc	159,735	0.04
MYR 126,734	Sime Darby Bhd	66,172	0.02	PHP 25,660	Jollibee Foods Corp	105,905	0.03
MYR 120,904	Sime Darby Plantation Bhd	127,628	0.03	PHP 14,860	Manila Electric Co	79,676	0.02
MYR 50,459	Telekom Malaysia Bhd	61,857	0.02	PHP 128,715	Metropolitan Bank & Trust Co	124,725	0.03
MYR 152,600	Tenaga Nasional Bhd	333,607	0.09	PHP 381,000	Monde Nissin Corp	75,752	0.02
MYR 281,900	Top Glove Corp Bhd	57,916	0.02	PHP 5,010	PLDT Inc	118,401	0.03
Total Malaysia		5,712,544	1.57	PHP 15,382	SM Investments Corp	248,419	0.07
Mexico				PHP 672,650	SM Prime Holdings Inc	428,497	0.12
MXN 166,500	Alfa SAB de CV	106,032	0.03	PHP 52,310	Universal Robina Corp	127,660	0.04
MXN 1,642,900	America Movil SAB de CV	1,490,537	0.41	Total Philippines		2,731,202	0.75
MXN 24,250	Arca Continental SAB de CV	196,914	0.05	Poland			
MXN 44,400	Banco del Bajio SA	140,236	0.04	PLN 21,437	Allegro.eu SA	122,818	0.03
MXN 865,387	Cemex SAB de CV	349,934	0.10	PLN 11,365	Bank Polska Kasa Opieki SA	224,126	0.06
MXN 31,695	Coca-Cola Femsa SAB de CV	214,431	0.06	PLN 3,639	CD Projekt SA	107,554	0.03
MXN 187,000	Fibra Uno Administracion SA de CV REIT	220,325	0.06	PLN 12,603	Cyfrowy Polsat SA	50,599	0.01
MXN 114,800	Fomento Economico Mexicano SAB de CV	893,257	0.25	PLN 2,826	Dino Polska SA	241,801	0.07
MXN 11,945	Gruma SAB de CV	159,825	0.04	PLN 8,660	KGHM Polska Miedz SA	250,249	0.07
MXN 20,500	Grupo Aeroportuario del Pacifico SAB de CV	293,657	0.08	PLN 65	LPP SA	157,823	0.04
MXN 11,475	Grupo Aeroportuario del Sureste SAB de CV	267,725	0.07				
MXN 75,700	Grupo Bimbo SAB de CV	319,935	0.09				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
Poland (continued)				Saudi Arabia (continued)			
PLN 821	mBank SA	55,404	0.02	SAR 29,988	Dar Al Arkan Real Estate Development Co	92,725	0.03
PLN 56,272	PGE Polska Grupa Energetyczna SA	88,316	0.02	SAR 4,702	Dr Sulaiman Al Habib Medical Services Group Co	276,014	0.08
PLN 35,964	Polski Koncern Naftowy ORLEN SA	526,720	0.15	SAR 1,353	Elm Co	119,531	0.03
PLN 54,123	Powszechna Kasa Oszczednosci Bank Polski SA	373,756	0.10	SAR 22,119	Emaar Economic City	49,088	0.01
PLN 34,723	Powszechny Zaklad Ubezpieczen SA	280,396	0.08	SAR 21,272	Ethiad Etisalat Co	196,701	0.05
PLN 1,790	Santander Bank Polska SA	105,860	0.03	SAR 3,766	Jarir Marketing Co	150,319	0.04
Total Poland		2,585,422	0.71	SAR 27,671	Mobile Telecommunications Co Saudi Arabia	74,074	0.02
Qatar				SAR 2,886	Mouwasat Medical Services Co	160,504	0.04
QAR 114,287	Barwa Real Estate Co	90,162	0.03	SAR 2,240	Nahdi Medical Co	99,662	0.03
QAR 189,360	Commercial Bank PSQC	259,985	0.07	SAR 126,021	National Commercial Bank	1,693,470	0.47
QAR 88,109	Industries Qatar QSC	309,927	0.09	SAR 17,067	National Industrialization Co	56,133	0.02
QAR 338,058	Masraf Al Rayan QSC	294,359	0.08	SAR 23,956	Rabigh Refining & Petrochemical Co	68,081	0.02
QAR 245,541	Mesaieed Petrochemical Holding Co	143,411	0.04	SAR 77,549	Riyad Bank	656,216	0.18
QAR 45,130	Ooredoo QPSC	114,010	0.03	SAR 22,227	Sahara International Petrochemical Co	200,800	0.06
QAR 25,385	Qatar Electricity & Water Co QSC	123,379	0.04	SAR 12,305	Saudi Arabian Fertilizer Co	478,710	0.13
QAR 31,903	Qatar Fuel QSC	157,248	0.04	SAR 49,308	Saudi Arabian Mining Co	848,916	0.23
QAR 147,512	Qatar Gas Transport Co Ltd	148,332	0.04	SAR 140,802	Saudi Arabian Oil Co	1,202,699	0.33
QAR 55,373	Qatar International Islamic Bank QSC	158,132	0.04	SAR 50,773	Saudi Basic Industries Corp	1,207,852	0.33
QAR 101,354	Qatar Islamic Bank SAQ	516,546	0.14	SAR 54,271	Saudi British Bank	562,495	0.16
QAR 265,343	Qatar National Bank QPSC	1,311,505	0.36	SAR 48,459	Saudi Electricity Co	297,872	0.08
Total Qatar		3,626,996	1.00	SAR 21,029	Saudi Industrial Investment Group	122,996	0.03
Russia				SAR 29,686	Saudi Investment Bank	136,976	0.04
RUB 609,155	Gazprom PJSC*	0	0.00	SAR 48,539	Saudi Kayan Petrochemical Co	176,435	0.05
RUB 2,086,320	Inter RAO UES PJSC*	0	0.00	SAR 1,926	Saudi Research & Media Group	93,276	0.03
RUB 21,289	LUKOIL PJSC*	0	0.00	SAR 2,722	Saudi Tadawul Group Holdings	131,102	0.04
USD 2,000	Mail.Ru Group Ltd*	0	0.00	SAR 87,057	Saudi Telecom Co	847,868	0.23
USD 22,838	Mobile TeleSystems PJSC-ADR*	0	0.00	SAR 17,884	Savola Group	130,632	0.04
USD 2,585	Ozon Holdings PLC*	0	0.00	SAR 15,005	Yanbu National Petrochemical Co	166,101	0.05
RUB 1,100	United Co Rusal Internationa Common Stock Rub.656517*	0	0.00	Total Saudi Arabia		15,007,441	4.13
USD 6,010	X5 Retail Group NV-GDR*	0	0.00	Singapore			
Total Russia		0	0.00	HKD 11,900	BOC Aviation Ltd	99,332	0.03
Saudi Arabia				Total Singapore		99,332	0.03
SAR 4,463	ACWA Power Co	180,515	0.05	South Africa			
SAR 7,567	Advanced Petrochemical Co	85,577	0.02	ZAR 52,084	Absa Group Ltd	593,540	0.16
SAR 112,497	Al Rajhi Bank	2,251,137	0.62	ZAR 7,255	African Rainbow Minerals Ltd	122,800	0.03
SAR 57,154	Alinma Bank	495,041	0.14	ZAR 2,860	Anglo American Platinum Ltd	239,504	0.07
SAR 15,464	Almarai Co JSC	220,150	0.06	ZAR 24,036	AngloGold Ashanti Ltd	465,082	0.13
SAR 35,963	Arab National Bank	306,709	0.08	ZAR 22,155	Aspen Pharmacare Holdings Ltd	177,513	0.05
SAR 1,379	Arabian Internet & Communications Services Co	89,096	0.02	ZAR 19,764	Bid Corp Ltd	383,142	0.11
SAR 28,143	Bank AlBilad	332,878	0.09	ZAR 17,891	Bidvest Group Ltd	225,428	0.06
SAR 23,792	Bank Al-Jazira	120,796	0.03	ZAR 4,996	Capitec Bank Holdings Ltd	545,719	0.15
SAR 34,764	Banque Saudi Fransi	375,577	0.10	ZAR 14,281	Clicks Group Ltd	226,683	0.06
SAR 4,476	Bupa Arabia for Cooperative Insurance Co	171,274	0.05	ZAR 28,287	Discovery Ltd	205,066	0.06
SAR 2,068	Dallah Healthcare Co	81,443	0.02	ZAR 14,451	Exxaro Resources Ltd	184,563	0.05
				ZAR 289,961	FirstRand Ltd	1,058,618	0.29
				ZAR 20,055	Foschini Group Ltd	119,045	0.03
				ZAR 51,437	Gold Fields Ltd	532,508	0.15
				ZAR 182,174	Growthpoint Properties Ltd	155,675	0.04

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
South Africa (continued)				Taiwan (continued)			
ZAR 31,874	Harmony Gold Mining Co Ltd	110,149	0.03	TWD 94,000	Far EasTone Telecommunications Co Ltd	201,545	0.06
ZAR 49,506	Impala Platinum Holdings Ltd	620,142	0.17	TWD 26,793	Feng TAY Enterprise Co Ltd	180,012	0.05
ZAR 3,888	Kumba Iron Ore Ltd	112,493	0.03	TWD 585,346	First Financial Holding Co Ltd	504,682	0.14
ZAR 14,860	Mr Price Group Ltd	138,810	0.04	TWD 204,000	Formosa Chemicals & Fibre Corp	467,928	0.13
ZAR 97,505	MTN Group Ltd	729,497	0.20	TWD 70,000	Formosa Petrochemical Corp	182,883	0.05
ZAR 22,064	Multichoice Group Ltd	152,030	0.04	TWD 243,000	Formosa Plastics Corp	686,255	0.19
ZAR 12,642	Naspers Ltd	2,096,074	0.58	TWD 418,441	Fubon Financial Holding Co Ltd	766,483	0.21
ZAR 27,335	Nedbank Group Ltd	341,515	0.09	TWD 18,000	Giant Manufacturing Co Ltd	117,421	0.03
ZAR 19,016	Northam Platinum Holdings Ltd	209,193	0.06	TWD 12,000	Globalwafers Co Ltd	166,908	0.05
ZAR 265,469	Old Mutual Ltd	163,198	0.05	TWD 17,000	Hotai Motor Co Ltd	325,226	0.09
ZAR 95,823	Pepkor Holdings Ltd	112,634	0.03	TWD 499,288	Hua Nan Financial Holdings Co Ltd	364,693	0.10
ZAR 29,837	Remgro Ltd	233,277	0.07	TWD 527,615	Innolux Corp	189,688	0.05
ZAR 105,017	Sanlam Ltd	300,701	0.08	TWD 149,000	Inventec Corp	127,255	0.03
ZAR 33,078	Sasol Ltd	523,785	0.14	TWD 5,500	Largan Precision Co Ltd	365,050	0.10
ZAR 28,383	Shoprite Holdings Ltd	376,994	0.10	TWD 114,219	Lite-On Technology Corp	237,093	0.06
ZAR 160,580	Sibanye Stillwater Ltd	422,047	0.12	TWD 88,000	MediaTek Inc	1,789,462	0.49
ZAR 11,961	SPAR Group Ltd	79,787	0.02	TWD 656,798	Mega Financial Holding Co Ltd	648,560	0.18
ZAR 76,461	Standard Bank Group Ltd	754,005	0.21	TWD 40,000	Micro-Star International Co Ltd	155,520	0.04
ZAR 36,227	Vodacom Group Ltd	261,243	0.07	TWD 3,400	momo.com Inc	71,019	0.02
ZAR 56,140	Woolworths Holdings Ltd	219,182	0.06	TWD 278,000	Nan Ya Plastics Corp	642,189	0.18
Total South Africa		13,191,642	3.63	TWD 12,000	Nan Ya Printed Circuit Board Corp	88,627	0.02
Taiwan				TWD 81,000	Nanya Technology Corp	134,932	0.04
TWD 29,000	Accton Technology Corp	221,259	0.06	TWD 9,000	Nien Made Enterprise Co Ltd	86,236	0.02
TWD 166,000	Acer Inc	127,192	0.03	TWD 33,000	Novatek Microelectronics Corp	338,745	0.09
TWD 24,376	Advantech Co Ltd	262,513	0.07	TWD 5,000	Parade Technologies Ltd	125,750	0.03
TWD 8,510	Airtac International Group	257,774	0.07	TWD 124,000	Pegatron Corp	256,186	0.07
TWD 192,483	ASE Technology Holding Co Ltd	588,055	0.16	TWD 11,000	PharmaEssentia Corp	170,715	0.05
TWD 128,000	Asia Cement Corp	170,747	0.05	TWD 110,000	Pou Chen Corp	122,399	0.03
TWD 40,000	Asustek Computer Inc	349,433	0.10	TWD 161,000	Powerchip Semiconductor Manufacturing Corp	166,838	0.05
TWD 377,600	AU Optronics Corp	184,282	0.05	TWD 32,000	President Chain Store Corp	283,190	0.08
TWD 37,000	Catcher Technology Co Ltd	203,445	0.06	TWD 159,000	Quanta Computer Inc	374,020	0.10
TWD 499,229	Cathay Financial Holding Co Ltd	649,710	0.18	TWD 26,000	Realtek Semiconductor Corp	237,706	0.07
TWD 82,386	Chailease Holding Co Ltd	581,665	0.16	TWD 97,884	Ruentex Development Co Ltd	137,739	0.04
TWD 268,681	Chang Hwa Commercial Bank Ltd	149,920	0.04	TWD 226,293	Shanghai Commercial & Savings Bank Ltd	324,322	0.09
TWD 101,000	Cheng Shin Rubber Industry Co Ltd	111,399	0.03	TWD 736,477	Shin Kong Financial Holding Co Ltd	210,145	0.06
TWD 163,000	China Airlines Ltd	100,763	0.03	TWD 633,598	SinoPac Financial Holdings Co Ltd	345,293	0.09
TWD 888,445	China Development Financial Holding Corp	364,217	0.10	TWD 86,350	Synnex Technology International Corp	166,320	0.05
TWD 678,000	China Steel Corp	657,364	0.18	TWD 623,319	Taishin Financial Holding Co Ltd	306,229	0.08
TWD 222,000	Chunghwa Telecom Co Ltd	816,190	0.22	TWD 346,000	Taiwan Business Bank	145,783	0.04
TWD 231,000	Compal Electronics Inc	173,238	0.05	TWD 353,232	Taiwan Cement Corp	386,727	0.11
TWD 1,064,360	CTBC Financial Holding Co Ltd	765,315	0.21	TWD 540,794	Taiwan Cooperative Financial Holding Co Ltd	457,472	0.13
TWD 113,152	Delta Electronics Inc	1,054,743	0.29	TWD 119,000	Taiwan High Speed Rail Corp	111,313	0.03
TWD 52,000	E Ink Holdings Inc	272,389	0.07	TWD 99,000	Taiwan Mobile Co Ltd	305,032	0.08
TWD 738,131	E.Sun Financial Holding Co Ltd	577,575	0.16	TWD 1,428,000	Taiwan Semiconductor Manufacturing Co Ltd	20,837,728	5.73
TWD 12,169	Eclat Textile Co Ltd	196,182	0.05	TWD 71,000	Unimicron Technology Corp	277,204	0.08
TWD 4,000	eMemory Technology Inc	173,740	0.05	TWD 268,000	Uni-President Enterprises Corp	580,723	0.16
TWD 143,000	Eva Airways Corp	130,971	0.04				
TWD 58,264	Evergreen Marine Corp Taiwan Ltd	308,992	0.08				
TWD 181,000	Far Eastern New Century Corp	187,858	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 98.36% (continued)			
Taiwan (continued)				Thailand (continued)			
TWD 687,000	United Microelectronics Corp	909,726	0.25	THB 16,372	Indorama Ventures PCL–NVDR	19,263	0.01
TWD 58,000	Vanguard International Semiconductor Corp	146,248	0.04	THB 68,063	Intouch Holdings PCL–NVDR	151,808	0.04
TWD 4,000	Voltronic Power Technology Corp	201,070	0.06	THB 28,200	JMT Network Services PCL	56,180	0.02
TWD 156,211	Walsin Lihwa Corp	239,891	0.07	THB 40,400	Kasikornbank PCL	172,051	0.05
TWD 38,410	Wan Hai Lines Ltd	100,101	0.03	THB 43,889	Krung Thai Bank PCL	22,429	0.01
TWD 17,000	Win Semiconductors Corp	75,499	0.02	THB 153,100	Krung Thai Bank PCL	78,241	0.02
TWD 150,000	Winbond Electronics Corp	95,655	0.03	THB 45,563	Krungthai Card PCL	77,616	0.02
TWD 5,000	Wiwynn Corp	129,655	0.04	THB 435,397	Land & Houses PCL	124,453	0.03
TWD 101,640	WPG Holdings Ltd	159,063	0.04	THB 68,700	Land & Houses PCL–NVDR	19,637	0.01
TWD 20,521	Yageo Corp	301,117	0.08	THB 84,855	Minor International PCL	79,012	0.02
TWD 101,000	Yang Ming Marine Transport Corp	215,240	0.06	THB 108,602	Minor International PCL–NVDR	101,124	0.03
TWD 594,593	Yuanta Financial Holding Co Ltd	419,797	0.12	THB 25,432	Muangthai Capital PCL	27,903	0.01
Total Taiwan		47,797,239	13.15	THB 92,900	Osotspa PCL–NVDR	75,774	0.02
Thailand				THB 87,114	PTT Exploration & Production PCL	443,542	0.13
THB 53,114	Advanced Info Service PCL	299,039	0.08	THB 84,952	PTT Global Chemical PCL	115,894	0.03
THB 14,544	Advanced Info Service PCL–NVDR	81,885	0.02	THB 49,097	PTT Global Chemical PCL–NVDR	66,979	0.02
THB 235,959	Airports of Thailand PCL	510,955	0.14	THB 168,318	PTT Oil & Retail Business PCL	115,662	0.03
THB 21,423	Airports of Thailand PCL–NVDR	46,390	0.01	THB 549,702	PTT PCL	527,720	0.14
THB 454,999	Asset World Corp PLC	82,763	0.02	THB 4,471	PTT PCL–NVDR	4,292	0.00
THB 52,100	B Grimm Power PCL–NVDR	59,794	0.02	THB 88,411	Ratch Group PCL–NVDR	109,126	0.03
THB 559,201	Bangkok Dusit Medical Services PCL	468,221	0.13	THB 47,620	SCB X PLC	147,115	0.04
THB 30,641	Bangkok Dusit Medical Services PCL–NVDR	25,656	0.01	THB 79,605	SCG Packaging PCL	131,009	0.04
THB 380,575	Bangkok Expressway & Metro PCL	107,684	0.03	THB 45,113	Siam Cement PCL–NVDR	445,464	0.12
THB 30,361	Berii Jucker PCL	30,900	0.01	THB 60,065	Srisawad Corp PCL–NVDR	84,544	0.02
THB 26,800	Berii Jucker PCL–NVDR	27,276	0.01	THB 9,481	Thai Oil PCL	15,398	0.00
THB 197,200	BTS Group Holdings PCL	47,827	0.01	THB 62,820	Thai Oil PCL–NVDR	102,025	0.03
THB 219,904	BTS Group Holdings PCL–NVDR	53,333	0.01	THB 132,657	Thai Union Group PCL	64,729	0.02
THB 21,299	Bumrungrad Hospital PCL	130,371	0.04	THB 1,581	Thai Union Group PCL–NVDR	771	0.00
THB 13,700	Bumrungrad Hospital PCL	83,857	0.02	THB 550,824	True Corp PCL	76,974	0.02
THB 13,973	Carabao Group PLC	39,032	0.01	Total Thailand		8,062,484	2.22
THB 68,014	Central Pattana PCL	139,425	0.04	Turkey			
THB 42,554	Central Pattana PCL–NVDR	87,234	0.02	TRY 179,225	Akbank T.A.S.	187,176	0.05
THB 88,596	Central Retail Corp PLC	118,307	0.03	TRY 33,819	Aselsan Elektronik Sanayi Ve Ticaret AS	112,281	0.03
THB 236,227	Charoen Pokphand Foods PCL	169,148	0.05	TRY 31,312	BIM Birlesik Magazalar AS	228,992	0.06
THB 7,445	Charoen Pokphand Foods PCL–NVDR	5,331	0.00	TRY 96,934	Eregli Demir ve Celik Fabrikalari TAS	213,654	0.06
THB 299,072	CP ALL PCL	589,336	0.16	TRY 3,991	Ford Otomotiv Sanayi AS	111,824	0.03
THB 39,542	CP ALL PCL–NVDR	77,919	0.02	TRY 57,519	Haci Omer Sabanci Holding AS	138,516	0.04
THB 18,039	Delta Electronics Thailand PLC	432,290	0.12	TRY 67,027	Hektas Ticaret TAS	134,702	0.04
THB 2,521	Electricity Generating PCL	12,556	0.00	TRY 38,458	KOC Holding AS	171,956	0.05
THB 12,750	Electricity Generating PCL–NVDR	63,502	0.02	TRY 25,735	Sasa Polyester Sanayi AS	151,225	0.04
THB 7,552	Energy Absolute PCL	21,150	0.01	TRY 32,709	Turk Hava Yollari AO	246,198	0.07
THB 75,700	Energy Absolute PCL–NVDR	212,008	0.06	TRY 68,899	Turkcell Iletisim Hizmetleri AS	139,421	0.04
THB 37,700	Global Power Synergy PCL–NVDR	79,460	0.02	TRY 217,808	Turkiye Is Bankasi AS	148,584	0.04
THB 158,870	Gulf Energy Development PCL	253,431	0.07	TRY 7,193	Turkiye Petrol Rafinerileri AS	203,615	0.06
THB 385,425	Home Product Center PCL	172,487	0.05	TRY 70,079	Turkiye Sise ve Cam Fabrikalari AS	160,677	0.04
THB 65,600	Indorama Ventures PCL	77,182	0.02	TRY 169,831	Yapi ve Kredi Bankasi AS	107,145	0.03
				Total Turkey		2,455,966	0.68

Schedule of Investments (continued)

as at 31 December 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 - 98.36% (continued)				Common and Preferred Stocks - 0.01% (continued)			
United Arab Emirates				China			
AED 172,140	Abu Dhabi Commercial Bank PJSC	421,837	0.11	CNY 4,000	Hangzhou Silan Microelectronics Co Ltd	18,957	0.01
AED 82,328	Abu Dhabi Islamic Bank PJSC	204,215	0.06	CNY 4,200	North Industries Group Red A	11,922	0.00
AED 180,751	Abu Dhabi National Oil Co for Distribution PJSC	217,040	0.06	Total China		30,879	0.01
AED 118,144	Al Qudra Holding PJSC	128,674	0.03	Hong Kong			
AED 238,309	Aldar Properties PJSC	287,452	0.08	HKD 283,900	China Com Rich Rene Ene Invest*	0	0.00
AED 168,237	Dubai Islamic Bank PJSC	261,106	0.07	HKD 84,000	Huishan Dairy*	0	0.00
AED 219,434	Emaar Properties PJSC	350,124	0.10	Total Hong Kong		0	0.00
AED 108,999	Emirates NBD Bank PJSC	385,821	0.11	Russia			
AED 199,851	Emirates Telecommunications Group Co PJSC	1,243,950	0.34	RUB 145,730	Alrosa PJSC*	0	0.00
AED 251,717	First Abu Dhabi Bank PJSC	1,172,004	0.32	RUB 3,266	Magnit PJSC*	0	0.00
AED 193,012	Multiply Group PJSC	243,850	0.07	RUB 93,068	Moscow Exchange MICEX-RTS PJSC*	0	0.00
Total United Arab Emirates		4,916,073	1.35	RUB 46,580	Novatek PJSC	0	0.00
United Kingdom				RUB 94,247	Novolipetsk Steel PJSC*	0	0.00
PLN 8,258	Pepco Group NV	74,404	0.02	RUB 2,174	PhosAgro PJSC	0	0.00
Total United Kingdom		74,404	0.02	USD 2	PhosAgro PJSC-GDR*	0	0.00
United States				USD 42	PHOSAGRO PJSC*	0	0.00
HKD 35,100	BeiGene Ltd	603,517	0.17	RUB 1,674	Polyus PJSC*	0	0.00
USD 2,900	Legend Biotech Corp	144,768	0.04	RUB 66,565	Rosneft Oil Co PJSC*	0	0.00
USD 5,400	Southern Copper Corp	326,106	0.09	RUB 552,724	Sberbank of Russia PJSC*	0	0.00
USD 24,000	Yum China Holdings Inc	1,311,600	0.36	RUB 10,464	Severstal PAO*	0	0.00
Total United States		2,385,991	0.66	RUB 573,495	Surgutneftegas PJSC*	0	0.00
Total Common and Preferred Stocks		357,560,214	98.36	RUB 71,818	Tatneft PJSC*	0	0.00
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				RUB 222,152,814	VTB Bank PJSC*	0	0.00
		357,560,214	98.36	RUB 15,564	Yandex NV*	0	0.00
Other transferable securities				Total Russia			
Common and Preferred Stocks - 0.01%				0			
Barbados				Total Common and Preferred Stocks			
BRL 179	Localiza Rent A Car SA	365	0.00	31,244			
Total Barbados		365	0.00	Total Other transferable securities			
				31,244			
				TOTAL INVESTMENTS			
				357,591,458			
				98.37			

Derivatives

Futures Contracts – (0.03)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 17/03/23	USD	130	6,236,100	(98,730)	(0.03)
Unrealised Loss on Futures Contracts				(98,730)	(0.03)
Total Futures Contracts				(98,730)	(0.03)
Other Net Assets/(Liabilities)				6,049,011	1.66
TOTAL NET ASSETS				363,541,739	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD (62,290) 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 31 December 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 - 13.73%				Corporate Bonds - 13.73% <i>(continued)</i>			
Australia				France <i>(continued)</i>			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	90,178	0.06	EUR 100,000	BNP Paribas SA, 2.125%, 23/01/27	93,339	0.06
EUR 100,000	National Australia Bank Ltd, 2.125%, 24/05/28	92,739	0.06	EUR 100,000	BNP Paribas SA, 0.250%, 13/04/27	87,234	0.05
EUR 100,000	National Australia Bank Ltd, 1.375%, 30/08/28	88,690	0.05	EUR 100,000	BNP Paribas SA, 1.500%, 23/05/28	86,028	0.05
Total Australia		271,607	0.17	EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	89,639	0.06
Belgium				EUR 100,000	BNP Paribas SA, 3.625%, 01/09/29	95,691	0.06
EUR 100,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	90,376	0.06	EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	79,312	0.05
EUR 195,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	182,144	0.11	EUR 100,000	Bouygues SA, 1.125%, 24/07/28	87,090	0.05
EUR 130,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	120,133	0.08	EUR 200,000	BPCE SA, 0.250%, 15/01/26	180,484	0.11
Total Belgium		392,653	0.25	EUR 100,000	BPCE SA, 0.375%, 02/02/26	90,336	0.06
Canada				EUR 100,000	BPCE SA, 0.500%, 15/09/27	86,584	0.05
EUR 100,000	Royal Bank of Canada, 2.125%, 26/04/29	89,065	0.06	EUR 100,000	Capgemini SE, 2.000%, 15/04/29	90,353	0.06
EUR 100,000	Toronto-Dominion Bank, 0.500%, 18/01/27	86,891	0.05	EUR 100,000	Carrefour SA, 2.625%, 15/12/27	94,450	0.06
EUR 100,000	Toronto-Dominion Bank, 2.551%, 03/08/27	93,346	0.06	EUR 100,000	Cie de Saint-Gobain, 1.875%, 15/03/31	85,291	0.05
EUR 100,000	Total Capital Canada Ltd, 2.125%, 18/09/29	91,127	0.06	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	89,591	0.06
Total Canada		360,429	0.23	EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	92,652	0.06
Finland				EUR 100,000	Credit Agricole SA, 1.375%, 03/05/27	90,492	0.06
EUR 200,000	Nordea Bank Abp, 0.500%, 14/05/27	169,995	0.11	EUR 100,000	Credit Agricole SA, 3.375%, 28/07/27	97,702	0.06
EUR 100,000	Nordea Bank Abp, 2.500%, 23/05/29	91,582	0.06	EUR 100,000	Credit Agricole SA, 0.125%, 09/12/27	82,729	0.05
EUR 100,000	OP Corporate Bank plc, 0.100%, 16/11/27	83,872	0.05	EUR 100,000	Credit Agricole SA, 0.375%, 20/04/28	81,844	0.05
Total Finland		345,449	0.22	EUR 100,000	Credit Agricole SA, 1.125%, 24/02/29	85,216	0.05
France				EUR 100,000	Danone SA, 1.208%, 03/11/28	88,167	0.06
EUR 100,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	91,595	0.06	EUR 100,000	Engie SA, 2.375%, 19/05/26	96,064	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	93,757	0.06	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	87,318	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.010%, 11/05/26	88,247	0.06	EUR 100,000	EssilorLuxottica SA, 0.500%, 05/06/28	86,574	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	90,305	0.06	EUR 100,000	HSBC France SA, 0.100%, 03/09/27	85,263	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	89,812	0.06	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	85,947	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 3.125%, 14/09/27	97,254	0.06	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	79,631	0.05
EUR 100,000	Banque Federative du Credit Mutuel SA, 2.625%, 06/11/29	89,890	0.06	EUR 100,000	Orange SA, 2.000%, 15/01/29	91,354	0.06
EUR 100,000	Banque Federative du Credit Mutuel SA, 0.750%, 17/01/30	78,548	0.05	EUR 100,000	Orange SA, 1.875%, 12/09/30	87,546	0.06
EUR 100,000	BNP Paribas SA, 1.625%, 23/02/26	94,977	0.06	EUR 100,000	Pernod Ricard SA, 1.750%, 08/04/30	87,559	0.06
EUR 100,000	BNP Paribas SA, 1.125%, 11/06/26	91,347	0.06	EUR 100,000	Sanofi, 1.750%, 10/09/26	95,297	0.06
EUR 100,000	BNP Paribas SA, 0.125%, 04/09/26	87,274	0.05	EUR 100,000	Sanofi, 1.375%, 21/03/30	87,019	0.05
				EUR 100,000	Sanofi, 1.500%, 01/04/30	88,731	0.06
				EUR 100,000	Societe Generale SA, 0.750%, 25/01/27	86,453	0.05

Schedule of Investments (continued)

as at 31 December 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 - 13.73% (continued)				Corporate Bonds - 13.73% (continued)			
France (continued)				Italy			
EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	85,091	0.05	EUR 100,000	ASTM SpA, 1.500%, 25/01/30	77,115	0.05
EUR 100,000	Societe Generale SA, 0.625%, 02/12/27	85,931	0.05	EUR 120,000	Eni Spa, 0.625%, 23/01/30	93,760	0.06
EUR 200,000	Societe Generale SA, 2.125%, 27/09/28	175,906	0.11	EUR 100,000	Eni SpA, 1.250%, 18/05/26	92,134	0.06
EUR 100,000	Societe Generale SA, 0.500%, 12/06/29	80,093	0.05	EUR 100,000	Eni SpA, 2.000%, 18/05/31	84,316	0.05
EUR 100,000	Total Capital International SA, 2.500%, 25/03/26	97,710	0.06	EUR 200,000	Intesa Sanpaolo SpA, 0.750%, 16/03/28	166,072	0.10
EUR 100,000	Total Capital International SA, 0.750%, 12/07/28	86,157	0.05	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	87,061	0.06
EUR 100,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	84,873	0.05	EUR 230,000	UniCredit SpA, 2.125%, 24/10/26	216,975	0.14
EUR 100,000	Vinci SA, 1.750%, 26/09/30	88,508	0.06	EUR 100,000	UniCredit SpA, 0.925%, 18/01/28	85,626	0.05
Total France		4,876,255	3.06	Total Italy		903,059	0.57
Germany				Japan			
EUR 30,000	BASF SE, 0.875%, 15/11/27	27,159	0.02	EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	76,884	0.05
EUR 100,000	BASF SE, 1.500%, 17/03/31	84,314	0.05	EUR 100,000	NTT Finance Corp, 0.342%, 03/03/30	78,475	0.05
EUR 30,000	Commerzbank AG, 1.000%, 04/03/26	27,501	0.02	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	92,314	0.05
EUR 20,000	Commerzbank AG, 0.500%, 04/12/26	17,630	0.01	EUR 100,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	93,586	0.06
EUR 100,000	Daimler AG, 2.000%, 22/08/26	95,537	0.06	Total Japan		341,259	0.21
EUR 40,000	Daimler AG, 1.000%, 15/11/27	35,997	0.02	Luxembourg			
EUR 47,000	Daimler AG, 1.375%, 11/05/28	42,295	0.03	EUR 100,000	Aroundtown SA, 0.375%, 15/04/27	66,041	0.04
EUR 130,000	Daimler AG, 1.500%, 03/07/29	114,880	0.07	EUR 100,000	CK Hutchison Group Telecom Finance SA, 0.750%, 17/04/26	89,742	0.06
EUR 100,000	Deutsche Bank AG, 0.750%, 17/02/27	87,113	0.05	EUR 100,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	90,081	0.06
EUR 100,000	Deutsche Bank AG, 1.875%, 23/02/28	87,365	0.05	EUR 100,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	77,713	0.05
EUR 100,000	Deutsche Bank AG, 5.000%, 05/09/30	96,630	0.06	EUR 100,000	Grand City Properties SA, 0.125%, 11/01/28	66,835	0.04
EUR 100,000	Deutsche Bank AG, 1.750%, 19/11/30	78,229	0.05	EUR 50,000	HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	46,906	0.03
EUR 100,000	Deutsche Telekom AG, 1.750%, 25/03/31	86,471	0.05	EUR 100,000	Holcim Finance Luxembourg SA, 0.500%, 03/09/30	75,181	0.05
EUR 50,000	E.ON SE, 0.375%, 29/09/27	43,640	0.03	EUR 100,000	Logicor Financing Sarl, 1.625%, 15/07/27	81,039	0.05
EUR 100,000	SAP SE, 1.250%, 10/03/28	90,505	0.06	EUR 150,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	135,952	0.08
EUR 100,000	SAP SE, 1.625%, 10/03/31	86,852	0.05	EUR 100,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	83,228	0.05
EUR 50,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	41,701	0.03	EUR 100,000	Medtronic Global Holdings SCA, 3.000%, 15/10/28	96,525	0.06
EUR 60,000	Volkswagen Financial Services AG, 0.875%, 31/01/28	49,619	0.03	EUR 30,000	Nestle Finance International Ltd, 1.125%, 01/04/26	28,382	0.02
EUR 100,000	Vonovia SE, 0.250%, 01/09/28	76,353	0.05	EUR 50,000	Nestle Finance International Ltd, 0.010%, 14/06/26	44,966	0.03
EUR 100,000	Vonovia SE, 0.625%, 14/12/29	73,196	0.05	EUR 80,000	Nestle Finance International Ltd, 1.500%, 01/04/30	70,491	0.04
Total Germany		1,342,987	0.84	EUR 150,000	Novartis Finance SA, zero coupon, 23/09/28	123,663	0.08
Ireland							
EUR 100,000	Abbott Ireland Financing DAC, 1.500%, 27/09/26	93,557	0.06				
EUR 100,000	Ryanair DAC, 0.875%, 25/05/26	89,320	0.06				
Total Ireland		182,877	0.12				

Schedule of Investments (continued)

as at 31 December 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 - 13.73% (continued)				Corporate Bonds - 13.73% (continued)			
Luxembourg (continued)				Netherlands (continued)			
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	93,202	0.06	EUR 100,000	Stellantis NV, 0.750%, 18/01/29	79,740	0.05
EUR 100,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	79,912	0.05	EUR 100,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	80,744	0.05
Total Luxembourg		1,349,859	0.85	EUR 100,000	Unilever NV, 1.750%, 25/03/30	89,899	0.06
Netherlands				EUR 100,000	Volkswagen International Finance NV, 1.875%, 30/03/27	89,846	0.06
EUR 100,000	ABN AMRO BANK NV, 0.600%, 15/01/27	87,944	0.05	EUR 100,000	Volkswagen International Finance NV, 3.250%, 18/11/30	90,958	0.06
EUR 100,000	ASML Holding NV, 1.375%, 07/07/26	93,726	0.06	EUR 100,000	Wintershall Dea Finance BV, 1.332%, 25/09/28	80,972	0.05
EUR 85,000	BMW Finance NV, 1.500%, 06/02/29	75,134	0.05	Total Netherlands		2,841,650	1.78
EUR 100,000	Cooperatieve Rabobank UA, 0.875%, 05/05/28	86,724	0.05	Norway			
EUR 200,000	Cooperatieve Rabobank UA, 1.125%, 07/05/31	157,814	0.10	EUR 100,000	DNB Bank ASA, 3.125%, 21/09/27	97,647	0.06
EUR 50,000	Daimler International Finance BV, 1.375%, 26/06/26	46,916	0.03	EUR 100,000	DNB Bank ASA, 0.250%, 23/02/29	82,081	0.05
EUR 50,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	46,332	0.03	Total Norway		179,728	0.11
EUR 20,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	18,066	0.01	Spain			
EUR 65,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	58,547	0.04	EUR 100,000	Abertis Infraestructuras SA, 2.375%, 27/09/27	90,400	0.06
EUR 100,000	Edp Finance BV, 1.875%, 21/09/29	87,848	0.05	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.500%, 14/01/27	87,228	0.05
EUR 100,000	Enel Finance International NV, 3.875%, 09/03/29	98,678	0.06	EUR 100,000	Banco Bilbao Vizcaya Argentaria SA, 0.875%, 14/01/29	83,547	0.05
EUR 100,000	Enel Finance International NV, 0.500%, 17/06/30	76,324	0.05	EUR 100,000	BanCo Bilbao Vizcaya Argentaria SA, 3.375%, 20/09/27	97,043	0.06
EUR 100,000	Heineken NV, 1.000%, 04/05/26	92,089	0.06	EUR 100,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	101,060	0.06
EUR 100,000	ING Groep NV, 2.125%, 10/01/26	95,064	0.06	EUR 100,000	Banco Santander SA, 0.300%, 04/10/26	87,857	0.05
EUR 100,000	ING Groep NV, 4.875%, 14/11/27	101,738	0.06	EUR 100,000	Banco Santander SA, 0.500%, 24/03/27	88,589	0.05
EUR 100,000	ING Groep NV, 2.000%, 20/09/28	89,203	0.05	EUR 100,000	Banco Santander SA, 1.125%, 23/06/27	88,698	0.06
EUR 100,000	ING Groep NV, 0.375%, 29/09/28	82,472	0.05	EUR 100,000	Banco Santander SA, 1.000%, 04/11/31	76,663	0.05
EUR 100,000	ING Groep NV, 2.500%, 15/11/30	90,356	0.06	EUR 100,000	CaixaBank SA, 1.125%, 27/03/26	90,977	0.06
EUR 100,000	ING Groep NV, 0.250%, perpetual	80,397	0.05	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	90,517	0.06
EUR 50,000	innogy Finance BV, 1.500%, 31/07/29	43,118	0.03	EUR 100,000	CaixaBank SA, 0.500%, 09/02/29	80,830	0.05
EUR 125,000	LeasePlan Corp NV, 0.250%, 23/02/26	108,516	0.07	EUR 100,000	CaixaBank SA, 5.375%, 14/11/30	101,904	0.06
EUR 110,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	97,886	0.06	EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	93,195	0.06
EUR 100,000	Prosus NV, 1.288%, 13/07/29	75,594	0.05	EUR 100,000	Telefonica Emisiones SA, 1.201%, 21/08/27	89,116	0.06
EUR 100,000	Shell International Finance BV, 2.500%, 24/03/26	97,038	0.06	EUR 100,000	Telefonica Emisiones SA, 0.664%, 03/02/30	80,259	0.05
EUR 100,000	Shell International Finance BV, 1.625%, 20/01/27	92,866	0.06	EUR 100,000	Telefonica Emisiones SA, 2.592%, 25/05/31	90,176	0.06
EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	90,401	0.06	Total Spain		1,518,059	0.95
EUR 120,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	117,680	0.07	Sweden			
EUR 50,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	41,020	0.02	EUR 100,000	Skandinaviska Enskilda Banken AB, 1.750%, 11/11/26	93,371	0.06
				EUR 200,000	Skandinaviska Enskilda Banken AB, 0.625%, 12/11/29	159,368	0.10
				EUR 100,000	Svenska Handelsbanken AB, 0.050%, 06/09/28	81,243	0.05

Schedule of Investments (continued)

as at 31 December 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 - 13.73% (continued)				Corporate Bonds - 13.73% (continued)			
Sweden (continued)				United States (continued)			
EUR 120,000	Svenska Handelsbanken AB, 0.500%, perpetual	93,342	0.06	EUR 100,000	Celanese US Holdings LLC, 4.777%, 19/07/26	95,144	0.06
EUR 175,000	Swedbank AB, 0.300%, 20/05/27	152,843	0.09	EUR 100,000	Citigroup Inc, 1.500%, 26/10/28	86,113	0.05
Total Sweden		580,167	0.36	EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	83,508	0.05
Switzerland				EUR 100,000	Coca-Cola Co, 0.125%, 15/03/29	81,742	0.05
EUR 100,000	Credit Suisse AG, 1.500%, 10/04/26	86,538	0.06	EUR 100,000	Comcast Corp, zero coupon, 14/09/26	87,236	0.06
EUR 200,000	Credit Suisse AG, 0.250%, 01/09/28	143,898	0.09	EUR 100,000	Digital Euro Finco LLC, 2.500%, 16/01/26	92,604	0.06
EUR 100,000	Credit Suisse Group AG, 1.000%, 24/06/27	78,391	0.05	EUR 100,000	Dow Chemical Co, 0.500%, 15/03/27	86,943	0.05
EUR 100,000	Credit Suisse Group AG, 7.750%, 01/03/29	99,358	0.06	EUR 100,000	FedEx Corp, 1.625%, 11/01/27	92,167	0.06
EUR 400,000	UBS Group AG, 0.250%, 24/02/28	325,910	0.20	EUR 100,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	89,577	0.06
Total Switzerland		734,095	0.46	EUR 70,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	65,200	0.04
United Kingdom				EUR 35,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	31,011	0.02
EUR 100,000	Barclays PLC, 2.885%, 31/01/27	94,665	0.06	EUR 100,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	82,997	0.05
EUR 100,000	Barclays PLC, 0.877%, 28/01/28	85,391	0.05	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	78,728	0.05
EUR 100,000	Barclays PLC, 0.577%, 09/08/29	78,841	0.05	EUR 200,000	Goldman Sachs Group Inc, 3.000%, 12/02/31	180,198	0.11
EUR 200,000	BP Capital Markets PLC, 2.519%, 07/04/28	187,148	0.12	EUR 100,000	IBM CORP, 0.875%, 09/02/30	81,931	0.05
EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	93,149	0.06	EUR 100,000	International Business Machines Corp, 1.250%, 29/01/27	90,992	0.06
EUR 100,000	HSBC Holdings PLC, 3.019%, 15/06/27	95,193	0.06	EUR 200,000	JPMorgan Chase & Co, 1.090%, 11/03/27	181,738	0.11
EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	75,860	0.05	EUR 100,000	JPMorgan Chase & Co, 0.389%, 24/02/28	85,494	0.05
EUR 150,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	134,505	0.08	EUR 100,000	JPMorgan Chase & Co, 1.638%, 18/05/28	89,803	0.06
EUR 100,000	Natwest Group PLC, 0.780%, 26/02/30	78,350	0.05	EUR 125,000	JPMorgan Chase & Co, 1.812%, 12/06/29	110,079	0.07
EUR 100,000	NatWest Markets PLC, 0.125%, 18/06/26	87,173	0.05	EUR 100,000	JPMorgan Chase & Co, 1.963%, 23/03/30	87,143	0.05
EUR 100,000	NatWest Markets PLC, 1.375%, 02/03/27	89,300	0.06	EUR 100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	76,022	0.05
EUR 100,000	Vodafone Group PLC, 2.200%, 25/08/26	95,041	0.06	EUR 100,000	Kraft Heinz Foods Co, 2.250%, 25/05/28	91,775	0.06
EUR 100,000	Vodafone Group PLC, 1.625%, 24/11/30	84,083	0.05	EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	95,188	0.06
Total United Kingdom		1,278,699	0.80	EUR 100,000	Microsoft Corp, 3.125%, 06/12/28	102,675	0.06
United States				EUR 200,000	Morgan Stanley, 0.406%, 29/10/27	172,546	0.11
EUR 100,000	Apple Inc, 1.375%, 24/05/29	89,203	0.06	EUR 100,000	Morgan Stanley, 4.813%, 25/10/28	101,711	0.06
EUR 100,000	AT&T Inc, 1.600%, 19/05/28	88,546	0.06	EUR 100,000	Morgan Stanley, 0.497%, 07/02/31	75,725	0.05
EUR 100,000	AT&T Inc, 0.800%, 04/03/30	79,637	0.05	EUR 100,000	Morgan Stanley, 2.950%, 07/05/32	88,419	0.06
EUR 100,000	Bank of America Corp, 1.662%, 25/04/28	89,489	0.06	EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	85,962	0.05
EUR 200,000	Bank of America Corp, 3.648%, 31/03/29	192,902	0.12	EUR 50,000	Procter & Gamble Co, 4.875%, 11/05/27	53,592	0.03
EUR 200,000	Bank of America Corp, 0.694%, 22/03/31	154,396	0.10	EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	89,606	0.06
EUR 100,000	Berkshire Hathaway Inc, 1.125%, 16/03/27	89,815	0.06	EUR 140,000	Verizon Communications Inc, 3.250%, 17/02/26	138,078	0.09
EUR 100,000	Booking Holdings Inc, 4.500%, 15/11/31	100,893	0.06	EUR 100,000	Verizon Communications Inc, 1.375%, 02/11/28	86,592	0.05

Schedule of Investments (continued)

as at 31 December 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)				Other transferable securities (continued)				
Corporate Bonds - 13.73% (continued)				Corporate Bonds - 24.22% (continued)				
United States (continued)				Norway				
EUR 100,000	Verizon Communications Inc, 1.250%, 08/04/30	82,397	0.05	EUR 1,000,000	Dnb Bank ASA, 0.699%, perpetual	1,000,223	0.63	
EUR 100,000	Verizon Communications Inc, 4.250%, 31/10/30	100,851	0.06	Total Norway				
EUR 100,000	Visa Inc, 2.000%, 15/06/29	91,421	0.06	United Kingdom				
Total United States				EUR 4,000,000	Mitsubishi Ufj Trust And Banking, 0.010%, perpetual	3,985,379	2.50	
Total Corporate Bonds				EUR 4,000,000	Mizuho Bank Ltd, 0.010%, perpetual	3,998,731	2.51	
Short Terms - 1.26%				EUR 5,000,000	Norinchukin Bank Ldn, 0.010%, perpetual	4,985,903	3.13	
Canada				EUR 2,000,000	The Toronto Dominion Bank, 1.199%, perpetual	2,000,494	1.26	
EUR 2,000,000	Bank Of Montreal, 0.010%, perpetual	2,000,382	1.26	Total United Kingdom				
Total Canada				14,970,507				9.40
Total Short Terms				United States				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				EUR 100,000	AT&T Inc, 1.800%, 05/09/26	92,947	0.06	
23,877,003				14.99	EUR 100,000	AT&T Inc, 2.350%, 05/09/29	90,161	0.06
Other transferable securities				EUR 5,000,000	Citibank Na Treas Ldn, 0.010%, perpetual	4,994,800	3.13	
Corporate Bonds - 24.22%				Total United States				
Australia				5,177,908				3.25
EUR 2,000,000	National Australia Bank Ltd, 2.636%, perpetual	1,999,907	1.25	Total Corporate Bonds				
Total Australia				38,578,703				24.22
Belgium				Total Other transferable securities				
EUR 5,000,000	Sumitomo Mitsui Banking Corp, 0.010%, perpetual	4,986,729	3.13	38,578,703				24.22
Total Belgium				Mutual Fund - 5.02%				
Canada				Ireland				
EUR 3,000,000	National Bank Of Canada, 0.010%, perpetual	2,968,434	1.86	EUR 53,196	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	1,595,614	1.00	
EUR 3,000,000	Royal Bank Of Canada, 2.988%, perpetual	3,000,612	1.89	Total Ireland				
Total Canada				1,595,614				1.00
Finland				Luxembourg				
EUR 4,000,000	Nordea Bank ABp, 0.010%, perpetual	3,974,321	2.49	USD 404,841	State Street Emerging Markets Local Currency Government Bond Index Fund	3,233,907	2.03	
Total Finland				EUR 366,886	State Street Global High Yield Bond ESG Screened Index Fund	3,166,264	1.99	
Germany				Total Luxembourg				
EUR 50,000	Volkswagen Leasing Gmbh, 0.375%, perpetual	43,237	0.03	7,995,785				5.02
Total Germany				Certificate of Deposits - 50.27%				
Italy				Austria				
EUR 100,000	Autostrade Per L Italia, 2.000%, 15/01/30	79,244	0.05	EUR 3,000,000	Oesterreichische Kontrollbank, zero coupon, 13/03/23	2,987,053	1.88	
Total Italy				Total Austria				
Netherlands				2,987,053				1.88
EUR 100,000	Easyjet Finco Bv, 1.875%, perpetual	80,909	0.05	Belgium				
EUR 100,000	Shell International Fin, 2.500%, 24/03/26	97,038	0.06	EUR 3,200,000	Lvmh Finance Belgique SA, zero coupon, 05/01/23	3,198,948	2.01	
EUR 200,000	Stellantis NV, 4.500%, 07/07/28	199,634	0.13	Total Belgium				
Total Netherlands				3,198,948				2.01
377,581				0.24	Finland			
				EUR 4,000,000	Op Corporate Bank PLC, zero coupon, perpetual	3,997,207	2.51	
				Total Finland				
				3,997,207				2.51
				France				
				EUR 3,000,000	Antalis SA, zero coupon, 12/01/23	2,997,731	1.88	
				EUR 2,000,000	Antalis SA, zero coupon, perpetual	1,995,342	1.25	
				EUR 5,000,000	La Banque Postale, zero coupon, perpetual	4,996,625	3.14	

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in Euro)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Certificate of Deposits - 50.27% (continued)				Certificate of Deposits - 50.27% (continued)			
France (continued)				United Kingdom			
EUR 9,000,000	Lma SA, zero coupon, perpetual	8,999,515	5.65	EUR 4,000,000	Land Securities PLC, zero coupon, perpetual	3,998,685	2.51
EUR 4,000,000	Satellite, zero coupon, perpetual	3,990,147	2.50	EUR 2,000,000	Lloyds Bank Corporate Markets, zero coupon, perpetual	2,000,252	1.25
Total France		22,979,360	14.42	EUR 3,000,000	Mitsubishi Corp Finance, zero coupon, perpetual	2,993,496	1.88
Ireland				Total United Kingdom			
EUR 4,000,000	Caterpillar International Finance, zero coupon, perpetual	3,987,097	2.50			8,992,433	5.64
EUR 5,000,000	Matchpoint Finance Public Ltd, zero coupon, perpetual	4,983,870	3.13	United States			
Total Ireland		8,970,967	5.63	EUR 4,000,000	Colgate Palmolive Co, zero coupon, 05/01/23	3,999,047	2.51
Luxembourg				Total United States			
EUR 4,000,000	Sunderland Receivables SA, zero coupon, perpetual	3,978,390	2.50			3,999,047	2.51
Total Luxembourg		3,978,390	2.50	Total Certificate of Deposits			
Netherlands				Commercial Papers - 1.80%			
EUR 2,000,000	Alliander NV, zero coupon, perpetual	1,998,492	1.25	Luxembourg			
EUR 4,000,000	Bmw Finance NV, zero coupon, 13/01/23	3,996,934	2.51	EUR 2,875,000	Kbc Bank NV, zero coupon, 01/02/23	2,875,000	1.80
EUR 2,000,000	Cooperatieve RABobank, zero coupon, perpetual	2,001,053	1.26	Total Luxembourg		2,875,000	1.80
EUR 4,000,000	Linde Finance BV, zero coupon, perpetual	3,997,372	2.51	Total Commercial Papers			
EUR 4,000,000	Paccar Financial Europe BV, zero coupon, perpetual	3,998,718	2.51			2,875,000	1.80
EUR 3,000,000	Toyota Motor Finance, zero coupon, perpetual	2,998,357	1.88	TOTAL INVESTMENTS			
EUR 2,000,000	Toyota Motor Finance, zero coupon, perpetual	1,994,637	1.25			153,415,459	96.30
Total Netherlands		20,985,563	13.17				

Derivatives

Futures Contracts – (1.89)%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
BCOM COMMODITY INDEX FUTURE, due 15/03/23	USD	595	6,289,246	60,211	0.04
HANG SENG INDEX FUTURE, due 30/01/23	HKD	4	478,161	4,785	0.00
MSCI ENERGY INDEX FUTURE, due 17/03/23	USD	77	3,251,252	8,871	0.01
Unrealised Gain on Futures Contracts			10,018,659	73,867	0.05

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EMINI RUSS 2000 FUTURE, due 17/03/23	USD	19	1,576,347	(36,184)	(0.02)
EURO BOBL FUTURE, due 08/03/23	EUR	60	6,945,000	(246,380)	(0.16)
EURO BTP FUTURE, due 08/03/23	EUR	23	2,505,160	(202,330)	(0.13)
EURO OAT FUTURE, due 08/03/23	EUR	60	7,638,000	(564,800)	(0.35)
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	112	4,239,200	(161,980)	(0.10)
FTSE 100 INDEX FUTURE, due 17/03/23	GBP	27	2,272,037	(3,026)	(0.00)
MSCI EMERGING MARKETS INDEX FUTURE, due 17/03/23	USD	71	3,191,259	(82,975)	(0.05)
MSCI WORLD FINANCIALS INDEX, due 17/03/23	USD	148	3,229,709	(18,350)	(0.01)
MSCI WORLD MATERIALS INDEX, due 17/03/23	USD	65	3,146,288	(114,856)	(0.07)
MSCI WORLD NTR INDEX, due 17/03/23	EUR	163	6,227,415	(256,317)	(0.16)
OMXS30 INDEX FUTURE, due 20/01/23	SEK	47	863,060	(26,861)	(0.02)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	201	36,357,992	(1,162,291)	(0.73)
S&P/TSX 60 INDEX FUTURE, due 16/03/23	CAD	13	2,103,453	(68,876)	(0.04)
SPI 200 FUTURE, due 16/03/23	AUD	13	1,443,925	(24,969)	(0.02)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in Euro)

Derivatives *(continued)*

Futures Contracts – (1.89)% *(continued)*

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
SWISS MARKET INDEX FUTURE, due 17/03/23	CHF	15	1,618,765	(41,006)	(0.03)
TOPIX INDEX FUTURE, due 09/03/23	JPY	22	2,955,086	(72,949)	(0.05)
Unrealised Loss on Futures Contracts			86,312,696	(3,084,150)	(1.94)
Total Futures Contracts			96,331,355	(3,010,283)	(1.89)
Other Net Assets/(Liabilities)				8,901,945	5.59
TOTAL NET ASSETS				159,307,121	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 8,180,771 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 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 - 94.07%				Common and Preferred Stocks - 94.07% <i>(continued)</i>			
Austria				United Kingdom			
EUR 20,935	Andritz AG	1,121,069	3.18	EUR 67,680	CNH Industrial NV	1,012,831	2.87
EUR 17,852	OMV AG	858,681	2.43	GBP 517,510	Serco Group PLC	906,429	2.57
Total Austria		1,979,750	5.61	Total United Kingdom		1,919,260	5.44
Belgium				Total Common and Preferred Stocks			
EUR 12,668	Ucb SA	931,858	2.64	33,209,413 94.07			
Total Belgium		931,858	2.64	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
France				33,209,413 94.07			
EUR 7,252	Alten SA	847,034	2.40	Mutual Fund - 0.06%			
EUR 39,062	AXA SA	1,017,760	2.88	Ireland			
EUR 22,428	BNP Paribas SA	1,194,291	3.38	EUR 20,417	State Street EUR Liquidity LVNAV Fund	20,416	0.06
EUR 39,563	MICHELIN (CGDE)	1,028,045	2.91	Total Ireland		20,416	0.06
EUR 12,239	Sanofi	1,099,552	3.11	Total Mutual Fund		20,416	0.06
EUR 54,699	SCOR SE	1,175,481	3.33	TOTAL INVESTMENTS			
EUR 12,076	SEB SA	944,947	2.68	33,229,829 94.13			
EUR 47,585	Societe Generale SA	1,117,296	3.17	Other Net Assets/(Liabilities)			
Total France		8,424,406	23.86	2,070,552 5.87			
Germany				TOTAL NET ASSETS			
EUR 6,040	Allianz SE	1,213,436	3.44	35,300,381 100.00			
EUR 12,855	Bayerische Motoren Werke AG	1,071,850	3.04				
EUR 19,124	Continental AG	1,070,561	3.03				
EUR 32,853	Duerr AG	1,035,527	2.93				
EUR 9,878	SAP SE	952,140	2.70				
Total Germany		5,343,514	15.14				
Hungary							
HUF 50,322	Richter Gedeon Nyrt	1,043,009	2.95				
Total Hungary		1,043,009	2.95				
Ireland							
EUR 29,960	CRH PLC	1,108,820	3.14				
EUR 92,366	Glanbia PLC	1,101,003	3.12				
GBP 101,116	Grafton Group PLC	898,753	2.54				
EUR 88,355	Ryanair Holdings PLC	1,078,814	3.06				
EUR 32,760	Smurfit Kappa Group PLC	1,132,185	3.21				
Total Ireland		5,319,575	15.07				
Italy							
EUR 67,054	Assicurazioni Generali SpA	1,114,102	3.16				
EUR 159,423	Enel SpA	801,898	2.27				
EUR 137,063	Leonardo SpA	1,104,728	3.13				
Total Italy		3,020,728	8.56				
Spain							
EUR 222,710	Banco Bilbao Vizcaya Argentaria SA	1,254,748	3.55				
Total Spain		1,254,748	3.55				
Sweden							
SEK 110,085	Hexpol AB	1,099,840	3.11				
Total Sweden		1,099,840	3.11				
Switzerland							
CHF 27,555	Adecco Group AG	850,019	2.41				
CHF 21,880	LafargeHolcim Ltd	1,060,962	3.01				
CHF 3,269	Roche Holding AG	961,744	2.72				
Total Switzerland		2,872,725	8.14				

Schedule of Investments

as at 31 December 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 - 94.64%				Common and Preferred Stocks - 94.64% <i>(continued)</i>			
Austria				United Kingdom			
EUR 19,094	Andritz AG	1,022,484	3.22	EUR 62,984	CNH Industrial NV	942,556	2.96
EUR 19,335	OMV AG	930,013	2.92	Total United Kingdom		942,556	2.96
Total Austria		1,952,497	6.14	Total Common and Preferred Stocks		30,110,718	94.64
Belgium				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 12,272	Ucb SA	902,728	2.84			30,110,718	94.64
Total Belgium		902,728	2.84				
France				Mutual Fund - 0.09%			
EUR 7,962	Alten SA	929,962	2.92	Ireland			
EUR 38,312	AXA SA	998,219	3.14	EUR 26,641	State Street EUR Liquidity LVNAV Fund	26,641	0.09
EUR 20,732	BNP Paribas SA	1,103,979	3.47	Total Ireland		26,641	0.09
EUR 5,915	Dassault Aviation SA	935,753	2.94	Total Mutual Fund		26,641	0.09
EUR 32,764	MICHELIN (CGDE)	851,372	2.68	TOTAL INVESTMENTS		30,137,359	94.73
EUR 103,001	Orange SA	955,952	3.00	Other Net Assets/(Liabilities)		1,677,615	5.27
EUR 16,871	Publicis Groupe SA	1,002,475	3.15	TOTAL NET ASSETS		31,814,974	100.00
EUR 10,004	Sanofi	898,759	2.83				
EUR 44,820	SCOR SE	963,182	3.03				
EUR 11,971	SEB SA	936,731	2.94				
EUR 38,771	Societe Generale SA	910,343	2.86				
Total France		10,486,727	32.96				
Germany							
EUR 5,022	Allianz SE	1,008,920	3.17				
EUR 11,159	Bayerische Motoren Werke AG	930,438	2.93				
EUR 14,851	Continental AG	831,359	2.61				
EUR 29,880	Duerr AG	941,818	2.96				
EUR 13,621	Henkel AG & Co KGaA--Preferred Stock	885,637	2.78				
EUR 10,029	SAP SE	966,695	3.04				
Total Germany		5,564,867	17.49				
Ireland							
EUR 24,191	CRH PLC	895,309	2.81				
GBP 14,230	DCC PLC	654,378	2.06				
EUR 87,395	Glanbia PLC	1,041,748	3.27				
GBP 110,051	Grafton Group PLC	978,170	3.07				
EUR 74,414	Ryanair Holdings PLC	908,595	2.86				
EUR 25,385	Smurfit Kappa Group PLC	877,306	2.76				
Total Ireland		5,355,506	16.83				
Italy							
EUR 59,136	Assicurazioni Generali SpA	982,545	3.09				
EUR 178,335	Enel SpA	897,025	2.82				
EUR 123,308	Leonardo SpA	993,862	3.12				
Total Italy		2,873,432	9.03				
Spain							
EUR 37,445	ACS Actividades de Construccion y Servicios SA	1,002,403	3.15				
EUR 182,819	Banco Bilbao Vizcaya Argentaria SA	1,030,002	3.24				
Total Spain		2,032,405	6.39				

Schedule of Investments

as at 31 December 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 - 93.25%			
Panama			
USD 8,078	Copa Holdings SA	671,847	3.01
Total Panama		671,847	3.01
United States			
USD 7,461	Advanced Energy Industries Inc	640,005	2.87
USD 4,573	Affiliated Managers Group Inc	724,500	3.25
USD 17,539	Avient Corp	592,117	2.65
USD 16,055	Avnet Inc	667,567	2.99
USD 9,553	Bristol-Myers Squibb Co	687,338	3.08
USD 14,159	Cisco Systems Inc	674,535	3.02
USD 13,181	Citigroup Inc	596,177	2.67
USD 10,503	Cognizant Technology Solutions Corp	600,667	2.69
USD 9,459	Comerica Inc	632,334	2.83
USD 27,689	Coterra Energy Inc	680,319	3.05
USD 3,082	Cummins Inc	746,738	3.35
USD 4,488	F5 Inc	644,073	2.89
USD 29,856	frontdoor Inc	621,005	2.78
USD 9,503	Hartford Financial Services Group Inc	720,612	3.23
USD 42,593	Hewlett Packard Enterprise Co	679,784	3.05
USD 15,644	Las Vegas Sands Corp	752,007	3.37
USD 5,004	Lear Corp	620,596	2.78
USD 8,028	ManpowerGroup Inc	668,010	2.99
USD 10,310	Maximus Inc	756,032	3.39
USD 11,974	Micron Technology Inc	598,460	2.68
USD 32,452	NCR Corp	759,701	3.40
USD 8,994	Omnicom Group Inc	733,641	3.29
USD 6,773	Philip Morris International Inc	685,495	3.07
USD 6,445	Polaris Inc	650,945	2.92
USD 4,972	Reinsurance Group of America Inc	706,471	3.17
USD 40,055	Resideo Technologies Inc	658,905	2.95
USD 15,396	Sensata Technologies Holding PLC	621,690	2.79
USD 17,705	Skechers U.S.A. Inc	742,725	3.33
USD 65,264	Warner Bros Discovery Inc	618,703	2.77
USD 15,885	Wells Fargo & Co	655,892	2.94
Total United States		20,137,044	90.24
Total Common and Preferred Stocks		20,808,891	93.25
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		20,808,891	93.25
Mutual Fund - 1.15%			
Ireland			
USD 257,147	State Street USD Liquidity LVNAV Fund	257,147	1.15
Total Ireland		257,147	1.15
Total Mutual Fund		257,147	1.15
TOTAL INVESTMENTS		21,066,038	94.40
Other Net Assets/(Liabilities)		1,249,746	5.60
TOTAL NET ASSETS		22,315,784	100.00

Schedule of Investments

as at 31 December 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 - 97.22%				Common and Preferred Stocks - 97.22% <i>(continued)</i>			
Cayman Islands				Singapore			
HKD 3,125,500	Dali Foods Group Co Ltd	1,425,605	2.46	SGD 66,800	United Overseas Bank Ltd	1,529,049	2.64
HKD 600,000	Haitian International Holdings Ltd	1,606,673	2.77	Total Singapore			
HKD 3,602,000	Lee & Man Paper Manufacturing Ltd	1,587,567	2.74	1,529,049 2.64			
Total Cayman Islands				Taiwan			
4,619,845 7.97				TWD 267,000	Catcher Technology Co Ltd	1,468,107	2.53
China				TWD 109,000	Taiwan Semiconductor Manufacturing Co Ltd	1,590,555	2.75
HKD 151,500	Alibaba Group Holding Ltd	1,674,178	2.89	Total Taiwan			
HKD 2,475,772	China Construction Bank Corp	1,551,134	2.68	3,058,662 5.28			
HKD 766,600	CITIC Securities Co Ltd	1,549,907	2.67	United Kingdom			
CNY 309,454	Gree Electric Appliances Inc of Zhuhai	1,445,551	2.49	HKD 213,550	Standard Chartered PLC	1,606,081	2.77
HKD 480,600	Haier Smart Home Co Ltd	1,637,930	2.83	Total United Kingdom			
HKD 240,500	Ping An Insurance Group Co of China Ltd	1,591,532	2.75	1,606,081 2.77			
HKD 1,112,376	Weichai Power Co Ltd	1,493,629	2.58	Total Common and Preferred Stocks			
Total China				56,337,089 97.22			
10,943,861 18.89				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Hong Kong				56,337,089 97.22			
HKD 2,481,732	WH Group Ltd	1,443,579	2.49	Mutual Fund - 0.01%			
Total Hong Kong				Ireland			
1,443,579 2.49				USD 4,924	State Street USD Liquidity LVNAV Fund	4,924	0.01
Indonesia				Total Ireland			
IDR 2,447,800	Bank Mandiri Persero Tbk PT	1,560,585	2.69	4,924 0.01			
Total Indonesia				Total Mutual Fund			
1,560,585 2.69				4,924 0.01			
Japan				TOTAL INVESTMENTS			
JPY 131,822	Alfresa Holdings Corp	1,674,438	2.89	56,342,013 97.23			
JPY 96,000	Astellas Pharma Inc	1,459,881	2.52	Other Net Assets/(Liabilities)			
JPY 53,689	KDDI Corp	1,620,293	2.80	1,607,026 2.77			
JPY 148,200	Kinden Corp	1,615,155	2.79	TOTAL NET ASSETS			
JPY 71,300	Komatsu Ltd	1,554,123	2.68	57,949,039 100.00			
JPY 67,900	Nihon Kohden Corp	1,649,320	2.85				
JPY 37,300	NOF Corp	1,492,622	2.57				
JPY 50,979	Sumitomo Mitsui Financial Group Inc	2,046,192	3.53				
JPY 46,000	Suzuki Motor Corp	1,488,999	2.57				
JPY 137,800	Tokyo Broadcasting System Holdings Inc	1,599,982	2.76				
JPY 109,110	Toyota Motor Corp	1,498,820	2.59				
JPY 32,800	Trend Micro Inc	1,526,333	2.63				
JPY 149,500	Zeon Corp	1,513,752	2.61				
Total Japan							
20,739,910 35.79							
Korea							
KRW 9,815	Hyundai Mobis Co Ltd	1,556,273	2.69				
KRW 40,660	KB Financial Group Inc	1,559,518	2.69				
KRW 19,880	KT&G Corp	1,438,529	2.48				
KRW 39,910	Samsung Electronics Co Ltd-Preferred Stock	1,593,875	2.75				
KRW 28,393	Samsung Life Insurance Co Ltd	1,594,229	2.75				
KRW 54,371	Shinhan Financial Group Co Ltd	1,513,531	2.61				
Total Korea							
9,255,955 15.97							
Macau							
HKD 476,000	Sands China Ltd	1,579,562	2.73				
Total Macau							
1,579,562 2.73							

Schedule of Investments

as at 31 December 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 - 95.17%				Common and Preferred Stocks - 95.17% <i>(continued)</i>			
Cayman Islands				Spain			
HKD 4,754,500	Dali Foods Group Co Ltd	2,031,977	2.41	EUR 462,829	Banco Bilbao Vizcaya Argentaria SA	2,607,579	3.09
HKD 1,027,000	Haitian International Holdings Ltd	2,576,799	3.05				
HKD 5,435,000	Lee & Man Paper Manufacturing Ltd	2,244,512	2.66				
				Total Spain		2,607,579	3.09
Total Cayman Islands		6,853,288	8.12	Switzerland			
China				CHF 56,373	Adecco Group AG	1,738,999	2.06
CNY 545,708	Gree Electric Appliances Inc of Zhuhai	2,388,536	2.83	CHF 44,098	LafargeHolcim Ltd	2,138,314	2.53
HKD 828,800	Haier Smart Home Co Ltd	2,646,643	3.13	CHF 7,454	Roche Holding AG	2,192,976	2.60
HKD 384,000	Ping An Insurance Group Co of China Ltd	2,381,033	2.82				
				Total Switzerland		6,070,289	7.19
Total China		7,416,212	8.78	Taiwan			
France				TWD 439,000	Catcher Technology Co Ltd	2,261,752	2.68
EUR 47,973	BNP Paribas SA	2,554,562	3.02				
				Total Taiwan		2,261,752	2.68
Total France		2,554,562	3.02	United States			
Germany				USD 30,945	Advanced Energy Industries Inc	2,487,199	2.94
EUR 32,518	Continental AG	1,820,358	2.16	USD 71,455	Avient Corp	2,260,316	2.68
				USD 37,806	Cognizant Technology Solutions Corp	2,025,885	2.40
Total Germany		1,820,358	2.16	USD 35,417	Comerica Inc	2,218,438	2.63
Hong Kong				USD 10,528	Cummins Inc	2,390,096	2.83
HKD 3,817,197	WH Group Ltd	2,080,484	2.46	USD 17,498	F5 Inc	2,352,906	2.78
				USD 14,908	Lear Corp	1,732,388	2.05
Total Hong Kong		2,080,484	2.46	USD 98,897	NCR Corp	2,169,295	2.57
Hungary				USD 22,454	Polaris Inc	2,124,952	2.52
HUF 119,639	Richter Gedeon Nyrt	2,479,720	2.94	USD 17,706	Reinsurance Group of America Inc	2,357,317	2.79
				USD 139,624	Resideo Technologies Inc	2,152,088	2.55
Total Hungary		2,479,720	2.94	USD 69,485	Skechers U.S.A. Inc	2,731,222	3.23
Italy				USD 55,640	Wells Fargo & Co	2,152,613	2.55
EUR 276,721	Leonardo SpA	2,230,371	2.64	Total United States		29,154,715	34.52
				Total Common and Preferred Stocks		80,371,487	95.17
Total Italy		2,230,371	2.64	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
Japan						80,371,487	95.17
JPY 118,600	Komatsu Ltd	2,422,226	2.87	Mutual Fund - 1.13%			
JPY 85,000	Sumitomo Mitsui Financial Group Inc	3,196,745	3.78	Ireland			
JPY 245,400	Zeon Corp	2,328,210	2.76	USD 1,020,762	State Street USD Liquidity LVNAV Fund	956,442	1.13
Total Japan		7,947,181	9.41	Total Ireland		956,442	1.13
Korea				Total Mutual Fund		956,442	1.13
KRW 38,275	KT&G Corp	2,595,084	3.07	TOTAL INVESTMENTS		81,327,929	96.30
KRW 51,613	Samsung Electronics Co Ltd-Preferred Stock	1,931,371	2.29				
KRW 90,807	Shinhan Financial Group Co Ltd	2,368,521	2.80				
Total Korea		6,894,976	8.16				

Derivatives

Forward Foreign Exchange Contracts – (1.91)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 27/01/23	Barclays Bank PLC	170,000	180,979	3,010	0.00
Bought CHF / Sold USD, due 27/01/23	JP Morgan Chase Bank NA				
Bought CHF / Sold USD, due 27/01/23	London	170,000	180,994	2,996	0.00
Bought CHF / Sold USD, due 27/01/23	Merrill Lynch International	314,000	335,133	4,760	0.00
Bought EUR / Sold USD, due 27/01/23	Barclays Bank PLC	125,000	130,333	3,067	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in Euro)

Derivatives (continued)

Forward Foreign Exchange Contracts – (1.91)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 27/01/23	JP Morgan Chase Bank NA London	125,000	130,319	3,081	0.01
Bought EUR / Sold USD, due 27/01/23	Merrill Lynch International	125,000	130,335	3,066	0.01
Bought EUR / Sold USD, due 27/01/23	UBS AG	117,000	123,144	1,791	0.00
Bought JPY / Sold USD, due 27/01/23	Barclays Bank PLC	24,576,000	177,701	8,516	0.01
Bought JPY / Sold USD, due 27/01/23	JP Morgan Chase Bank NA London	24,576,000	177,678	8,538	0.01
Bought JPY / Sold USD, due 27/01/23	Merrill Lynch International	24,576,000	177,691	8,526	0.01
Bought JPY / Sold USD, due 27/01/23	Royal Bank of Canada	21,378,000	156,567	5,547	0.00
Bought KRW / Sold USD, due 27/01/23	BNP Paribas SA	217,895,000	163,761	8,060	0.01
Bought KRW / Sold USD, due 27/01/23	Citibank NA	217,895,000	163,821	8,004	0.01
Bought KRW / Sold USD, due 27/01/23	HSBC Bank PLC	217,895,000	163,820	8,005	0.01
Bought KRW / Sold USD, due 27/01/23	Standard Chartered Bank	2,360,265,000	1,758,504	101,689	0.12
Total Unrealised Gain on Forward Foreign Exchange Contracts				178,656	0.21
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 27/01/23	Westpac Banking Corporation	2,956,375	2,928,000	(202,200)	(0.24)
Bought USD / Sold EUR, due 27/01/23	JP Morgan Chase Bank NA London	2,182,050	2,202,000	(160,587)	(0.18)
Bought USD / Sold JPY, due 27/01/23	HSBC Bank PLC	2,741,745	404,670,000	(312,645)	(0.38)
Bought USD / Sold KRW, due 27/01/23	Standard Chartered Bank	8,639,574	12,429,843,000	(1,116,711)	(1.32)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(1,792,143)	(2.12)
Total Forward Foreign Exchange Contracts				(1,613,487)	(1.91)
Other Net Assets/(Liabilities)				4,735,816	5.61
TOTAL NET ASSETS				84,450,258	100.00

Schedule of Investments

as at 31 December 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 - 97.82%				Common and Preferred Stocks - 97.82% <i>(continued)</i>				
Australia				France <i>(continued)</i>				
AUD 67,131	Aurizon Holdings Ltd	169,808	0.09	EUR 24,696	MICHELIN (CGDE)	684,881	0.37	
AUD 31,456	BHP Group Ltd	973,374	0.52	EUR 7,013	Renault SA	234,082	0.12	
AUD 39,211	Dexus REIT	206,080	0.11	EUR 3,773	Sanofi	361,762	0.19	
AUD 67,882	GPT Group REIT	193,343	0.11	EUR 19,285	Schneider Electric SE	2,690,467	1.44	
AUD 95,574	Medibank Pvt Ltd	191,200	0.10	EUR 25,225	TotalEnergies SE	1,578,938	0.84	
AUD 35,909	South32 Ltd	97,407	0.05	Total France			11,042,041	5.91
AUD 22,303	Suncorp Group Ltd	182,102	0.10	Germany				
Total Australia		2,013,314	1.08	EUR 11,805	Bayerische Motoren Werke AG	1,050,495	0.56	
Austria				EUR 2,168	Bayerische Motoren Werke AG-Preferred Stock	184,063	0.10	
EUR 5,214	OMV AG	267,659	0.14	EUR 3,566	Beiersdorf AG	407,983	0.22	
Total Austria		267,659	0.14	EUR 3,253	Daimler AG	213,166	0.12	
Belgium				EUR 3,680	Henkel AG & Co KGaA	236,631	0.13	
EUR 5,570	Ageas	246,224	0.13	EUR 6,501	Henkel AG & Co KGaA-Preferred Stock	451,121	0.24	
EUR 1,216	Elia Group SA/NV	172,345	0.09	EUR 600	Merck KGaA	115,839	0.06	
Total Belgium		418,569	0.22	EUR 2,153	Porsche Automobil Holding SE-Preferred Stock	117,739	0.06	
Canada				EUR 1,611	Rheinmetall AG	319,883	0.17	
CAD 2,562	BCE Inc	112,486	0.06	EUR 36,059	Telefonica Deutschland Holding AG	88,628	0.05	
CAD 31,964	Canadian Imperial Bank of Commerce	1,292,054	0.69	Total Germany			3,185,548	1.71
CAD 5,600	Canadian Pacific Railway Ltd	417,226	0.22	Hong Kong				
CAD 8,300	Great-West Lifeco Inc	191,734	0.10	HKD 132,000	HKT Trust & HKT Ltd	161,851	0.09	
CAD 10,859	Hydro One Ltd	290,679	0.16	HKD 31,000	Power Assets Holdings Ltd	169,796	0.09	
CAD 6,000	Loblaws Cos Ltd	530,145	0.28	HKD 126,487	Sino Land Co Ltd	158,171	0.08	
CAD 41,400	Royal Bank of Canada	3,889,605	2.08	HKD 19,000	Swire Pacific Ltd	167,240	0.09	
CAD 16,593	Sun Life Financial Inc	769,674	0.41	HKD 42,600	Swire Properties Ltd	108,288	0.06	
CAD 17,200	Teck Resources Ltd	649,562	0.35	Total Hong Kong			765,346	0.41
CAD 14,996	Telus Corp	289,196	0.16	Ireland				
CAD 2,101	Telus Corp	40,518	0.02	USD 17,237	Accenture PLC	4,599,521	2.46	
CAD 18,300	Toronto-Dominion Bank	1,184,074	0.64	USD 13,300	Medtronic PLC	1,033,676	0.55	
CAD 7,300	Tourmaline Oil Corp	368,084	0.20	USD 6,292	Seagate Technology Holdings PLC	331,022	0.18	
CAD 2,100	West Fraser Timber Co Ltd	151,531	0.08	Total Ireland			5,964,219	3.19
Total Canada		10,176,568	5.45	Israel				
Denmark				ILS 46,548	Bank Hapoalim BM	418,450	0.22	
DKK 44	AP Moller - Maersk A/S	97,057	0.05	ILS 49,540	Bank Leumi Le-Israel BM	411,511	0.22	
DKK 25,292	Novo Nordisk A/S	3,404,766	1.83	USD 3,700	Check Point Software Technologies Ltd	466,792	0.25	
Total Denmark		3,501,823	1.88	ILS 931	Elbit Systems Ltd	151,029	0.08	
Finland				ILS 1	Isracard Ltd	2	0.00	
EUR 2,116	Orion Oyj	115,715	0.06	ILS 24,995	Israel Chemicals Ltd	180,281	0.10	
EUR 19,910	Stora Enso OYJ	279,423	0.15	USD 2,900	ZIM Integrated Shipping Services Ltd	49,851	0.03	
EUR 2,844	UPM-Kymmene Oyj	106,022	0.06	Total Israel			1,677,916	0.90
Total Finland		501,160	0.27	Italy				
France				EUR 40,408	Assicurazioni Generali SpA	716,529	0.38	
EUR 2,232	Amundi SA	126,251	0.07	EUR 90,090	Eni SpA	1,277,429	0.68	
EUR 2,058	Arkema SA	184,234	0.10	EUR 18,525	Poste Italiane SpA	180,428	0.10	
EUR 5,770	Cappgemini SE	960,345	0.51	EUR 50,410	Terna Rete Elettrica Nazionale SpA	371,221	0.20	
EUR 22,212	Carrefour SA	370,758	0.20	Total Italy			2,545,607	1.36
EUR 6,382	Cie de Saint-Gobain	310,931	0.17					
EUR 1,728	Covivio	102,261	0.05					
EUR 3,397	Danone SA	178,481	0.10					
EUR 1,629	Gecina SA REIT	165,423	0.09					
EUR 8,688	L'Oreal SA	3,093,227	1.66					

Schedule of Investments (continued)

as at 31 December 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 - 97.82% (continued)				Common and Preferred Stocks - 97.82% (continued)			
Japan				New Zealand			
JPY 6,800	AGC Inc	226,503	0.12	NZD 68,367	Spark New Zealand Ltd	233,489	0.13
JPY 20,800	Bridgestone Corp	739,496	0.40	Total New Zealand			
JPY 6,200	Brother Industries Ltd	94,307	0.05	233,489 0.13			
JPY 36,300	Canon Inc	785,590	0.42	Norway			
JPY 7,900	Dai Nippon Printing Co Ltd	158,665	0.09	NOK 34,952	Equinor ASA	1,248,210	0.67
JPY 71	Daiwa House REIT Investment Corp	157,879	0.08	NOK 7,101	Gjensidige Forsikring ASA	138,546	0.07
JPY 4,500	Fuji Electric Co Ltd	171,549	0.09	NOK 3,097	Kongsberg Gruppen ASA	130,658	0.07
JPY 7,200	Idemitsu Kosan Co Ltd	167,524	0.09	NOK 47,556	Norsk Hydro ASA	353,954	0.19
JPY 37,900	Inpex Corp	400,988	0.22	NOK 5,861	Yara International ASA	256,192	0.14
JPY 15,100	Japan Post Bank Co Ltd	129,090	0.07	Total Norway			
JPY 44	Japan Real Estate Investment Corp REIT	192,414	0.10	2,127,560 1.14			
JPY 25,000	Kansai Electric Power Co Inc	242,336	0.13	Portugal			
JPY 8,164	KDDI Corp	246,383	0.13	EUR 18,780	Galp Energia SGPS SA	252,742	0.13
JPY 3,800	Kurita Water Industries Ltd	157,247	0.08	EUR 10,040	Jeronimo Martins SGPS SA	216,232	0.12
JPY 19,700	Mazda Motor Corp	150,051	0.08	Total Portugal			
JPY 15,100	Mitsubishi Estate Co Ltd	195,810	0.11	468,974 0.25			
JPY 6,700	Mitsui Chemicals Inc	151,067	0.08	Singapore			
JPY 16,300	MS&AD Insurance Group Holdings Inc	521,817	0.28	SGD 193,400	CapitaLand Integrated Commercial Trust	294,166	0.16
JPY 42,673	Nippon Telegraph & Telephone Corp	1,216,687	0.65	SGD 31,500	Singapore Technologies Engineering Ltd	78,680	0.04
JPY 4,500	Nissan Chemical Corp	197,128	0.11	SGD 66,800	Wilmar International Ltd	207,692	0.11
JPY 6,200	Nisshin Seifun Group Inc	77,673	0.04	Total Singapore			
JPY 4,300	Nomura Real Estate Holdings Inc	92,228	0.05	580,538 0.31			
JPY 150	Nomura Real Estate Master Fund Inc REIT	185,304	0.10	South Africa			
JPY 12,469	Nomura Research Institute Ltd	294,372	0.16	GBP 17,714	Mondi PLC	300,339	0.16
JPY 21,300	Obayashi Corp	161,108	0.09	Total South Africa			
JPY 19,000	Ricoh Co Ltd	145,007	0.08	300,339 0.16			
JPY 2,100	Rohm Co Ltd	151,677	0.08	Spain			
JPY 13,400	Sekisui Chemical Co Ltd	187,374	0.10	EUR 855	Acciona SA	156,858	0.08
JPY 22,500	Sekisui House Ltd	397,922	0.21	EUR 117,494	CaixaBank SA	460,452	0.25
JPY 7,500	Seven & i Holdings Co Ltd	321,725	0.17	EUR 8,616	Enagas SA	142,759	0.08
JPY 1,800	Shionogi & Co Ltd	89,847	0.05	EUR 11,250	Endesa SA	211,736	0.11
JPY 11,400	Sompo Holdings Inc	506,302	0.27	EUR 5,038	Naturgy Energy Group SA	130,710	0.07
JPY 26,500	Sumitomo Electric Industries Ltd	302,166	0.16	EUR 15,102	Red Electrica Corp SA	262,072	0.14
JPY 5,100	Suntory Beverage & Food Ltd	173,936	0.09	EUR 50,851	Repsol SA	805,920	0.43
JPY 8,200	TIS Inc	216,272	0.12	Total Spain			
JPY 39,900	Tokio Marine Holdings Inc	855,032	0.46	2,170,507 1.16			
JPY 9,400	Toppan Printing Co Ltd	139,207	0.07	Sweden			
JPY 134,200	Toyota Motor Corp	1,843,476	0.99	SEK 8,033	Atlas Copco AB	85,653	0.05
JPY 5,000	Trend Micro Inc	232,673	0.12	SEK 9,674	Boliden AB	363,257	0.20
JPY 8,300	Yokogawa Electric Corp	132,415	0.07	SEK 3,250	Holmen AB	129,102	0.07
Total Japan				SEK 62,402	Investor AB	1,138,617	0.61
12,808,247 6.86				SEK 17,959	Securitas AB	149,884	0.08
Netherlands				SEK 13,990	SKF AB	213,687	0.11
EUR 64,506	Aegon NV	326,183	0.18	SEK 6,915	Volvo AB	131,471	0.07
EUR 3,743	Heineken Holding NV	287,819	0.15	SEK 20,586	Volvo Car AB	93,609	0.05
EUR 9,854	NN Group NV	401,316	0.22	Total Sweden			
EUR 4,363	Randstad NV	265,229	0.14	2,305,280 1.24			
EUR 71,350	Stellantis NV	1,010,031	0.54	Switzerland			
Total Netherlands				CHF 1,099	Banque Cantonale Vaudoise	105,422	0.06
2,290,578 1.23				CHF 39	Chocoladefabriken Lindt & Spruengli AG	397,503	0.21
				CHF 7,872	Clariant AG	124,648	0.07
				GBP 3,491	Coca-Cola HBC AG	82,853	0.04
				USD 1,000	Garmin Ltd	92,290	0.05
				CHF 1,288	Geberit AG	606,273	0.32
				CHF 20,225	LafargeHolcim Ltd	1,046,663	0.56

Schedule of Investments (continued)

as at 31 December 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 - 97.82% (continued)				Common and Preferred Stocks - 97.82% (continued)			
Switzerland (continued)				United States (continued)			
CHF 16,517	Novartis AG	1,492,278	0.80	USD 5,300	ConocoPhillips	625,400	0.34
CHF 957	Roche Holding AG	370,719	0.20	USD 13,500	Coterra Energy Inc	331,695	0.18
CHF 1,920	Swatch Group AG	99,694	0.05	USD 5,125	Cummins Inc	1,241,736	0.67
CHF 945	Swisscom AG	517,442	0.28	USD 5,800	Darling Ingredients Inc	363,022	0.19
Total Switzerland		4,935,785	2.64	USD 16,500	Devon Energy Corp	1,014,915	0.54
United Kingdom				USD 3,900	Eastman Chemical Co	317,616	0.17
GBP 35,518	3i Group PLC	573,151	0.31	USD 14,329	Eaton Corp PLC	2,248,937	1.20
GBP 75,396	abrdn PLC	171,638	0.09	USD 4,900	EQT Corp	165,767	0.09
GBP 45,851	Anglo American PLC	1,785,066	0.96	USD 2,000	Eversource Energy	167,680	0.09
GBP 103,240	Aviva PLC	549,902	0.29	USD 35,400	Exelon Corp	1,530,342	0.82
GBP 6,683	Johnson Matthey PLC	170,989	0.09	USD 6,100	Expeditors International of Washington Inc	633,912	0.34
USD 5,996	Liberty Global PLC	113,504	0.06	USD 1,300	FactSet Research Systems Inc	521,573	0.28
AUD 13,543	Rio Tinto Ltd	1,069,131	0.57	USD 900	Fair Isaac Corp	538,722	0.29
GBP 42,763	Segro PLC REIT	392,793	0.21	USD 3,500	First Solar Inc	524,265	0.28
Total United Kingdom		4,826,174	2.58	USD 4,300	FMC Corp	536,640	0.29
United States				USD 15,600	Ford Motor Co	181,428	0.10
USD 13,485	Abbott Laboratories	1,480,518	0.79	USD 5,000	Fox Corp	142,250	0.08
USD 10,700	Agilent Technologies Inc	1,601,255	0.86	USD 10,688	Franklin Resources Inc	281,949	0.15
USD 6,400	Alcoa Corp	291,008	0.16	USD 21,700	General Mills Inc	1,819,545	0.97
USD 9,900	Allstate Corp	1,342,440	0.72	USD 11,786	Hartford Financial Services Group Inc	893,732	0.48
USD 33,300	Alphabet Inc	2,954,709	1.58	USD 4,800	Henry Schein Inc	383,376	0.21
USD 2,100	Alphabet Inc	185,283	0.10	USD 5,200	Hershey Co	1,204,164	0.64
USD 2,497	American Financial Group Inc	342,788	0.18	USD 45,548	Hewlett Packard Enterprise Co	726,946	0.39
USD 3,200	Ameriprise Financial Inc	996,384	0.53	USD 10,900	Hormel Foods Corp	496,495	0.27
USD 5,700	AmerisourceBergen Corp	944,547	0.51	USD 26,100	Host Hotels & Resorts Inc	418,905	0.22
USD 400	Amgen Inc	105,056	0.06	USD 37,778	HP Inc	1,015,095	0.54
USD 4,595	AO Smith Corp	263,018	0.14	USD 3,200	Intel Corp	84,576	0.05
USD 32,479	Apple Inc	4,219,997	2.26	USD 12,100	International Paper Co	419,023	0.22
USD 10,089	Applied Materials Inc	982,467	0.53	USD 2,000	Intuit Inc	778,440	0.42
USD 20,401	Archer-Daniels-Midland Co	1,894,233	1.01	USD 12,400	Invesco Ltd	223,076	0.12
USD 2,297	Arrow Electronics Inc	240,197	0.13	USD 10,600	Iron Mountain Inc	528,410	0.28
USD 1,581	Arthur J Gallagher & Co	298,082	0.16	USD 2,700	Jack Henry & Associates Inc	474,012	0.25
USD 154,500	AT&T Inc	2,844,345	1.52	USD 3,900	JM Smucker Co	617,994	0.33
USD 14,986	Automatic Data Processing Inc	3,579,556	1.92	USD 12,000	Johnson & Johnson	2,119,800	1.14
USD 400	AutoZone Inc	986,472	0.53	USD 11,487	Juniper Networks Inc	367,125	0.20
USD 5,094	AvalonBay Communities Inc REIT	822,783	0.44	USD 9,203	Kellogg Co	655,622	0.35
USD 27,166	Bank of New York Mellon Corp	1,236,596	0.66	USD 17,000	Kroger Co	757,860	0.41
USD 14,126	Berkshire Hathaway Inc	4,363,521	2.34	USD 2,198	Lear Corp	272,596	0.15
USD 835	Bio-Rad Laboratories Inc	351,109	0.19	USD 2,800	LPL Financial Holdings Inc	605,276	0.32
USD 5,494	Bunge Ltd	548,136	0.29	USD 9,500	LyondellBasell Industries NV	788,785	0.42
USD 9,900	Cadence Design Systems Inc	1,590,336	0.85	USD 1,700	M&T Bank Corp	246,602	0.13
USD 7,600	Campbell Soup Co	431,300	0.23	USD 400	McKesson Corp	150,048	0.08
USD 5,486	Cbre Group Inc	422,203	0.23	USD 6,000	Merck & Co Inc	665,700	0.36
USD 2,800	Centene Corp	229,628	0.12	USD 24,870	MetLife Inc	1,799,842	0.96
USD 7,400	CF Industries Holdings Inc	630,480	0.34	USD 20,824	Microsoft Corp	4,994,012	2.67
USD 4,600	CH Robinson Worldwide Inc	421,176	0.23	USD 6,900	Molson Coors Brewing Co	355,488	0.19
USD 3,600	Chesapeake Energy Corp	339,732	0.18	USD 9,200	Mondelez International Inc	613,180	0.33
USD 93,300	Cisco Systems Inc	4,444,812	2.38	USD 12,800	Mosaic Co	561,536	0.30
USD 18,900	Cognizant Technology Solutions Corp	1,080,891	0.58	USD 8,400	NRG Energy Inc	267,288	0.14
USD 4,200	Coinbase Global Inc	148,638	0.08	USD 8,100	Nucor Corp	1,067,661	0.57
USD 8,400	Colgate-Palmolive Co	661,836	0.35	USD 7,500	Omnicom Group Inc	611,775	0.33

Schedule of Investments (continued)

as at 31 December 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 - 97.82% (continued)				Common and Preferred Stocks - 97.82% (continued)			
United States (continued)				United States (continued)			
USD 15,500	On Semiconductor Corp	966,735	0.52	USD 5,600	Synopsys Inc	1,788,024	0.96
USD 3,391	Owens Corning	289,252	0.15	USD 8,266	T Rowe Price Group Inc	901,490	0.48
USD 11,200	Paccar Inc	1,108,464	0.59	USD 23,061	Texas Instruments Inc	3,810,138	2.04
USD 3,424	Packaging Corp of America	437,964	0.23	USD 200	Texas Pacific Land Corp	468,846	0.25
USD 11,700	Paychex Inc	1,352,052	0.72	USD 3,707	Tractor Supply Co	833,964	0.45
USD 14,500	Pfizer Inc	742,980	0.40	USD 8,690	Travelers Cos Inc	1,629,288	0.87
USD 9,089	Principal Financial Group Inc	762,749	0.41	USD 10,200	Tyson Foods Inc	634,950	0.34
USD 8,941	Procter & Gamble Co	1,355,098	0.73	USD 5,900	Vertex Pharmaceuticals Inc	1,703,802	0.91
USD 3,200	Public Storage REIT	896,608	0.48	USD 7,400	W R Berkley Corp	537,018	0.29
USD 7,000	Raymond James Financial Inc	747,950	0.40	USD 1,300	Westlake Corp	133,302	0.07
USD 5,494	Regency Centers Corp	343,375	0.18	USD 1,600	WW Grainger Inc	890,000	0.48
USD 34,000	Regions Financial Corp	733,040	0.39	USD 1,099	Xylem Inc	121,516	0.07
USD 7,855	Republic Services Inc	1,013,216	0.54		Total United States	107,565,931	57.60
USD 4,095	Robert Half International Inc	302,334	0.16		Total Common and Preferred Stocks	182,673,172	97.82
USD 2,500	Rollins Inc	91,350	0.05		Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	182,673,172	97.82
USD 4,195	SEI Investments Co	244,569	0.13		TOTAL INVESTMENTS	182,673,172	97.82
USD 1,900	Snap-on Inc	434,131	0.23				
USD 6,800	Steel Dynamics Inc	664,360	0.36				

Derivatives

Futures Contracts – (0.03)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	25	1,009,885	(19,467)	(0.01)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	15	2,895,750	(35,596)	(0.02)
Unrealised Loss on Futures Contracts			3,905,635	(55,063)	(0.03)
Total Futures Contracts			3,905,635	(55,063)	(0.03)
Other Net Assets/(Liabilities)				4,125,726	2.21
TOTAL NET ASSETS				186,743,835	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 271,193 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 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 - 99.43%				Common and Preferred Stocks - 99.43% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 3,210	Erste Group Bank AG	95,979	0.03	EUR 1,282	Hermes International	1,852,490	0.54
EUR 5,936	Verbund AG	466,866	0.13	EUR 12,157	Ipsen SA	1,221,778	0.35
EUR 2,941	voestalpine AG	72,878	0.02	EUR 1,241	Kering SA	590,095	0.17
Total Austria		635,723	0.18	EUR 37,622	Klepierre SA REIT	810,002	0.24
Belgium				EUR 30,148	La Francaise des Jeux SAEM	1,132,962	0.33
EUR 31,255	Ageas	1,294,582	0.38	EUR 11,644	Legrand SA	871,204	0.25
EUR 16,195	Anheuser-Busch InBev SA	911,293	0.27	EUR 12,044	L'Oreal SA	4,017,878	1.17
EUR 2,914	D'ieteren SA/NV	522,189	0.15	EUR 11,392	LVMH Moet Hennessy Louis Vuitton SE	7,745,421	2.25
EUR 2,892	Elia Group SA/NV	384,058	0.11	EUR 4,138	Pernod Ricard SA	760,357	0.22
EUR 1,842	Groupe Bruxelles Lambert SA	137,376	0.04	EUR 26,219	Publicis Groupe SA	1,557,933	0.45
EUR 6,882	KBC Group NV	413,470	0.12	EUR 2,420	Remy Cointreau SA	381,392	0.11
EUR 241	Sofina SA	49,550	0.01	EUR 56,658	Sanofi	5,090,155	1.48
EUR 13,550	Solvay SA	1,279,933	0.37	EUR 2,791	Sartorius Stedim Biotech	844,277	0.25
EUR 5,011	Umicore SA	171,977	0.05	EUR 14,898	Schneider Electric SE	1,947,467	0.57
Total Belgium		5,164,428	1.50	EUR 70,844	Societe Generale SA	1,663,417	0.48
Denmark				EUR 10,576	Sodexo SA	946,340	0.27
DKK 491	AP Moller - Maersk A/S	1,031,330	0.30	EUR 91,127	TotalEnergies SE	5,344,599	1.55
DKK 85	AP Moller - Maersk A/S	175,682	0.05	EUR 23,324	Ubisoft Entertainment SA	615,987	0.18
DKK 11,752	Carlsberg A/S	1,458,958	0.42	EUR 63,964	Valeo SA	1,068,199	0.31
DKK 5,785	Dsv As	852,997	0.25	EUR 14,460	Vinci SA	1,348,973	0.39
DKK 4,608	Genmab A/S	1,822,396	0.53	EUR 12,913	Wendel SE	1,126,014	0.33
DKK 64,301	Novo Nordisk A/S	8,110,653	2.36	Total France		59,492,947	17.28
DKK 17,202	Novozymes A/S	814,017	0.24	Germany			
DKK 13,816	Pandora A/S	906,831	0.26	EUR 12,520	Allianz SE	2,515,268	0.73
Total Denmark		15,172,864	4.41	EUR 43,514	BASF SE	2,018,615	0.59
Finland				EUR 23,552	Bayerische Motoren Werke AG	1,963,766	0.57
EUR 6,773	Elisa OYJ	334,993	0.10	EUR 1,959	Bayerische Motoren Werke AG—Preferred Stock	155,839	0.04
EUR 2,584	Kone Oyj	124,807	0.04	EUR 34	Bechtle AG	1,124	0.00
EUR 409,654	Nokia Oyj	1,772,573	0.51	EUR 6,287	Beiersdorf AG	673,966	0.20
SEK 230,625	Nordea Bank Abp	2,316,162	0.67	EUR 12,333	Brenntag AG	736,527	0.21
EUR 34,082	Sampo Oyj	1,663,883	0.48	EUR 7,040	Carl Zeiss Meditec AG	830,016	0.24
EUR 86,650	Stora Enso OYJ	1,139,447	0.33	EUR 45,304	Daimler AG	2,781,666	0.81
Total Finland		7,351,865	2.13	EUR 6,078	Daimler Truck Holding AG	175,928	0.05
France				EUR 10,412	Delivery Hero SE	466,249	0.14
EUR 13,623	Air Liquide SA	1,803,685	0.52	EUR 183,928	Deutsche Bank AG	1,947,430	0.57
EUR 13,927	Arkema SA	1,168,197	0.34	EUR 1,379	Deutsche Boerse AG	222,571	0.06
EUR 43,058	AXA SA	1,121,876	0.33	EUR 65,991	Deutsche Post AG	2,321,563	0.67
EUR 2,893	BioMerieux	283,283	0.08	EUR 180,392	Deutsche Telekom AG	3,362,146	0.98
EUR 43,258	BNP Paribas SA	2,303,488	0.67	EUR 99,330	E.ON SE	927,146	0.27
EUR 11,796	Capgemini SE	1,839,586	0.53	EUR 31,761	GEA Group AG	1,213,270	0.35
EUR 4,542	Carrefour SA	71,037	0.02	EUR 3,394	Henkel AG & Co KGaA—Preferred Stock	220,678	0.06
EUR 41,469	Cie de Saint-Gobain	1,893,060	0.55	EUR 59,212	Infineon Technologies AG	1,683,397	0.49
EUR 9,150	Covivio	507,368	0.15	EUR 8,808	LEG Immobilien AG	536,055	0.16
EUR 10,514	Danone SA	517,604	0.15	EUR 8,120	Merck KGaA	1,468,908	0.43
EUR 7,611	Dassault Aviation SA	1,204,060	0.35	EUR 7,380	MTU Aero Engines AG	1,492,236	0.43
EUR 7,793	Dassault Systemes SE	261,027	0.08	EUR 2,245	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	682,480	0.20
EUR 15,224	Edenred	774,597	0.22	EUR 667	Porsche Automobil Holding SE—Preferred Stock	34,177	0.01
EUR 14,527	Eiffage SA	1,335,322	0.39				
EUR 145,822	Engie SA	1,952,265	0.57				
EUR 5,878	EssilorLuxottica SA	994,558	0.29				
EUR 35,058	Getlink	524,994	0.15				

Schedule of Investments (continued)

as at 31 December 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 - 99.43% (continued)				Common and Preferred Stocks - 99.43% (continued)			
Germany (continued)				Netherlands (continued)			
EUR 970	Rational AG	538,350	0.16	EUR 23,338	Randstad NV	1,329,332	0.39
EUR 7,086	Rheinmetall AG	1,318,350	0.38	EUR 153,996	Stellantis NV	2,042,603	0.59
EUR 42,206	SAP SE	4,068,236	1.18	EUR 20,465	Wolters Kluwer NV	2,000,658	0.58
EUR 3,237	Sartorius AG—Preferred Stock	1,195,748	0.35	Total Netherlands		24,966,829	7.25
EUR 11,323	Scout24 AG	531,388	0.15	Norway			
EUR 29,993	Siemens AG	3,888,293	1.13	NOK 63,879	Equinor ASA	2,137,508	0.62
EUR 29,803	Siemens Healthineers AG	1,392,694	0.40	NOK 30,386	Kongsberg Gruppen ASA	1,201,165	0.35
EUR 502,229	Telefonica Deutschland Holding AG	1,156,633	0.34	NOK 26,427	Norsk Hydro ASA	184,300	0.05
EUR 1,077	Volkswagen AG—Preferred Stock	125,384	0.04	NOK 20,188	Yara International ASA	826,839	0.24
Total Germany		42,646,097	12.39	Total Norway		4,349,812	1.26
Ireland				Portugal			
USD 1,800	AerCap Holdings NV	98,361	0.03	EUR 23,674	EDP - Energias de Portugal SA	110,226	0.03
EUR 29,200	Bank of Ireland Group PLC	259,880	0.08	Total Portugal		110,226	0.03
EUR 36,233	CRH PLC	1,340,984	0.39	Spain			
EUR 1,894	Flutter Entertainment PLC	242,053	0.07	EUR 42,422	ACS Actividades de Construccion y Servicios SA	1,135,637	0.33
EUR 10,533	Kingspan Group PLC	532,759	0.15	EUR 21,066	Amadeus IT Group SA	1,022,754	0.30
EUR 26,602	Smurfit Kappa Group PLC	919,365	0.27	EUR 428,165	Banco Bilbao Vizcaya Argentaria SA	2,412,282	0.70
Total Ireland		3,393,402	0.99	EUR 537,238	Banco Santander SA	1,505,610	0.44
Italy				EUR 8,308	Corp ACCIONA Energias Renovables SA	300,251	0.09
EUR 3,657	Amplifon SpA	101,738	0.03	EUR 34,491	EDP Renovaveis SA	709,825	0.21
EUR 24,097	Assicurazioni Generali SpA	400,372	0.12	EUR 333,595	Iberdrola SA	3,646,193	1.06
EUR 129,943	Enel SpA	653,613	0.19	EUR 3,377	Industria de Diseno Textil SA	83,918	0.02
EUR 79,252	Eni SpA	1,052,942	0.30	EUR 89,142	Repsol SA	1,323,759	0.38
EUR 3,836	Ferrari NV	767,967	0.22	EUR 386,325	Telefonica SA	1,307,710	0.38
EUR 440,542	Intesa Sanpaolo SpA	915,446	0.26	Total Spain		13,447,939	3.91
EUR 109,398	Poste Italiane SpA	998,366	0.29	Sweden			
EUR 39,490	Prismian SpA	1,368,723	0.40	SEK 35,957	Assa Abloy AB	723,330	0.21
EUR 193,151	Terna Rete Elettrica Nazionale SpA	1,332,742	0.39	SEK 56,795	Atlas Copco AB	595,468	0.17
EUR 108,910	UniCredit SpA	1,445,454	0.42	SEK 39,260	Boliden AB	1,381,312	0.40
Total Italy		9,037,363	2.62	SEK 76,383	Epiroc AB	1,151,562	0.34
Luxembourg				SEK 13,014	Evolution Gaming Group AB	1,188,325	0.35
EUR 60,881	ArcelorMittal SA	1,496,151	0.44	SEK 30,489	Fastighets AB Balder	133,031	0.04
EUR 33,826	Aroundtown SA	73,842	0.02	SEK 28,189	Getinge AB	548,306	0.16
Total Luxembourg		1,569,993	0.46	SEK 10,915	Hexagon AB	106,989	0.03
Netherlands				SEK 66,882	Investor AB	1,134,086	0.33
EUR 164	Adyen NV	211,298	0.06	SEK 49,186	Sandvik AB	833,316	0.24
EUR 87,934	Aegon NV	416,631	0.12	SEK 136,047	Securitas AB	1,063,887	0.31
EUR 15,550	ASML Holding NV	7,834,090	2.27	SEK 139,758	Skandinaviska Enskilda Banken AB	1,507,524	0.44
EUR 15,959	EXOR NV	1,090,000	0.32	SEK 153,483	Svenska Handelsbanken AB	1,450,608	0.42
EUR 2,445	Heineken NV	214,867	0.06	SEK 55,830	Swedish Orphan Biovitrum AB	1,082,941	0.32
EUR 1,333	IMCD NV	177,489	0.05	SEK 33,215	Tele2 AB	254,186	0.07
EUR 112,891	ING Groep NV	1,285,603	0.37	SEK 125,129	Telefonaktiebolaget LM Ericsson	685,271	0.20
EUR 11,918	JDE Peet's NV	322,024	0.09	SEK 118,618	Volvo AB	2,010,495	0.58
EUR 4,502	Just Eat Takeaway.com NV	88,915	0.03	SEK 4,639	Volvo AB	82,641	0.02
EUR 79,100	Koninklijke Ahold Delhaize NV	2,123,044	0.62	Total Sweden		15,933,278	4.63
EUR 405,815	Koninklijke KPN NV	1,172,805	0.34				
EUR 32,134	NN Group NV	1,226,233	0.36				
EUR 33,667	OCI NV	1,125,151	0.33				
EUR 24,697	Prosus NV	1,591,722	0.46				
EUR 15,196	Qiagen Nv	714,364	0.21				

Schedule of Investments (continued)

as at 31 December 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 - 99.43% (continued)				Common and Preferred Stocks - 99.43% (continued)			
Switzerland				United Kingdom (continued)			
CHF 93,650	ABB Ltd	2,661,300	0.77	GBP 2,906	Halma PLC	64,656	0.02
CHF 21,416	Alcon Inc	1,370,302	0.40	GBP 698,081	HSBC Holdings PLC	4,057,576	1.18
CHF 7,856	Baloise Holding AG	1,135,335	0.33	GBP 35,210	Imperial Brands PLC	821,883	0.24
CHF 545	Barry Callebaut AG	1,009,505	0.29	GBP 2,273	InterContinental Hotels Group PLC	121,537	0.04
CHF 112	Chocoladefabriken Lindt & Spruengli AG	1,069,617	0.31	GBP 308,543	JD Sports Fashion PLC	438,699	0.13
CHF 5	Chocoladefabriken Lindt & Spruengli AG	481,052	0.14	GBP 48,767	Johnson Matthey PLC	1,169,115	0.34
CHF 28,720	Cie Financiere Richemont SA	3,487,402	1.01	GBP 373,911	Kingfisher PLC	995,011	0.29
CHF 54,032	Clariant AG	801,654	0.23	GBP 95,651	Land Securities Group PLC REIT	669,922	0.20
GBP 3,659	Coca-Cola HBC AG	81,368	0.02	GBP 573,358	Legal & General Group PLC	1,612,353	0.47
CHF 66	Givaudan SA	189,360	0.06	GBP 4,538,125	Lloyds Banking Group PLC	2,322,692	0.68
CHF 26,176	Julius Baer Group Ltd	1,427,802	0.41	GBP 11,665	London Stock Exchange Group PLC	938,217	0.27
CHF 4,675	Kuehne + Nagel International AG	1,018,878	0.30	GBP 161,226	M&G PLC	341,358	0.10
CHF 30,189	LafargeHolcim Ltd	1,463,866	0.43	GBP 115,629	National Grid PLC	1,299,870	0.38
CHF 3,240	Logitech International SA	187,230	0.05	GBP 542,935	NatWest Group PLC	1,622,875	0.47
CHF 735	Lonza Group AG	337,272	0.10	GBP 8,640	Next PLC	565,398	0.16
CHF 108,492	Nestle SA	11,771,932	3.42	GBP 26,282	Pearson PLC	278,215	0.08
CHF 90,935	Novartis AG	7,698,105	2.24	GBP 24,700	Prudential PLC	313,890	0.09
CHF 89	Partners Group Holding AG	73,621	0.02	GBP 41,121	Reckitt Benckiser Group PLC	2,666,842	0.78
CHF 29,282	Roche Holding AG	8,614,802	2.50	GBP 111,173	RELX PLC	2,866,943	0.83
CHF 942	Roche Holding AG	341,914	0.10	GBP 60,107	Rio Tinto PLC	3,927,959	1.14
CHF 1,592	Sika AG	357,443	0.10	GBP 309,763	Rolls-Royce Holdings PLC	325,394	0.09
CHF 4,041	Sonova Holding AG	897,482	0.26	GBP 146,573	Sage Group PLC	1,231,753	0.36
EUR 51,734	STMicroelectronics NV	1,706,963	0.50	GBP 305,621	Shell PLC	8,012,289	2.33
CHF 1,119	Straumann Holding AG	119,672	0.03	GBP 67,662	Smiths Group PLC	1,219,049	0.35
CHF 2,898	Swiss Life Holding AG	1,399,372	0.41	GBP 2,417	Spirax-Sarco Engineering PLC	289,175	0.08
CHF 5,660	Temenos AG	290,848	0.08	GBP 93,432	SSE PLC	1,802,864	0.52
CHF 191,311	UBS Group AG	3,333,443	0.97	GBP 355,349	Tesco PLC	897,955	0.26
CHF 231	VAT Group AG	59,141	0.02	GBP 82,115	Unilever PLC	3,870,528	1.12
CHF 4,269	Zurich Insurance Group AG	1,912,236	0.56	GBP 78,386	United Utilities Group PLC	875,893	0.25
Total Switzerland		55,298,917	16.06	GBP 234,949	Vodafone Group PLC	223,077	0.07
United Kingdom				GBP 37,864	Wpp PLC	350,034	0.10
GBP 103,098	3i Group PLC	1,558,851	0.45	Total United Kingdom		83,753,295	24.33
GBP 39,662	Anglo American PLC	1,446,818	0.42	Total Common and Preferred Stocks		342,324,978	99.43
GBP 23,633	Ashtead Group PLC	1,257,258	0.37	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		342,324,978	99.43
GBP 54,714	Astrazeneca PLC	6,917,953	2.01	Other transferable securities			
GBP 269,337	Aviva PLC	1,344,211	0.39	Common and Preferred Stocks - 0.05%			
GBP 825,747	Barclays PLC	1,475,349	0.43	Denmark			
GBP 141,640	Barratt Developments PLC	633,463	0.18	DKK 2,243	Vestas Wind Systems As	60,958	0.02
GBP 876,203	BP PLC	4,689,976	1.36	Total Denmark		60,958	0.02
GBP 111,748	British American Tobacco PLC	4,133,100	1.20	Netherlands			
GBP 56,459	Burberry Group PLC	1,291,793	0.38	EUR 1,453	EXOR NV	99,240	0.03
EUR 109,016	CNH Industrial NV	1,631,424	0.47	Total Netherlands		99,240	0.03
USD 28,730	Coca-Cola European Partners PLC	1,489,196	0.43	Total Common and Preferred Stocks		160,198	0.05
GBP 61,785	Compass Group PLC	1,335,310	0.39	Total Other transferable securities		160,198	0.05
GBP 111,031	Diageo PLC	4,567,734	1.33	TOTAL INVESTMENTS		342,485,176	99.48
GBP 12,354	Experian PLC	391,689	0.11				
GBP 198,565	GSK PLC	3,217,396	0.94				
GBP 48,448	Haleon PLC	178,752	0.05				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in Euro)

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 17/03/23	GBP	3	252,448	372	0.00
Unrealised Gain on Futures Contracts			252,448	372	0.00
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	15	567,750	(21,075)	(0.01)
SWISS MARKET INDEX FUTURE, due 17/03/23	CHF	1	107,918	(3,008)	(0.00)
Unrealised Loss on Futures Contracts			675,668	(24,083)	(0.01)
Total Futures Contracts			928,116	(23,711)	(0.01)
Other Net Assets/(Liabilities)				1,820,607	0.53
TOTAL NET ASSETS				344,282,072	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 96,782 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 99.39%				Common and Preferred Stocks - 99.39% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 1,449	MercadoLibre Inc	1,226,202	0.25	USD 66,887	Alphabet Inc	5,934,884	1.22
Total Argentina		1,226,202	0.25	USD 72,949	Alphabet Inc	6,436,290	1.33
Bermuda				USD 2,673	Altria Group Inc	122,183	0.03
USD 5,097	Everest Re Group Ltd	1,688,483	0.35	USD 107,635	Amazon.com Inc	9,041,340	1.86
Total Bermuda		1,688,483	0.35	USD 12,089	American Financial Group Inc	1,659,578	0.34
Canada				USD 34,226	American International Group Inc	2,164,452	0.45
USD 4,977	1847432 Alberta ULC	252,384	0.05	USD 6,117	Ameriprise Financial Inc	1,904,650	0.39
CAD 5,097	Alimentation Couche-Tard Inc	223,825	0.05	USD 4,072	AmerisourceBergen Corp	674,771	0.14
CAD 17,743	ARC Resources Ltd	238,983	0.05	USD 2,722	AMETEK Inc	380,318	0.08
CAD 28,957	Bank of Nova Scotia	1,417,770	0.29	USD 4,112	Amgen Inc	1,079,976	0.22
CAD 31,334	CAE Inc	605,659	0.13	USD 10,892	Amphenol Corp	829,317	0.17
CAD 7,112	Canadian National Railway Co	844,233	0.17	USD 2,698	Anthem Inc	1,383,993	0.29
CAD 23,118	Dollarama Inc	1,351,131	0.28	USD 206,481	Apple Inc	26,828,076	5.53
CAD 22,459	Empire Co Ltd	591,083	0.12	USD 6,384	Applied Materials Inc	621,674	0.13
CAD 12,427	George Weston Ltd	1,540,730	0.32	USD 25,399	Aramark	1,049,995	0.22
CAD 47,749	Gildan Activewear Inc	1,306,714	0.27	USD 23,791	Archer-Daniels-Midland Co	2,208,994	0.46
CAD 8,955	Hydro One Ltd	239,712	0.05	USD 867	Arista Networks Inc	105,210	0.02
CAD 20,112	iA Financial Corp Inc	1,176,632	0.24	USD 175,286	AT&T Inc	3,227,015	0.67
CAD 18,738	Loblaw Cos Ltd	1,655,643	0.34	USD 11,086	Automatic Data Processing Inc	2,648,002	0.55
USD 1,729	Lululemon Athletica Inc	553,937	0.12	USD 839	AutoZone Inc	2,069,125	0.43
CAD 11,839	Manulife Financial Corp	211,013	0.04	USD 1,515	Avery Dennison Corp	274,215	0.06
CAD 344	Northland Power Inc	9,427	0.00	USD 128,917	Bank of America Corp	4,269,731	0.88
CAD 1,944	ONEX Corp	93,674	0.02	USD 9,512	Becton Dickinson and Co	2,418,902	0.50
CAD 54,566	Open Text Corp	1,615,696	0.33	USD 12,716	Berkshire Hathaway Inc	3,927,972	0.81
CAD 26,379	Restaurant Brands International Inc	1,704,867	0.35	USD 5,431	Biogen Inc	1,503,953	0.31
CAD 48,459	RioCan Real Estate Investment Trust	755,702	0.16	USD 24,820	Blackstone Group Inc	1,841,396	0.38
CAD 3,608	Royal Bank of Canada	338,978	0.07	USD 5,973	Block Inc	375,343	0.08
CAD 2,018	Saputo Inc	49,923	0.01	USD 449	Booking Holdings Inc	904,861	0.19
CAD 45,746	Shaw Communications Inc	1,317,061	0.27	USD 16,274	Booz Allen Hamilton Holding Corp	1,700,958	0.35
CAD 9,360	Shopify Inc	324,745	0.07	USD 32,110	BorgWarner Inc	1,292,428	0.27
CAD 15,216	TFI International Inc	1,522,891	0.31	USD 7,177	Boston Scientific Corp	332,080	0.07
CAD 7,246	Thomson Reuters Corp	826,021	0.17	USD 48,373	Bristol-Myers Squibb Co	3,480,437	0.72
CAD 21,184	Toronto-Dominion Bank	1,370,679	0.28	USD 7,792	Broadcom Inc	4,356,741	0.90
CAD 30,833	Tourmaline Oil Corp	1,554,678	0.32	USD 12,755	Cadence Design Systems Inc	2,048,963	0.42
CAD 1,070	West Fraser Timber Co Ltd	77,209	0.02	USD 13,724	Capital One Financial Corp	1,275,783	0.26
Total Canada		23,771,000	4.90	USD 5,754	Carlisle Cos Inc	1,355,930	0.28
Ireland				USD 51,292	Carlyle Group Inc	1,530,553	0.32
USD 3,678	Accenture PLC	981,438	0.20	USD 5,112	Caterpillar Inc	1,224,631	0.25
USD 2,307	Linde PLC	752,497	0.16	USD 13,733	Cboe Global Markets Inc	1,723,080	0.36
Total Ireland		1,733,935	0.36	USD 1,764	Centene Corp	144,666	0.03
Netherlands				USD 17,379	CF Industries Holdings Inc	1,480,691	0.31
USD 5,368	NXP Semiconductors NV	848,305	0.17	USD 15,810	Charles Schwab Corp	1,316,341	0.27
Total Netherlands		848,305	0.17	USD 16,594	Chevron Corp	2,978,457	0.61
United States				USD 7,499	Cigna Corp	2,484,719	0.51
USD 19,355	3M Co	2,321,052	0.48	USD 389	Cintas Corp	175,680	0.04
USD 33,524	Abbott Laboratories	3,680,600	0.76	USD 82,881	Cisco Systems Inc	3,948,451	0.81
USD 29,968	AbbVie Inc	4,843,128	1.00	USD 2,163	Citizens Financial Group Inc	85,157	0.02
USD 6,304	Adobe Inc	2,121,485	0.44	USD 2,226	Cloudflare Inc	100,637	0.02
USD 32,181	Advanced Micro Devices Inc	2,084,363	0.43	USD 56,682	Coca-Cola Co	3,605,542	0.74
USD 13,663	Agilent Technologies Inc	2,044,668	0.42	USD 680	Colgate-Palmolive Co	53,577	0.01
				USD 27,506	Comcast Corp	961,885	0.20
				USD 46,056	Conagra Brands Inc	1,782,367	0.37

Schedule of Investments *(continued)* as at 31 December 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 - 99.39% <i>(continued)</i>				Common and Preferred Stocks - 99.39% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 6,511	ConocoPhillips	768,298	0.16	USD 10,200	HEICO Corp	1,567,128	0.32
USD 20,141	Consolidated Edison Inc	1,919,639	0.40	USD 1,033	HEICO Corp	123,805	0.03
USD 5,243	Corning Inc	167,461	0.03	USD 108,331	Hewlett Packard Enterprise Co	1,728,963	0.36
USD 33,847	Corteva Inc	1,989,527	0.41	USD 23,331	Hologic Inc	1,745,392	0.36
USD 5,235	Costco Wholesale Corp	2,389,777	0.49	USD 16,855	Home Depot Inc	5,323,820	1.10
USD 39,979	CSX Corp	1,238,549	0.26	USD 71,886	Host Hotels & Resorts Inc	1,153,770	0.24
USD 3,777	CVS Health Corp	351,979	0.07	USD 43,626	Howmet Aerospace Inc	1,719,301	0.35
USD 4,325	Danaher Corp	1,147,942	0.24	USD 6,203	Hubbell Inc	1,455,720	0.30
USD 12,085	Darden Restaurants Inc	1,671,718	0.34	USD 324	HubSpot Inc	93,678	0.02
USD 2,970	Darling Ingredients Inc	185,892	0.04	USD 1,782	Humana Inc	912,723	0.19
USD 458	Deere & Co	196,372	0.04	USD 125,909	Huntington Bancshares Inc	1,775,317	0.37
USD 17,951	Dexcom Inc	2,032,771	0.42	USD 2,565	IDEXX Laboratories Inc	1,046,417	0.22
USD 19,096	DocuSign Inc	1,058,300	0.22	USD 2,712	Insulet Corp	798,386	0.16
USD 3,810	Dollar General Corp	938,213	0.19	USD 23,590	Intel Corp	623,484	0.13
USD 39,031	Dow Inc	1,966,772	0.41	USD 3,402	International Business Machines Corp	479,308	0.10
USD 6,658	DR Horton Inc	593,494	0.12	USD 201	Intuit Inc	78,233	0.02
USD 68,251	Dropbox Inc	1,527,457	0.31	USD 81,746	Invesco Ltd	1,470,611	0.30
USD 15,494	Eastman Chemical Co	1,261,831	0.26	USD 31,160	Iron Mountain Inc	1,553,326	0.32
USD 9,281	Eaton Corp PLC	1,456,653	0.30	USD 2,727	Jack Henry & Associates Inc	478,752	0.10
USD 41,422	eBay Inc	1,717,770	0.35	USD 27,041	Johnson & Johnson	4,776,793	0.98
USD 15,789	Electronic Arts Inc	1,929,100	0.40	USD 47,228	JPMorgan Chase & Co	6,333,275	1.31
USD 8,074	Eli Lilly & Co	2,953,792	0.61	USD 3,609	Juniper Networks Inc	115,344	0.02
USD 660	Enphase Energy Inc	174,874	0.04	USD 96,009	KeyCorp	1,672,477	0.34
USD 1,759	Entergy Corp	197,888	0.04	USD 10,588	Keysight Technologies Inc	1,811,289	0.37
USD 15,033	EOG Resources Inc	1,947,074	0.40	USD 66,413	Kinder Morgan Inc	1,200,747	0.25
USD 989	Epam Systems Inc	324,135	0.07	USD 5,649	KLA Corp	2,129,842	0.44
USD 54,602	Equitable Holdings Inc	1,567,077	0.32	USD 3,710	Knight-Swift Transportation Holdings Inc	194,441	0.04
USD 361	Essential Utilities Inc	17,231	0.00	USD 42,339	Kroger Co	1,887,473	0.39
USD 976	Estee Lauder Cos Inc	242,155	0.05	USD 5,939	L Brands Inc	250,269	0.05
USD 22,276	Eversource Energy	1,867,620	0.38	USD 9,403	L3Harris Technologies Inc	1,957,799	0.40
USD 49,906	Exelon Corp	2,157,436	0.44	USD 1,609	Lam Research Corp	676,263	0.14
USD 66,936	Exxon Mobil Corp	7,383,041	1.52	USD 23,304	Liberty Media Corp-Liberty Formula One	1,393,113	0.29
USD 43,369	Facebook Inc	5,219,025	1.08	USD 6,454	Liberty Media Corp-Liberty SiriusXM	253,707	0.05
USD 2,989	FactSet Research Systems Inc	1,199,217	0.25	USD 16,945	Liberty Media Corp-Liberty SiriusXM	663,058	0.14
USD 1,648	Fair Isaac Corp	986,460	0.20	USD 13,572	Lowe's Cos Inc	2,704,085	0.56
USD 4,305	FedEx Corp	745,626	0.15	USD 1,720	LPL Financial Holdings Inc	371,812	0.08
USD 53,273	Fifth Third Bancorp	1,747,887	0.36	USD 63,795	Marathon Oil Corp	1,726,931	0.36
USD 1,315	FleetCor Technologies Inc	241,539	0.05	USD 20,343	Marathon Petroleum Corp	2,367,722	0.49
USD 13,555	FMC Corp	1,691,664	0.35	USD 15,127	Marsh & McLennan Cos Inc	2,503,216	0.52
USD 97,863	Ford Motor Co	1,138,147	0.23	USD 3,747	Masimo Corp	554,369	0.11
USD 4,597	Fox Corp	139,611	0.03	USD 7,408	Mastercard Inc	2,575,984	0.53
USD 51,596	Fox Corp	1,467,906	0.30	USD 15,444	McDonald's Corp	4,069,957	0.84
USD 22,458	Franklin Resources Inc	592,442	0.12	USD 47,827	Merck & Co Inc	5,306,406	1.09
USD 5,366	Gartner Inc	1,803,727	0.37	USD 28,576	MetLife Inc	2,068,045	0.43
USD 14,043	General Electric Co	1,176,663	0.24	USD 894	Mettler-Toledo International Inc	1,292,232	0.27
USD 6,297	General Mills Inc	528,003	0.11	USD 1,138	MGM Resorts International	38,157	0.01
USD 2,878	General Motors Co	96,816	0.02	USD 11,715	Microchip Technology Inc	822,979	0.17
USD 6,823	Genuine Parts Co	1,183,859	0.24	USD 32,341	Micron Technology Inc	1,616,403	0.33
USD 33,960	Gilead Sciences Inc	2,915,466	0.60				
USD 22,106	GoDaddy Inc	1,653,971	0.34				
USD 704	Goldman Sachs Group Inc	241,740	0.05				
USD 25,608	Halliburton Co	1,007,675	0.21				

Schedule of Investments (continued)

as at 31 December 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 - 99.39% (continued)				Common and Preferred Stocks - 99.39% (continued)			
United States (continued)				United States (continued)			
USD 89,874	Microsoft Corp	21,553,583	4.44	USD 14,272	Snap Inc	127,734	0.03
USD 3,265	Molina Healthcare Inc	1,078,168	0.22	USD 7,123	Snap-on Inc	1,627,534	0.34
USD 1,358	MongoDB Inc	267,309	0.05	USD 18,550	Splunk Inc	1,596,969	0.33
USD 16,930	Morgan Stanley	1,439,389	0.30	USD 26,352	SS&C Technologies Holdings Inc	1,371,885	0.28
USD 14,904	Nasdaq Inc	914,360	0.19	USD 670	Starbucks Corp	66,464	0.01
USD 24,572	NetApp Inc	1,475,794	0.30	USD 16,169	Steel Dynamics Inc	1,579,711	0.33
USD 6,968	Netflix Inc	2,054,724	0.42	USD 49,246	Synchrony Financial	1,618,224	0.33
USD 39,668	NextEra Energy Inc	3,316,245	0.68	USD 6,440	Synopsys Inc	2,056,228	0.42
USD 3,649	Nika Inc	426,969	0.09	USD 2,613	Sysco Corp	199,764	0.04
USD 48,451	NRG Energy Inc	1,541,711	0.32	USD 15,298	T Rowe Price Group Inc	1,668,400	0.34
USD 13,655	Nucor Corp	1,799,866	0.37	USD 20,254	Targa Resources Corp	1,488,669	0.31
USD 25,233	Nvidia Corp	3,687,551	0.76	USD 33,809	Tesla Inc	4,164,593	0.86
USD 87	NVR Inc	401,294	0.08	USD 4,157	Texas Instruments Inc	686,820	0.14
USD 14,746	Okta Inc	1,007,594	0.21	USD 6,644	Thermo Fisher Scientific Inc	3,658,784	0.75
USD 36,864	Oracle Corp	3,013,263	0.62	USD 13,674	T-Mobile US Inc	1,914,360	0.39
USD 23,729	Otis Worldwide Corp	1,858,218	0.38	USD 3,110	TransDigm Group Inc	1,958,211	0.40
USD 17,071	Owens Corning	1,456,156	0.30	USD 1,338	Twilio Inc	65,508	0.01
USD 19,330	Paccar Inc	1,913,090	0.39	USD 22,637	Tyson Foods Inc	1,409,153	0.29
USD 6,356	Palo Alto Networks Inc	886,916	0.18	USD 23,223	UGI Corp	860,877	0.18
USD 6,924	Parker-Hannifin Corp	2,014,884	0.42	USD 1,504	Ulta Beauty Inc	705,481	0.15
USD 16,638	Paychex Inc	1,922,687	0.40	USD 13,614	Union Pacific Corp	2,819,051	0.58
USD 5,386	Paylocity Holding Corp	1,046,284	0.22	USD 8,417	United Parcel Service Inc	1,463,211	0.30
USD 26,561	PayPal Holdings Inc	1,891,674	0.39	USD 4,075	United Rentals Inc	1,448,337	0.30
USD 26,852	PepsiCo Inc	4,851,082	1.00	USD 14,716	UnitedHealth Group Inc	7,802,129	1.61
USD 95,902	Pfizer Inc	4,914,018	1.01	USD 17,867	Valero Energy Corp	2,266,608	0.47
USD 28,641	Philip Morris International Inc	2,898,756	0.60	USD 1,634	Veeva Systems Inc	263,695	0.05
USD 21,304	Phillips 66	2,217,320	0.46	USD 36,591	Verizon Communications Inc	1,441,685	0.30
USD 348	Principal Financial Group Inc	29,204	0.01	USD 1,240	Vertex Pharmaceuticals Inc	358,087	0.07
USD 41,589	Procter & Gamble Co	6,303,229	1.30	USD 10,547	Viatris Inc	117,388	0.02
USD 12,969	Prologis Inc REIT	1,461,995	0.30	USD 14,964	Visa Inc	3,108,921	0.64
USD 6,019	Prudential Financial Inc	598,650	0.12	USD 532	Vulcan Materials Co	93,159	0.02
USD 6,625	Public Storage REIT	1,856,259	0.38	USD 18,319	W R Berkley Corp	1,329,410	0.27
USD 24,842	Qualcomm Inc	2,731,129	0.56	USD 8,629	Walt Disney Co	749,688	0.15
USD 11,675	Quest Diagnostics Inc	1,826,437	0.38	USD 10,043	Waste Management Inc	1,575,546	0.32
USD 2,914	Regeneron Pharmaceuticals Inc	2,102,422	0.43	USD 35,373	Webster Financial Corp	1,674,558	0.35
USD 81,864	Regions Financial Corp	1,764,988	0.36	USD 1,027	West Pharmaceutical Services Inc	241,704	0.05
USD 12,289	Republic Services Inc	1,585,158	0.33	USD 55,985	Weyerhaeuser Co REIT	1,735,535	0.36
USD 563	S&P Global Inc	188,571	0.04	USD 952	WW Grainger Inc	529,550	0.11
USD 5,435	salesforce.com Inc	720,627	0.15	USD 4,885	Yum! Brands Inc	625,671	0.13
USD 6,412	SBA Communications Corp REIT	1,797,348	0.37	Total United States	452,871,707	93.36	
USD 27,102	Schlumberger Ltd	1,448,873	0.30	Total Common and Preferred Stocks	482,139,632	99.39	
USD 28,975	Sealed Air Corp	1,445,273	0.30	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	482,139,632	99.39	
USD 13,223	Sempra Energy	2,043,482	0.42	TOTAL INVESTMENTS	482,139,632	99.39	
USD 128	ServiceNow Inc	49,699	0.01				
USD 16,999	Simon Property Group Inc REIT	1,997,043	0.41				
USD 17,560	Skyworks Solutions Inc	1,600,243	0.33				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives

Futures Contracts – (0.01)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P EMINI INDEX FUTURE, due 17/03/23	USD	12	2,316,600	(47,603)	(0.01)
S&P/TSX 60 INDEX FUTURE, due 16/03/23	CAD	1	172,685	(2,141)	(0.00)
Unrealised Loss on Futures Contracts			2,489,285	(49,744)	(0.01)
Total Futures Contracts			2,489,285	(49,744)	(0.01)
Other Net Assets/(Liabilities)				2,988,200	0.62
TOTAL NET ASSETS				485,078,088	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 181,588 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 31 December 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 - 98.47%				Common and Preferred Stocks - 98.47% <i>(continued)</i>					
Argentina				Canada <i>(continued)</i>					
USD 135	MercadoLibre Inc	114,242	0.17	CAD 1,266	iA Financial Corp Inc	74,066	0.11		
Total Argentina				CAD 1,093	Loblaw Cos Ltd	96,575	0.15		
Australia				USD 353	Lululemon Athletica Inc	113,094	0.17		
AUD 5,090	ANZ Group Holdings Ltd	81,669	0.12	CAD 6,992	Manulife Financial Corp	124,622	0.19		
AUD 29,906	Aurizon Holdings Ltd	75,647	0.11	CAD 2,097	Northland Power Inc	57,465	0.09		
AUD 9,097	BHP Group Ltd	281,497	0.43	CAD 1,311	ONEX Corp	63,172	0.10		
AUD 1,939	BlueScope Steel Ltd	22,144	0.03	CAD 2,545	Open Text Corp	75,357	0.12		
AUD 1,324	Brambles Ltd	10,837	0.02	CAD 1,447	Restaurant Brands International Inc	93,519	0.14		
AUD 3,534	Coles Group Ltd	40,071	0.06	CAD 1,272	RioCan Real Estate Investment Trust	19,836	0.03		
AUD 1,154	Commonwealth Bank of Australia	80,293	0.12	CAD 996	Royal Bank of Canada	93,576	0.14		
AUD 3,165	Computershare Ltd	56,234	0.09	CAD 2,222	Saputo Inc	54,970	0.08		
AUD 261	CSL Ltd	50,933	0.08	CAD 3,392	Shaw Communications Inc	97,658	0.15		
AUD 6,552	Dexus REIT	34,435	0.05	CAD 932	Shopify Inc	32,336	0.05		
AUD 5,810	Fortescue Metals Group Ltd	80,810	0.12	CAD 864	TFI International Inc	86,473	0.13		
AUD 27,701	GPT Group REIT	78,899	0.12	CAD 857	Thomson Reuters Corp	97,695	0.15		
AUD 48,873	Mirvac Group REIT	70,595	0.11	CAD 1,212	Toronto-Dominion Bank	78,421	0.12		
AUD 7,380	National Australia Bank Ltd	150,443	0.23	CAD 1,618	Tourmaline Oil Corp	81,584	0.12		
AUD 3,765	Northern Star Resources Ltd	27,856	0.04	CAD 545	West Fraser Timber Co Ltd	39,326	0.06		
AUD 45,543	Scentre Group REIT	88,949	0.14	Total Canada			2,313,002	3.51	
AUD 32,588	Stockland REIT	80,221	0.12	Denmark					
AUD 61,604	Vicinity Centres REIT	83,554	0.13	DKK 8	AP Moller - Maersk A/S	17,934	0.03		
AUD 2,137	WiseTech Global Ltd	73,547	0.11	DKK 712	Carlsberg A/S	94,336	0.14		
Total Australia				DKK 40	Genmab A/S	16,883	0.02		
Austria				DKK 2,093	Novo Nordisk A/S	281,756	0.43		
EUR 280	Erste Group Bank AG	8,935	0.01	DKK 993	Pandora A/S	69,560	0.11		
Total Austria				Total Denmark				480,469	0.73
Belgium				Finland					
EUR 811	KBC Group NV	52,001	0.08	EUR 3,856	Kesko Oyj	84,858	0.13		
EUR 747	Solvay SA	75,307	0.11	EUR 16,187	Nokia Oyj	74,751	0.11		
Total Belgium				SEK 11,886	Nordea Bank Abp	127,399	0.19		
Bermuda				EUR 4,106	Stora Enso OYJ	57,625	0.09		
USD 287	Everest Re Group Ltd	95,075	0.15	Total Finland				344,633	0.52
Total Bermuda				France					
Canada				EUR 149	Air Liquide SA	21,054	0.03		
CAD 1,565	Alimentation Couche-Tard Inc	68,724	0.10	EUR 881	Arkema SA	78,868	0.12		
CAD 3,865	AltaGas Ltd	66,692	0.10	EUR 738	BioMerieux	77,125	0.12		
CAD 5,911	ARC Resources Ltd	79,616	0.12	EUR 272	BNP Paribas SA	15,458	0.02		
CAD 101	Bank of Montreal	9,143	0.01	EUR 574	Cappgemini SE	95,535	0.15		
CAD 1,268	Bank of Nova Scotia	62,083	0.09	EUR 944	Cie de Saint-Gobain	45,992	0.07		
CAD 3,020	Brookfield Asset Management Inc	94,905	0.14	EUR 1,297	Covivio	76,755	0.12		
CAD 755	Brookfield Asset Management Ltd	21,603	0.03	EUR 492	Dassault Aviation SA	83,069	0.13		
CAD 384	CAE Inc	7,422	0.01	EUR 812	Eiffage SA	79,658	0.12		
CAD 583	Canadian National Railway Co	69,205	0.11	EUR 7,386	Engie SA	105,534	0.16		
CAD 186	Canadian Pacific Railway Ltd	13,858	0.02	EUR 85	Hermes International	131,085	0.20		
CAD 2,981	Canadian Utilities Ltd	80,633	0.12	EUR 752	Ipsen SA	80,658	0.12		
CAD 1,114	Dollarama Inc	65,108	0.10	EUR 561	Klepierre SA REIT	12,891	0.02		
CAD 2,613	Empire Co Ltd	68,770	0.11	EUR 513	L'Oreal SA	182,646	0.28		
CAD 590	Enbridge Inc	23,044	0.04	EUR 255	LVMH Moet Hennessy Louis Vuitton SE	185,034	0.28		
CAD 143	Fairfax Financial Holdings Ltd	84,650	0.13	EUR 46	Pernod Ricard SA	9,021	0.01		
CAD 712	George Weston Ltd	88,275	0.13						
CAD 1,103	Hydro One Ltd	29,526	0.05						

Schedule of Investments (continued)

as at 31 December 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 - 98.47% (continued)				Common and Preferred Stocks - 98.47% (continued)			
France (continued)				Ireland (continued)			
EUR 1,437	Publicis Groupe SA	91,129	0.14	USD 592	Trane Technologies PLC	99,509	0.15
EUR 159	Remy Cointreau SA	26,743	0.04	USD 310	Willis Towers Watson PLC	75,820	0.12
EUR 2,024	Sanofi	194,064	0.30	Total Ireland		696,064	1.06
EUR 202	Schneider Electric SE	28,181	0.04	Israel			
EUR 4,168	Societe Generale SA	104,446	0.16	ILS 5,995	Bank Leumi Le-Israel BM	49,798	0.08
EUR 2,373	TotalEnergies SE	148,536	0.23	ILS 3,683	Bezeq The Israeli Telecommunication Corp Ltd	6,331	0.01
EUR 2,909	Ubisoft Entertainment SA	81,993	0.12	ILS 506	Elbit Systems Ltd	82,084	0.12
EUR 893	Valeo SA	15,916	0.02	ILS 10,564	Israel Discount Bank Ltd	55,328	0.08
EUR 153	Wendel SE	14,239	0.02	Total Israel		193,541	0.29
Total France		1,985,630	3.02	Italy			
Germany				EUR 8,311	Eni SpA	117,846	0.18
EUR 185	Allianz SE	39,666	0.06	EUR 192	Ferrari NV	41,023	0.06
EUR 800	BASF SE	39,608	0.06	EUR 5,597	FinecoBank Banca Fineco SpA	92,707	0.14
EUR 1,231	Bayerische Motoren Werke AG	109,543	0.17	EUR 11,354	Terna Rete Elettrica Nazionale SpA	83,611	0.13
EUR 143	Beiersdorf AG	16,361	0.02	EUR 7,164	UniCredit SpA	101,475	0.15
EUR 177	Carl Zeiss Meditec AG	22,272	0.03	Total Italy		436,662	0.66
EUR 2,055	Daimler AG	134,662	0.20	Japan			
EUR 1,513	Delivery Hero SE	72,308	0.11	JPY 6,097	Astellas Pharma Inc	92,718	0.14
EUR 10,120	Deutsche Bank AG	114,356	0.17	JPY 600	Bridgestone Corp	21,332	0.03
EUR 1,340	Deutsche Post AG	50,311	0.08	JPY 4,300	Brother Industries Ltd	65,407	0.10
EUR 8,149	Deutsche Telekom AG	162,095	0.25	JPY 4,300	Canon Inc	93,059	0.14
EUR 277	GEA Group AG	11,293	0.02	JPY 700	Capcom Co Ltd	22,335	0.03
EUR 2,586	Infineon Technologies AG	78,464	0.12	JPY 4,000	Dai-ichi Life Holdings Inc	90,765	0.14
EUR 559	Merck KGaA	107,924	0.16	JPY 2,400	Dentsu Group Inc	75,395	0.12
EUR 420	MTU Aero Engines AG	90,635	0.14	JPY 1,400	Eisai Co Ltd	92,354	0.14
EUR 425	Rheinmetall AG	84,389	0.13	JPY 200	Hikari Tsushin Inc	28,224	0.04
EUR 677	SAP SE	69,644	0.11	JPY 1,600	Hitachi Ltd	81,137	0.12
EUR 232	Sartorius AG—Preferred Stock	91,464	0.14	JPY 3,300	Idemitsu Kosan Co Ltd	76,782	0.12
EUR 423	Siemens AG	58,526	0.09	JPY 3,900	Inpex Corp	41,263	0.06
EUR 1,573	Siemens Healthineers AG	78,450	0.12	JPY 4,048	Itochu Corp	127,197	0.19
EUR 32,992	Telefonica Deutschland Holding AG	81,090	0.12	JPY 13,400	Japan Post Holdings Co Ltd	112,678	0.17
Total Germany		1,513,061	2.30	JPY 4,900	Japan Post Insurance Co Ltd	86,194	0.13
Hong Kong				JPY 5,700	Japan Tobacco Inc	114,955	0.18
HKD 7,995	AIA Group Ltd	88,914	0.14	JPY 7,600	Kajima Corp	88,473	0.13
HKD 13,000	CK Asset Holdings Ltd	80,033	0.12	JPY 4,811	KDDI Corp	145,192	0.22
HKD 14,993	CK Hutchison Holdings Ltd	89,997	0.14	JPY 9,000	Marubeni Corp	103,338	0.16
USD 1,700	Jardine Matheson Holdings Ltd	86,530	0.13	JPY 9,300	Mazda Motor Corp	70,836	0.11
HKD 21,000	New World Development Co Ltd	59,193	0.09	JPY 1,400	Mitsubishi Corp	45,445	0.07
HKD 1,963	Sino Land Co Ltd	2,455	0.00	JPY 700	Mitsubishi Estate Co Ltd	9,077	0.01
HKD 3,000	Swire Pacific Ltd	26,406	0.04	JPY 1,100	Mitsubishi Heavy Industries Ltd	43,635	0.07
HKD 115,000	WH Group Ltd	66,893	0.10	JPY 13,808	Mitsubishi UFJ Financial Group Inc	93,034	0.14
Total Hong Kong		500,421	0.76	JPY 4,700	Mitsui & Co Ltd	137,247	0.21
Ireland				JPY 1,900	Mitsui Chemicals Inc	42,840	0.07
USD 853	Accenture PLC	227,614	0.35	JPY 1,300	Mitsui OSK Lines Ltd	32,415	0.05
EUR 192	CRH PLC	7,584	0.01	JPY 1,345	NEC Corp	47,248	0.07
USD 639	Johnson Controls International PLC	40,896	0.06	JPY 5,900	NGK Insulators Ltd	75,033	0.11
USD 422	Linde PLC	137,648	0.21	JPY 1,100	Nippon Express Holdings Inc	62,859	0.10
USD 698	Medtronic PLC	54,249	0.08	JPY 6,000	Nippon Steel Corp	104,225	0.16
EUR 1,430	Smurfit Kappa Group PLC	52,744	0.08				

Schedule of Investments (continued)

as at 31 December 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 - 98.47% (continued)				Common and Preferred Stocks - 98.47% (continued)			
Japan (continued)				Singapore			
JPY 4,343	Nippon Telegraph & Telephone Corp	123,827	0.19	SGD 5,336	DBS Group Holdings Ltd	134,952	0.21
JPY 2,194	Nippon Yusen KK	51,713	0.08	SGD 8,300	Keppel Corp Ltd	44,928	0.07
JPY 491	Nitto Denko Corp	28,468	0.04	SGD 1,700	Oversea-Chinese Banking Corp Ltd	15,438	0.02
JPY 3,470	Nomura Real Estate Holdings Inc	74,426	0.11	USD 400	Sea Ltd	20,812	0.03
JPY 1,600	Ono Pharmaceutical Co Ltd	37,385	0.06	SGD 31,786	Singapore Technologies Engineering Ltd	79,394	0.12
JPY 6,300	ORIX Corp	101,152	0.15	SGD 2,200	United Overseas Bank Ltd	50,358	0.08
JPY 9,400	Renesas Electronics Corp	84,315	0.13	Total Singapore		345,882	0.53
JPY 7,600	Ricoh Co Ltd	58,003	0.09	Spain			
JPY 1,100	Rohm Co Ltd	79,450	0.12	EUR 21,467	Banco Bilbao Vizcaya Argentaria SA	129,079	0.20
JPY 2,400	Seiko Epson Corp	35,033	0.05	EUR 14,436	Iberdrola SA	168,396	0.25
JPY 4,800	Sekisui House Ltd	84,890	0.13	EUR 6,184	Repsol SA	98,008	0.15
JPY 1,700	Sompo Holdings Inc	75,501	0.12	Total Spain		395,483	0.60
JPY 698	Sony Corp	53,086	0.08	Sweden			
JPY 2,000	Subaru Corp	30,732	0.05	SEK 2,550	Boliden AB	95,752	0.15
JPY 3,786	Sumitomo Mitsui Financial Group Inc	151,962	0.23	SEK 500	Evolution Gaming Group AB	48,726	0.07
JPY 2,700	Taisei Corp	86,968	0.13	SEK 15,105	Fastighets AB Balder	70,339	0.11
JPY 4,700	Takeda Pharmaceutical Co Ltd	146,438	0.22	SEK 5,321	Securitas AB	44,408	0.07
JPY 2,700	TDK Corp	88,707	0.14	SEK 8,351	Skandinaviska Enskilda Banken AB	96,137	0.15
JPY 2,844	TIS Inc	75,009	0.11	SEK 9,830	Svenska Handelsbanken AB	99,154	0.15
JPY 4,500	Tokyo Gas Co Ltd	88,162	0.13	SEK 2,012	Swedbank AB	34,237	0.05
JPY 8,505	Toyota Motor Corp	116,831	0.18	SEK 1,644	Swedish Orphan Biovitrum AB	34,033	0.05
JPY 3,600	Yamaha Motor Co Ltd	82,125	0.13	SEK 3,058	Volvo AB	55,317	0.08
Total Japan		4,076,875	6.20	Total Sweden		578,103	0.88
Luxembourg				Switzerland			
EUR 1,133	ArcelorMittal SA	29,716	0.05	CHF 4,512	ABB Ltd	136,842	0.21
Total Luxembourg		29,716	0.05	CHF 529	Alcon Inc	36,124	0.06
Netherlands				CHF 564	Baloise Holding AG	86,990	0.13
EUR 403	ASML Holding NV	216,685	0.33	USD 304	Chubb Ltd	67,062	0.10
EUR 11,535	ING Groep NV	140,195	0.21	CHF 1,241	Cie Financiere Richemont SA	160,826	0.24
EUR 621	Just Eat Takeaway.com NV	13,090	0.02	CHF 998	Clariant AG	15,803	0.02
EUR 2,571	Koninklijke Ahold Delhaize NV	73,646	0.11	GBP 1,016	Coca-Cola HBC AG	24,113	0.04
EUR 4,191	Koninklijke KPN NV	12,927	0.02	CHF 159	Kuehne + Nagel International AG	36,983	0.06
EUR 1,469	NN Group NV	59,827	0.09	CHF 2,194	LafargeHolcim Ltd	113,542	0.17
USD 740	NXP Semiconductors NV	116,942	0.18	CHF 2,901	Nestle SA	335,942	0.51
EUR 1,818	OCI NV	64,843	0.10	CHF 2,503	Novartis AG	226,141	0.34
EUR 1,414	Randstad NV	85,958	0.13	CHF 993	Roche Holding AG	311,788	0.47
EUR 4,515	Stellantis NV	63,914	0.10	CHF 34	Roche Holding AG	13,171	0.02
EUR 1,014	Wolters Kluwer NV	105,795	0.16	CHF 293	Sonova Holding AG	69,450	0.11
Total Netherlands		953,822	1.45	EUR 2,763	STMicronics NV	97,296	0.15
New Zealand				CHF 57	Straumann Holding AG	6,506	0.01
NZD 10,195	Spark New Zealand Ltd	34,818	0.05	CHF 164	Swiss Life Holding AG	84,517	0.13
Total New Zealand		34,818	0.05	USD 745	TE Connectivity Ltd	85,526	0.13
Norway				CHF 8,593	UBS Group AG	159,795	0.24
NOK 2,311	Equinor ASA	82,531	0.13	CHF 34	Zurich Insurance Group AG	16,254	0.03
NOK 1,946	Kongsberg Gruppen ASA	82,099	0.12	Total Switzerland		2,084,671	3.17
NOK 939	Norsk Hydro ASA	6,989	0.01				
NOK 838	Yara International ASA	36,630	0.06				
Total Norway		208,249	0.32				

Schedule of Investments *(continued)* as at 31 December 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 - 98.47% <i>(continued)</i>				Common and Preferred Stocks - 98.47% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
GBP 6,351	3i Group PLC	102,486	0.16	USD 168	Amphenol Corp	12,792	0.02
GBP 2,336	Anglo American PLC	90,945	0.14	USD 204	Analog Devices Inc	33,462	0.05
USD 44	Aon PLC	13,206	0.02	USD 303	Anthem Inc	155,430	0.24
GBP 1,444	Astrazeneca PLC	194,855	0.30	USD 20,249	Apple Inc	2,630,953	4.00
GBP 16,682	Aviva PLC	88,856	0.13	USD 1,834	Applied Materials Inc	178,595	0.27
GBP 60,785	Barclays PLC	115,907	0.18	USD 281	Aramark	11,617	0.02
GBP 36,802	BP PLC	210,234	0.32	USD 1,542	Archer-Daniels-Midland Co	143,175	0.22
GBP 4,751	British American Tobacco PLC	187,537	0.28	USD 136	Arista Networks Inc	16,504	0.03
GBP 3,509	Burberry Group PLC	85,686	0.13	USD 13,495	AT&T Inc	248,443	0.38
USD 1,800	Coca-Cola European Partners PLC	99,576	0.15	USD 30	Autodesk Inc	5,606	0.01
GBP 4,607	Diageo PLC	202,274	0.31	USD 812	Automatic Data Processing Inc	193,954	0.29
GBP 775	Experian PLC	26,224	0.04	USD 55	AutoZone Inc	135,640	0.21
GBP 8,735	GSK PLC	151,053	0.23	USD 260	Avery Dennison Corp	47,060	0.07
GBP 23,704	HSBC Holdings PLC	147,044	0.22	USD 10,372	Bank of America Corp	343,521	0.52
GBP 3,325	Johnson Matthey PLC	85,072	0.13	USD 672	Becton Dickinson and Co	170,890	0.26
GBP 33,034	Legal & General Group PLC	99,143	0.15	USD 1,433	Berkshire Hathaway Inc	442,654	0.67
GBP 227,321	Lloyds Banking Group PLC	124,171	0.19	USD 154	Bill.com Holdings Inc	16,780	0.03
GBP 1,379	National Grid PLC	16,545	0.02	USD 467	Biogen Inc	129,322	0.20
GBP 32,966	NatWest Group PLC	105,165	0.16	USD 89	BlackRock Inc	63,068	0.10
AUD 828	Rio Tinto Ltd	65,365	0.10	USD 1,626	Blackstone Group Inc	120,633	0.18
GBP 1,722	Rio Tinto PLC	120,100	0.18	USD 1,177	Block Inc	73,963	0.11
GBP 10,495	Rolls-Royce Holdings PLC	11,766	0.02	USD 13	Booking Holdings Inc	26,199	0.04
GBP 4,360	Sage Group PLC	39,104	0.06	USD 933	Booz Allen Hamilton Holding Corp	97,517	0.15
GBP 12,044	Shell PLC	336,985	0.51	USD 2,190	BorgWarner Inc	88,147	0.13
GBP 4,192	Smiths Group PLC	80,605	0.12	USD 513	Boston Scientific Corp	23,737	0.04
GBP 4,873	SSE PLC	100,353	0.15	USD 3,746	Bristol-Myers Squibb Co	269,525	0.41
GBP 18,373	Tesco PLC	49,550	0.08	USD 668	Broadcom Inc	373,499	0.57
GBP 2,036	Unilever PLC	102,422	0.16	USD 955	Bunge Ltd	95,280	0.14
Total United Kingdom		3,052,229	4.64	USD 783	Cadence Design Systems Inc	125,781	0.19
United States				USD 998	Caesars Entertainment Inc	41,517	0.06
USD 1,316	3M Co	157,815	0.24	USD 228	Campbell Soup Co	12,939	0.02
USD 2,504	Abbott Laboratories	274,914	0.42	USD 1,154	Capital One Financial Corp	107,276	0.16
USD 2,486	AbbVie Inc	401,762	0.61	USD 382	Carlisle Cos Inc	90,018	0.14
USD 260	Activision Blizzard Inc	19,903	0.03	USD 2,751	Carlyle Group Inc	82,090	0.12
USD 473	Adobe Inc	159,179	0.24	USD 2,889	Carrier Global Corp	119,171	0.18
USD 2,388	Advanced Micro Devices Inc	154,671	0.23	USD 1,027	Caterpillar Inc	246,028	0.37
USD 793	Agilent Technologies Inc	118,672	0.18	USD 656	Cboe Global Markets Inc	82,308	0.13
USD 43	Air Products and Chemicals Inc	13,255	0.02	USD 766	Celanese Corp	78,316	0.12
USD 646	Airbnb Inc	55,233	0.08	USD 1,586	Centene Corp	130,068	0.20
USD 7,208	Alphabet Inc	639,566	0.97	USD 2,932	CenterPoint Energy Inc	87,931	0.13
USD 7,561	Alphabet Inc	667,107	1.01	USD 265	Ceridian HCM Holding Inc	17,000	0.03
USD 905	Altria Group Inc	41,368	0.06	USD 960	CF Industries Holdings Inc	81,792	0.12
USD 10,997	Amazon.com Inc	923,748	1.40	USD 1,449	Charles Schwab Corp	120,644	0.18
USD 312	American Express Co	46,098	0.07	USD 1,976	Chevron Corp	354,672	0.54
USD 571	American Financial Group Inc	78,387	0.12	USD 238	Chewy Inc	8,825	0.01
USD 2,192	American International Group Inc	138,622	0.21	USD 46	Chipotle Mexican Grill Inc	63,825	0.10
USD 239	American Tower Corp REIT	50,635	0.08	USD 1,133	Church & Dwight Co Inc	91,331	0.14
USD 390	Ameriprise Financial Inc	121,434	0.18	USD 353	Cigna Corp	116,963	0.18
USD 362	AmerisourceBergen Corp	59,987	0.09	USD 293	Cintas Corp	132,325	0.20
USD 866	AMETEK Inc	120,998	0.18	USD 5,444	Cisco Systems Inc	259,352	0.39
USD 457	Amgen Inc	120,026	0.18	USD 1,091	Citigroup Inc	49,346	0.07
				USD 195	CME Group Inc	32,791	0.05

Schedule of Investments *(continued)* as at 31 December 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 - 98.47% <i>(continued)</i>				Common and Preferred Stocks - 98.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 5,446	Coca-Cola Co	346,420	0.53	USD 3,363	Franklin Resources Inc	88,716	0.13
USD 977	Colgate-Palmolive Co	76,978	0.12	USD 328	Gartner Inc	110,254	0.17
USD 3,980	Comcast Corp	139,181	0.21	USD 430	General Electric Co	36,030	0.05
USD 818	Conagra Brands Inc	31,657	0.05	USD 1,534	General Mills Inc	128,626	0.20
USD 1,455	ConocoPhillips	171,690	0.26	USD 633	Genuine Parts Co	109,832	0.17
USD 1,188	Consolidated Edison Inc	113,228	0.17	USD 2,496	Gilead Sciences Inc	214,282	0.33
USD 826	Corning Inc	26,382	0.04	USD 1,122	GoDaddy Inc	83,948	0.13
USD 2,238	Corteva Inc	131,550	0.20	USD 243	Goldman Sachs Group Inc	83,441	0.13
USD 614	Costco Wholesale Corp	280,291	0.43	USD 1,730	Halliburton Co	68,075	0.10
USD 502	Crown Castle International Corp REIT	68,091	0.10	USD 541	HEICO Corp	83,119	0.13
USD 5,164	CSX Corp	159,981	0.24	USD 94	HEICO Corp	11,266	0.02
USD 1,229	CVS Health Corp	114,531	0.17	USD 444	Hershey Co	102,817	0.16
USD 639	Danaher Corp	169,603	0.26	USD 463	Hilton Worldwide Holdings Inc	58,505	0.09
USD 680	Darden Restaurants Inc	94,064	0.14	USD 1,387	Hologic Inc	103,761	0.16
USD 591	Datadog Inc	43,439	0.07	USD 1,364	Home Depot Inc	430,833	0.65
USD 261	Deere & Co	111,906	0.17	USD 2,389	Howmet Aerospace Inc	94,150	0.14
USD 1,195	Dexcom Inc	135,322	0.21	USD 186	HubSpot Inc	53,778	0.08
USD 656	Discover Financial Services	64,176	0.10	USD 244	Humana Inc	124,974	0.19
USD 1,516	DocuSign Inc	84,017	0.13	USD 3,425	Huntington Bancshares Inc	48,292	0.07
USD 576	Dollar General Corp	141,840	0.22	USD 252	IDEX Corp	57,539	0.09
USD 2,440	Dow Inc	122,952	0.19	USD 295	IDEXX Laboratories Inc	120,348	0.18
USD 1,237	DR Horton Inc	110,266	0.17	USD 649	Illinois Tool Works Inc	142,975	0.22
USD 3,326	Dropbox Inc	74,436	0.11	USD 202	Incyte Corp	16,225	0.02
USD 991	Eastman Chemical Co	80,707	0.12	USD 194	Insulet Corp	57,112	0.09
USD 977	Eaton Corp PLC	153,340	0.23	USD 4,002	Intel Corp	105,773	0.16
USD 2,002	eBay Inc	83,023	0.13	USD 690	International Business Machines Corp	97,214	0.15
USD 1,584	Edison International	100,774	0.15	USD 154	Intuit Inc	59,940	0.09
USD 976	Edwards Lifesciences Corp	72,819	0.11	USD 386	Intuitive Surgical Inc	102,425	0.16
USD 962	Electronic Arts Inc	117,537	0.18	USD 4,573	Invesco Ltd	82,268	0.12
USD 878	Eli Lilly & Co	321,208	0.49	USD 1,767	Iron Mountain Inc	88,085	0.13
USD 1,133	Emerson Electric Co	108,836	0.17	USD 370	Jack Henry & Associates Inc	64,957	0.10
USD 225	Enphase Energy Inc	59,616	0.09	USD 2,973	Johnson & Johnson	525,180	0.80
USD 863	Entergy Corp	97,087	0.15	USD 3,556	JPMorgan Chase & Co	476,860	0.72
USD 1,245	EOG Resources Inc	161,252	0.24	USD 2,844	Juniper Networks Inc	90,894	0.14
USD 24	Epam Systems Inc	7,866	0.01	USD 5,190	KeyCorp	90,410	0.14
USD 3,047	Equitable Holdings Inc	87,449	0.13	USD 657	Keysight Technologies Inc	112,393	0.17
USD 322	Estee Lauder Cos Inc	79,891	0.12	USD 281	Kimberly-Clark Corp	38,146	0.06
USD 1,289	Eversource Energy	108,070	0.16	USD 5,843	Kinder Morgan Inc	105,641	0.16
USD 2,935	Exelon Corp	126,880	0.19	USD 364	KLA Corp	137,239	0.21
USD 383	Expedia Group Inc	33,551	0.05	USD 1,271	Knight-Swift Transportation Holdings Inc	66,613	0.10
USD 5,935	Exxon Mobil Corp	654,630	0.99	USD 2,290	Kroger Co	102,088	0.16
USD 3,566	Facebook Inc	429,132	0.65	USD 568	L Brands Inc	23,936	0.04
USD 207	FactSet Research Systems Inc	83,050	0.13	USD 597	L3Harris Technologies Inc	124,301	0.19
USD 166	Fair Isaac Corp	99,364	0.15	USD 218	Lam Research Corp	91,625	0.14
USD 648	FedEx Corp	112,234	0.17	USD 515	Lennar Corp	46,607	0.07
USD 2,660	Fifth Third Bancorp	87,275	0.13	USD 40	Lennox International Inc	9,569	0.01
USD 334	FirstEnergy Corp	14,008	0.02	USD 1,379	Liberty Media Corp-Liberty Formula One	82,437	0.13
USD 213	Fiserv Inc	21,528	0.03	USD 853	Liberty Media Corp-Liberty SiriusXM	33,531	0.05
USD 797	FMC Corp	99,466	0.15				
USD 3,642	Ford Motor Co	42,356	0.06				
USD 1,780	Fortinet Inc	87,024	0.13				
USD 2,771	Fox Corp	78,835	0.12				

Schedule of Investments *(continued)* as at 31 December 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 - 98.47% <i>(continued)</i>				Common and Preferred Stocks - 98.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 849	Liberty Media Corp-Liberty SiriusXM	33,221	0.05	USD 1,224	Philip Morris International Inc	123,881	0.19
USD 327	Lincoln National Corp	10,045	0.02	USD 1,408	Phillips 66	146,545	0.22
USD 1,063	Lowe's Cos Inc	211,792	0.32	USD 1,765	Pinterest Inc	42,854	0.07
USD 1,036	LyondellBasell Industries NV	86,019	0.13	USD 47	Pioneer Natural Resources Co	10,734	0.02
USD 3,813	Marathon Oil Corp	103,218	0.16	USD 107	PNC Financial Services Group Inc	16,900	0.03
USD 1,373	Marathon Petroleum Corp	159,803	0.24	USD 1,143	Principal Financial Group Inc	95,921	0.15
USD 658	Marriott International Inc	97,970	0.15	USD 3,410	Procter & Gamble Co	516,820	0.79
USD 1,114	Marsh & McLennan Cos Inc	184,345	0.28	USD 140	Progressive Corp	18,159	0.03
USD 452	Masimo Corp	66,873	0.10	USD 1,242	Prologis Inc REIT	140,011	0.21
USD 926	Mastercard Inc	321,998	0.49	USD 199	Public Storage REIT	55,758	0.08
USD 1,246	McDonald's Corp	328,358	0.50	USD 735	PulteGroup Inc	33,465	0.05
USD 332	McKesson Corp	124,540	0.19	USD 2,032	Qualcomm Inc	223,398	0.34
USD 3,926	Merck & Co Inc	435,590	0.66	USD 642	Quest Diagnostics Inc	100,434	0.15
USD 1,985	MetLife Inc	143,654	0.22	USD 246	Regeneron Pharmaceuticals Inc	177,487	0.27
USD 66	Mettler-Toledo International Inc	95,400	0.14	USD 4,535	Regions Financial Corp	97,775	0.15
USD 2,399	MGM Resorts International	80,438	0.12	USD 803	Republic Services Inc	103,579	0.16
USD 318	Microchip Technology Inc	22,340	0.03	USD 535	ResMed Inc	111,350	0.17
USD 1,697	Micron Technology Inc	84,816	0.13	USD 402	Robert Half International Inc	29,680	0.05
USD 8,862	Microsoft Corp	2,125,285	3.23	USD 222	Roblox Corp	6,318	0.01
USD 518	Moderna Inc	93,043	0.14	USD 503	RPM International Inc	49,017	0.07
USD 120	Molina Healthcare Inc	39,626	0.06	USD 289	S&P Global Inc	96,798	0.15
USD 2,360	Mondelez International Inc	157,294	0.24	USD 953	salesforce.com Inc	126,358	0.19
USD 85	MongoDB Inc	16,731	0.03	USD 414	SBA Communications Corp REIT	116,048	0.18
USD 2,304	Morgan Stanley	195,886	0.30	USD 2,386	Schlumberger Ltd	127,556	0.19
USD 444	Mosaic Co	19,478	0.03	USD 1,409	Sealed Air Corp	70,281	0.11
USD 218	MSCI Inc	101,407	0.15	USD 1,353	SEI Investments Co	78,880	0.12
USD 1,017	Nasdaq Inc	62,393	0.09	USD 908	Sempra Energy	140,322	0.21
USD 1,225	NetApp Inc	73,573	0.11	USD 253	ServiceNow Inc	98,232	0.15
USD 729	Netflix Inc	214,968	0.33	USD 37	Sherwin-Williams Co	8,781	0.01
USD 3,463	NextEra Energy Inc	289,507	0.44	USD 1,097	Simon Property Group Inc REIT	128,876	0.20
USD 944	Nika Inc	110,457	0.17	USD 980	Skyworks Solutions Inc	89,307	0.14
USD 387	Nordson Corp	91,998	0.14	USD 2,072	Snap Inc	18,544	0.03
USD 471	Norfolk Southern Corp	116,064	0.18	USD 373	Snap-on Inc	85,227	0.13
USD 2,788	NRG Energy Inc	88,714	0.13	USD 86	Snowflake Inc	12,344	0.02
USD 884	Nucor Corp	116,520	0.18	USD 1,091	Splunk Inc	93,924	0.14
USD 2,869	Nvidia Corp	419,276	0.64	USD 1,514	SS&C Technologies Holdings Inc	78,819	0.12
USD 20	NVR Inc	92,252	0.14	USD 897	Starbucks Corp	88,982	0.14
USD 173	Occidental Petroleum Corp	10,897	0.02	USD 943	Steel Dynamics Inc	92,131	0.14
USD 1,332	Okta Inc	91,016	0.14	USD 141	Stryker Corp	34,473	0.05
USD 2,297	Oracle Corp	187,757	0.29	USD 2,422	Synchrony Financial	79,587	0.12
USD 119	O'Reilly Automotive Inc	100,440	0.15	USD 421	Synopsys Inc	134,421	0.20
USD 1,517	Otis Worldwide Corp	118,796	0.18	USD 1,523	Sysco Corp	116,433	0.18
USD 996	Owens Corning	84,959	0.13	USD 972	T Rowe Price Group Inc	106,006	0.16
USD 1,198	Paccar Inc	118,566	0.18	USD 1,346	Targa Resources Corp	98,931	0.15
USD 777	Palo Alto Networks Inc	108,423	0.16	USD 203	Target Corp	30,255	0.05
USD 401	Parker-Hannifin Corp	116,691	0.18	USD 3,232	Tesla Inc	398,118	0.60
USD 959	Paychex Inc	110,822	0.17	USD 783	Texas Instruments Inc	129,367	0.20
USD 310	Paycom Software Inc	96,196	0.15	USD 578	Thermo Fisher Scientific Inc	318,299	0.48
USD 74	Paylocity Holding Corp	14,375	0.02	USD 982	TJX Cos Inc	78,167	0.12
USD 1,934	PayPal Holdings Inc	137,739	0.21	USD 1,378	T-Mobile US Inc	192,920	0.29
USD 2,201	PepsiCo Inc	397,633	0.60	USD 436	Tractor Supply Co	98,087	0.15
USD 7,862	Pfizer Inc	402,849	0.61	USD 186	TransDigm Group Inc	117,115	0.18

Schedule of Investments *(continued)* as at 31 December 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 - 98.47% <i>(continued)</i>				Common and Preferred Stocks - 98.47% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 1,421	Trimble Inc	71,846	0.11	USD 756	Waste Management Inc	118,601	0.18
USD 1,563	Tyson Foods Inc	97,297	0.15	USD 296	Waters Corp	101,404	0.15
USD 459	UGI Corp	17,015	0.03	USD 2,013	Webster Financial Corp	95,295	0.14
USD 232	Ulta Beauty Inc	108,824	0.17	USD 999	Westinghouse Air Brake Technologies Corp	99,710	0.15
USD 1,154	Union Pacific Corp	238,959	0.36	USD 3,071	Weyerhaeuser Co REIT	95,201	0.14
USD 1,142	United Parcel Service Inc	198,525	0.30	USD 119	WW Grainger Inc	66,194	0.10
USD 139	United Rentals Inc	49,403	0.08	USD 528	Yum! Brands Inc	67,626	0.10
USD 1,312	UnitedHealth Group Inc	695,596	1.06	USD 247	Zebra Technologies Corp	63,333	0.10
USD 205	Vail Resorts Inc	48,862	0.07	USD 101	Zoetis Inc	14,802	0.02
USD 1,057	Valero Energy Corp	134,091	0.20	USD 823	Zoom Video Communications Inc	55,750	0.08
USD 136	Veeva Systems Inc	21,948	0.03	Total United States	42,769,126	64.98	
USD 1,325	Ventas Inc REIT	59,691	0.09	Total Common and Preferred Stocks	64,806,651	98.47	
USD 3,981	Verizon Communications Inc	156,851	0.24	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market	64,806,651	98.47	
USD 513	Vertex Pharmaceuticals Inc	148,144	0.23	TOTAL INVESTMENTS	64,806,651	98.47	
USD 1,756	Visa Inc	364,827	0.55				
USD 1,338	W R Berkley Corp	97,099	0.15				
USD 1,554	Walt Disney Co	135,012	0.21				

Derivatives

Futures Contracts – (0.03)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 17/03/23	USD	3	292,410	(4,345)	(0.01)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	3	579,150	(13,951)	(0.02)
Unrealised Loss on Futures Contracts			871,560	(18,296)	(0.03)
Total Futures Contracts			871,560	(18,296)	(0.03)
Other Net Assets/(Liabilities)				1,027,198	1.56
TOTAL NET ASSETS				65,815,553	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 61,154 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 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 - 96.92%				Common and Preferred Stocks - 96.92% <i>(continued)</i>			
Brazil				Chile			
BRL 730,900	B3 SA - Brasil Bolsa Balcao	1,828,721	0.30	CLP 1,203,288	Cencosud SA	1,970,288	0.32
BRL 142,999	Banco Bradesco SA	364,827	0.06	CLP 155,552	Empresas COPEC SA	1,155,571	0.19
USD 595,549	Banco Bradesco SA-ADR	1,715,181	0.28	USD 1,900	Sociedad Quimica y Minera de Chile SA-ADR	151,696	0.02
BRL 407,944	Banco Bradesco SA-Preferred Stock	1,170,577	0.19	CLP 9,522	Sociedad Quimica y Minera de Chile SA-Preferred Stock	766,722	0.12
BRL 304,400	Banco do Brasil SA	2,002,332	0.32				
BRL 140,300	Braskem SA-Preferred Stock	631,380	0.10	Total Chile		4,044,277	0.65
BRL 75,100	CCR SA	153,905	0.02	China			
BRL 928,080	Cia Energetica de Minas Gerais-Preferred Stock	1,958,201	0.32	HKD 1,817,500	3SBio Inc	1,932,780	0.31
BRL 326,800	Cia Paranaense de Energia-Preferred Stock	489,604	0.08	HKD 492,000	AK Medical Holdings Ltd	617,131	0.10
BRL 147,000	CPFL Energia SA	924,362	0.15	HKD 1,580,372	Alibaba Group Holding Ltd	17,464,184	2.83
BRL 40,100	Energisa SA	335,778	0.05	CNY 46,900	Anhui Guangxin Agrochemical Co Ltd	199,290	0.03
BRL 46,700	Fleury SA	136,657	0.02	HKD 125,800	ANTA Sports Products Ltd	1,648,869	0.27
BRL 535,600	Gerdau SA-Preferred Stock	2,979,416	0.48	USD 98,100	Autohome Inc-ADR	3,001,860	0.49
BRL 317,070	Iguatemi SA	159,143	0.03	CNY 166,200	Bank of Chengdu Co Ltd	367,526	0.06
USD 605,020	Itau Unibanco Holding SA-ADR	2,849,644	0.46	HKD 2,468,215	Bank of China Ltd	898,113	0.15
BRL 1,169,500	Itausa - Investimentos Itau SA-Preferred Stock	1,885,022	0.31	HKD 1,733,000	Bank of Communications Co Ltd	996,953	0.16
BRL 385,100	Klabin SA	1,456,593	0.24	CNY 86,000	Bank of Hangzhou Co Ltd	162,582	0.03
BRL 44,900	Lojas Renner SA	174,166	0.03	CNY 467,850	Bank of Jiangsu Co Ltd	492,947	0.08
BRL 12,558	Mahle-Metal Leve SA	73,187	0.01	CNY 320,200	Bank of Nanjing Co Ltd	482,231	0.08
BRL 34,709	Marfrig Global Foods SA	57,194	0.01	CNY 9,835	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	180,101	0.03
USD 61,718	Nexa Resources SA	372,160	0.06	HKD 80,060	Bilibili Inc	1,916,118	0.31
BRL 326,900	Petroleo Brasileiro SA	1,736,119	0.28	HKD 99,000	BYD Co Ltd	2,442,988	0.40
BRL 699,600	Petroleo Brasileiro SA-Preferred Stock	3,246,404	0.53	CNY 21,699	BYD Co Ltd	805,913	0.13
BRL 115,000	Randon SA Implementos e Participacoes	178,825	0.03	HKD 85,500	BYD Electronic International Co Ltd	274,960	0.04
BRL 109,100	Sendas Distribuidora SA	402,325	0.06	HKD 8,232,000	CGN Power Co Ltd	1,961,770	0.32
BRL 201,700	Telefonica Brasil SA	1,465,068	0.24	CNY 1,463,700	CGN Power Co Ltd	569,076	0.09
BRL 58,809	TIM SA/Brazil	138,119	0.02	CNY 788,800	Chengdu Xingrong Environment Co Ltd	557,496	0.09
BRL 75,320	Unipar Carbocloro SA-Preferred Stock	1,255,535	0.20	HKD 2,057,000	China CITIC Bank Corp Ltd	911,885	0.15
BRL 157,400	Vibra Energia SA	463,577	0.07	HKD 8,367,430	China Construction Bank Corp	5,242,408	0.85
Total Brazil		30,604,022	4.95	CNY 271,800	China Construction Bank Corp	221,169	0.04
Cayman Islands				HKD 147,950	China Datang Corp Renewable Power Co Ltd	43,788	0.01
USD 2,600	BeiGene Ltd-ADR	571,844	0.09	HKD 539,000	China Feihe Ltd	458,550	0.07
HKD 2,966,000	Bosideng International Holdings Ltd	1,409,857	0.23	HKD 1,882,500	China Galaxy Securities Co Ltd	918,946	0.15
HKD 508,000	Dali Foods Group Co Ltd	231,709	0.04	HKD 632,150	China International Marine Containers Group Co Ltd	479,481	0.08
USD 10,600	Daqo New Energy Corp-ADR	409,266	0.07	CNY 483,500	China International Marine Containers Group Co Ltd	491,966	0.08
HKD 206,000	Haitian International Holdings Ltd	551,624	0.09	CNY 348,178	China Jushi Co Ltd	689,930	0.11
HKD 113,500	JNBY Design Ltd	135,677	0.02	HKD 1,184,000	China Lesso Group Holdings Ltd	1,236,344	0.20
USD 99,800	Vipshop Holdings Ltd-ADR	1,361,272	0.22	HKD 856,000	China Medical System Holdings Ltd	1,346,797	0.22
HKD 253,500	Xtep International Holdings Ltd	282,246	0.04	HKD 49,000	China Mengniu Dairy Co Ltd	222,244	0.04
Total Cayman Islands		4,953,495	0.80	HKD 535,156	China Merchants Bank Co Ltd	2,992,916	0.48
				CNY 223,700	China Merchants Bank Co Ltd	1,204,689	0.19
				HKD 1,155,000	China Molybdenum Co Ltd	532,739	0.09
				CNY 132,400	China National Chemical Engineering Co Ltd	151,941	0.02

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
China (continued)				China (continued)			
HKD 592,000	China New Higher Education Group Ltd	291,261	0.05	HKD 170,000	Genscript Biotech Corp	541,259	0.09
HKD 1,230,000	China Nonferrous Mining Corp Ltd	631,945	0.10	CNY 2,406	GoodWe Technologies Co Ltd	112,353	0.02
HKD 226,000	China Oilfield Services Ltd	274,792	0.04	HKD 17,906	Great Wall Motor Co Ltd	23,309	0.00
CNY 94,000	China Pacific Insurance Group Co Ltd	333,131	0.05	CNY 383,100	Guangdong Provincial Expressway Development Co Ltd	432,997	0.07
HKD 63,500	China Resources Medical Holdings Co Ltd	46,863	0.01	CNY 12,100	Guangzhou Kingmed Diagnostics Group Co Ltd	136,760	0.02
HKD 671,500	China Resources Pharmaceutical Group Ltd	543,742	0.09	USD 8,000	H World Group Ltd-ADR	339,360	0.05
CNY 28,933	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	195,748	0.03	CNY 32,990	Haier Smart Home Co Ltd	116,629	0.02
HKD 160,271	China Shineway Pharmaceutical Group Ltd	155,857	0.03	HKD 330,200	Haier Smart Home Co Ltd	1,125,353	0.18
CNY 655,800	China State Construction Engineering Corp Ltd	514,680	0.08	CNY 156,500	Hangzhou Binjiang Real Estate Group Co Ltd	199,729	0.03
HKD 10,182,000	China Tower Corp Ltd	1,095,828	0.18	HKD 121,000	Health & Happiness H&H International Holdings Ltd	258,280	0.04
HKD 668,200	China Vanke Co Ltd	1,352,675	0.22	HKD 330,500	Hengan International Group Co Ltd	1,755,197	0.28
CNY 98,200	China Vanke Co Ltd	258,315	0.04	CNY 26,500	Huadong Medicine Co Ltd	179,249	0.03
CNY 584,500	China West Construction Group Co Ltd	612,475	0.10	CNY 59,300	Huayu Automotive Systems Co Ltd	148,532	0.02
CNY 128,399	China Yangtze Power Co Ltd	389,715	0.06	CNY 49,400	Hubei Jumpcan Pharmaceutical Co Ltd	194,348	0.03
HKD 456,000	China Yongda Automobiles Services Holdings Ltd	338,862	0.05	CNY 64,940	Hubei Xingfa Chemicals Group Co Ltd	272,193	0.04
CNY 25,000	Chongqing Zhifei Biological Products Co Ltd	317,358	0.05	HKD 88,800	Hygeia Healthcare Holdings Co Ltd	637,134	0.10
CNY 192,900	City Development Environment Co Ltd	264,027	0.04	CNY 71	Imeik Technology Development Co Ltd	5,812	0.00
CNY 356,246	CMOC Group Ltd	234,276	0.04	HKD 3,048,503	Industrial & Commercial Bank of China Ltd	1,570,155	0.25
CNY 21,400	Contemporary Amperex Technology Co Ltd	1,216,848	0.20	CNY 236,498	Industrial Bank Co Ltd	601,256	0.10
HKD 1,060,050	Cosco Shipping Holdings Co Ltd	1,081,109	0.17	HKD 7,707,000	Inkeverse Group Ltd	957,827	0.16
CNY 232,340	Cosco Shipping Holdings Co Ltd	345,546	0.06	CNY 95,200	Inner Mongolia Eerduosi Resources Co Ltd	209,007	0.03
HKD 275,000	Country Garden Holdings Co Ltd	94,075	0.02	CNY 46,320	JA Solar Technology Co Ltd	402,288	0.07
HKD 556,000	CRRC Corp Ltd	224,396	0.04	HKD 28,700	JD Health International Inc	262,365	0.04
CNY 517,500	CSG Holding Co Ltd	501,879	0.08	HKD 237,847	JD.com Inc	6,710,345	1.09
HKD 1,838,320	CSPC Pharmaceutical Group Ltd	1,931,367	0.31	HKD 713,369	Jiangsu Expressway Co Ltd	651,679	0.11
CNY 130,799	Da An Gene Co Ltd of Sun Yat-Sen University	294,158	0.05	CNY 51,000	Jiangsu Zhongtian Technology Co Ltd	119,044	0.02
CNY 296,300	Daqin Railway Co Ltd	286,071	0.05	HKD 228,000	Jiumaojiu International Holdings Ltd	609,075	0.10
HKD 374,000	Dongfeng Motor Group Co Ltd	214,674	0.03	CNY 126,892	Joincare Pharmaceutical Group Industry Co Ltd	207,059	0.03
HKD 159,000	Dongyue Group Ltd	174,993	0.03	USD 42,130	JOYY Inc-ADR	1,330,887	0.22
USD 99,400	DouYu International Holdings Ltd	139,160	0.02	CNY 94,800	Keshun Waterproof Technologies Co Ltd	172,367	0.03
HKD 79,500	EEKA Fashion Holdings Ltd	114,081	0.02	HKD 408,000	Kingdee International Software Group Co Ltd	875,075	0.14
HKD 49,700	ENN Energy Holdings Ltd	697,906	0.11	HKD 74,600	Kingsoft Corp Ltd	249,465	0.04
CNY 127,700	ENN Natural Gas Co Ltd	297,155	0.05	HKD 32,000	Koolearn Technology Holding Ltd	215,248	0.03
USD 29,600	Full Truck Alliance Co Ltd	236,800	0.04	HKD 536,800	Kuaishou Technology	4,886,596	0.79
HKD 176,000	Fuyao Glass Industry Group Co Ltd	738,506	0.12	HKD 2,916,000	Lenovo Group Ltd	2,394,834	0.39
CNY 167,080	Ganfeng Lithium Co Ltd	1,678,564	0.27	CNY 196,293	Liaoning Port Co Ltd	45,961	0.01
HKD 120,800	Ganfeng Lithium Group Co Ltd	902,330	0.15	HKD 349,500	Longfor Group Holdings Ltd	1,088,136	0.18
CNY 32,250	G-bits Network Technology Xiamen Co Ltd	1,458,203	0.24	CNY 84,016	LONGi Green Energy Technology Co Ltd	513,166	0.08
HKD 269,600	GDS Holdings Ltd	708,115	0.11				
HKD 238,987	Geely Automobile Holdings Ltd	349,067	0.06				

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
China (continued)				China (continued)			
CNY 46,686	Luxi Chemical Group Co Ltd	83,603	0.01	CNY 34,700	Sungrow Power Supply Co Ltd	560,709	0.09
HKD 6,717,500	Meitu Inc	1,179,120	0.19	HKD 65,300	Sunny Optical Technology Group Co Ltd	776,828	0.13
HKD 428,900	Meituan Dianping	9,600,168	1.55	CNY 1,537,556	TangShan Port Group Co Ltd	608,902	0.10
HKD 81,100	Microport Scientific Corp	213,532	0.03	CNY 149,200	TBEA Co Ltd	433,011	0.07
USD 9,000	MINISO Group Holding Ltd	96,570	0.02	HKD 438,000	Tianneng Power International Ltd	462,414	0.07
CNY 34,380	Muyuan Foodstuff Co Ltd	242,240	0.04	CNY 20,100	Tianqi Lithium Corp	229,474	0.04
HKD 357,150	NetEase Inc	5,239,454	0.85	HKD 1,380,000	Times China Holdings Ltd	266,984	0.04
HKD 76,600	New Oriental Education & Technology Group Inc	279,707	0.05	HKD 80,000	Tingyi Cayman Islands Holding Corp	141,244	0.02
CNY 5,600	Ningbo Deye Technology Co Ltd	268,068	0.04	HKD 100,800	Tongcheng-Elong Holdings Ltd	242,541	0.04
CNY 44,100	Ningbo Shanshan Co Ltd	116,005	0.02	HKD 854,800	Tongdao Liepin Group	1,005,396	0.16
CNY 28,600	Ningbo Tuopu Group Co Ltd	242,148	0.04	CNY 119,800	Tongwei Co Ltd	668,013	0.11
USD 72,600	NIO Inc-ADR	707,850	0.11	HKD 435,000	Topsports International Holdings Ltd	344,993	0.06
HKD 365,000	Nongfu Spring Co Ltd	2,062,345	0.33	CNY 20,160	Trina Solar Co Ltd	185,783	0.03
HKD 951,000	People's Insurance Co Group of China Ltd	315,581	0.05	USD 96,100	Trip.com Group Ltd-ADR	3,305,840	0.54
HKD 115,450	Pharmaron Beijing Co Ltd	847,804	0.14	HKD 828,000	Uni-President China Holdings Ltd	828,536	0.13
HKD 1,901,846	PICC Property & Casualty Co Ltd	1,805,608	0.29	HKD 2,035,000	Want Want China Holdings Ltd	1,361,021	0.22
USD 47,950	Pinduoduo Inc-ADR	3,910,322	0.63	CNY 253,400	Western Mining Co Ltd	373,571	0.06
HKD 925,000	Ping An Insurance Group Co of China Ltd	6,121,276	0.99	CNY 69,600	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	182,077	0.03
CNY 120,600	Ping An Insurance Group Co of China Ltd	819,240	0.13	HKD 114,200	WuXi AppTec Co Ltd	1,206,387	0.20
CNY 131,460	Poly Developments and Holdings Group Co Ltd	287,474	0.05	CNY 15,200	WuXi AppTec Co Ltd	177,949	0.03
CNY 262,200	Power Construction Corp of China Ltd	268,307	0.04	HKD 367,000	Wuxi Biologics Cayman Inc	2,814,233	0.46
CNY 32,439	Proya Cosmetics Co Ltd	785,229	0.13	CNY 219,900	Xiamen C & D Inc	433,834	0.07
HKD 40,500	Remegen Co Ltd	300,444	0.05	CNY 131,933	Xiamen Tungsten Co Ltd	372,792	0.06
USD 58,300	ReneSola Ltd-ADR	263,516	0.04	CNY 140,063	Xiamen Xiangyu Co Ltd	207,903	0.03
CNY 63,400	Rongsheng Petro Chemical Co Ltd	112,709	0.02	HKD 139,200	Xiaomi Corp	195,113	0.03
CNY 44,830	Shandong Hualu Hengsheng Chemical Co Ltd	214,792	0.03	CNY 445,200	Xinjiang Goldwind Science & Technology Co Ltd	707,805	0.11
HKD 224,400	Shandong Weigao Group Medical Polymer Co Ltd	368,588	0.06	HKD 384,000	Xinte Energy Co Ltd	710,441	0.11
HKD 90,000	Shanghai Fosun Pharmaceutical Group Co Ltd	288,279	0.05	HKD 1,202,000	Yadea Group Holdings Ltd	2,011,303	0.33
CNY 20,100	Shanghai Fosun Pharmaceutical Group Co Ltd	102,376	0.02	HKD 111,000	Yangtze Optical Fibre and Cable Joint Stock Ltd Co	197,682	0.03
CNY 41,609	Shanghai International Port Group Co Ltd	32,114	0.01	SGD 221,100	Yangzijiang Shipbuilding Holdings Ltd	224,199	0.04
CNY 61,600	Shenghe Resources Holding Co Ltd	124,645	0.02	CNY 82,400	Yunnan Copper Co Ltd	139,937	0.02
CNY 97,400	Shenzhen Expressway Corp Ltd	126,416	0.02	CNY 3,500	Yunnan Energy New Material Co Ltd	66,415	0.01
CNY 16,530	Shenzhen Mindray Bio-Medical Electronics Co Ltd	754,892	0.12	CNY 116,100	Yunnan Tin Co Ltd	236,601	0.04
CNY 95,400	Shenzhen YUTO Packaging Technology Co Ltd	455,983	0.07	CNY 73,500	Yunnan Yuntianhua Co Ltd	223,511	0.04
CNY 148,550	Sichuan Kelun Pharmaceutical Co Ltd	571,326	0.09	CNY 23,976	Zhejiang Chint Electrics Co Ltd	95,989	0.02
HKD 1,508,000	Sihuan Pharmaceutical Holdings Group Ltd	183,550	0.03	CNY 240,500	Zhejiang Jiahua Energy Chemical Industry Co Ltd	290,942	0.05
HKD 188,788	Sinopharm Group Co Ltd	479,895	0.08	CNY 66,860	Zhejiang Xinan Chemical Industrial Group Co Ltd	146,305	0.02
HKD 942,000	Sinotrans Ltd	306,559	0.05	USD 893,500	Zhihu Inc	1,161,550	0.19
				USD 24,000	ZTO Express Cayman Inc-ADR	644,880	0.10
				Total China		170,626,406	27.62

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
Colombia				India (continued)			
COP 14,113	Bancolombia SA	123,699	0.02	INR 144,636	Aditya Birla Capital Ltd	262,593	0.04
COP 37,188	Bancolombia SA—Preferred Stock	257,308	0.04	INR 40,000	Allcargo Logistics Ltd	195,068	0.03
Total Colombia		381,007	0.06	INR 14,092	Ambuja Cements Ltd	89,274	0.01
Cyprus				INR 23,390	Apollo Hospitals Enterprise Ltd	1,265,938	0.20
USD 8,879	TCS Group Holding PLC—GDR*	0	0.00	INR 66,527	Apollo Tyres Ltd	260,785	0.04
Total Cyprus		0	0.00	INR 30,915	Asian Paints Ltd	1,153,903	0.19
Czech Republic				INR 89,154	Aster DM Healthcare Ltd	249,045	0.04
CZK 17,946	Komerční banka A/S	519,381	0.09	INR 200,611	Axis Bank Ltd	2,264,239	0.37
CZK 280,422	Moneta Money Bank AS	941,679	0.15	USD 21,700	Azure Power Global Ltd	93,527	0.01
Total Czech Republic		1,461,060	0.24	INR 13,617	Bajaj Finance Ltd	1,082,249	0.18
Greece				INR 7,428	Bajaj Finserv Ltd	138,975	0.02
EUR 102,050	Hellenic Telecommunications Organization SA	1,589,038	0.26	INR 55,637	Bandhan Bank Ltd	157,503	0.03
EUR 6,444	JUMBO SA	109,900	0.02	INR 148,322	Bank of Baroda	332,931	0.05
EUR 26,747	Motor Oil Hellas Corinth Refineries SA	622,868	0.10	INR 1,340,501	Bharat Electronics Ltd	1,618,712	0.26
EUR 33,332	Mytilineos SA	722,143	0.11	INR 201,413	Bharat Petroleum Corp Ltd	804,629	0.13
Total Greece		3,043,949	0.49	INR 197,959	Bharti Airtel Ltd	1,928,862	0.31
Hong Kong				INR 163,212	Bharti Infratel Ltd	375,725	0.06
HKD 422,000	Alibaba Health Information Technology Ltd	359,554	0.06	INR 5,707	Bombay Burmah Trading Co	62,575	0.01
HKD 788,000	China High Speed Transmission Equipment Group Co Ltd	354,375	0.06	INR 11,958	Cipla Ltd	155,520	0.03
HKD 322,000	China Merchants Port Holdings Co Ltd	471,967	0.08	INR 24,851	Cochin Shipyard Ltd	160,482	0.03
HKD 919,840	China Overseas Land & Investment Ltd	2,427,780	0.39	INR 7,833	Colgate-Palmolive India Ltd	145,459	0.02
HKD 340,000	China Resources Land Ltd	1,557,345	0.25	INR 180,109	Dabur India Ltd	1,222,316	0.20
HKD 226,000	China State Construction International Holdings Ltd	253,944	0.04	INR 22,563	DCM Shriram Ltd	245,158	0.04
HKD 220,000	China Water Affairs Group Ltd	181,808	0.03	INR 17,243	Dr Reddy's Laboratories Ltd	883,211	0.14
HKD 513,800	Chow Tai Fook Jewellery Group Ltd	1,048,014	0.17	INR 7,263	Eicher Motors Ltd	283,369	0.05
HKD 2,620,000	Concord New Energy Group Ltd	231,622	0.04	INR 90,576	EID Parry India Ltd	622,471	0.10
HKD 2,592,000	Kunlun Energy Co Ltd	1,849,780	0.30	INR 29,091	Finolex Cables Ltd	192,346	0.03
HKD 252,000	NetDragon Websoft Holdings Ltd	541,133	0.09	INR 52,309	Fortis Healthcare Ltd	180,897	0.03
HKD 48,000	Orient Overseas International Ltd	867,142	0.14	INR 1,065,808	GAIL India Ltd	1,237,409	0.20
HKD 775,100	Sinofert Holdings Ltd	94,343	0.01	INR 42,723	Glenmark Pharmaceuticals Ltd	219,037	0.04
HKD 1,294,000	Skyworth Digital Holdings Ltd	555,404	0.09	INR 17,525	Godrej Consumer Products Ltd	185,153	0.03
HKD 309,000	Vinda International Holdings Ltd	910,576	0.15	INR 39,171	Granules India Ltd	150,945	0.02
HKD 667,500	WH Group Ltd	388,273	0.06	INR 164,080	Gujarat Ambuja Exports Ltd	507,234	0.08
HKD 167,000	Yuexiu Property Co Ltd	202,199	0.03	INR 95,916	Gujarat State Fertilizers & Chemicals Ltd	162,024	0.03
Total Hong Kong		12,295,259	1.99	INR 126,305	Gujarat State Petronet Ltd	402,594	0.07
Hungary				INR 8,014	Havells India Ltd	106,551	0.02
HUF 171,501	Magyar Telekom Telecommunications PLC	154,947	0.02	INR 190,858	HCL Technologies Ltd	2,397,664	0.39
HUF 138,484	MOL Hungarian Oil & Gas PLC	960,340	0.16	INR 17,163	Hero MotoCorp Ltd	568,196	0.09
Total Hungary		1,115,287	0.18	INR 1,660	HIL Ltd	52,132	0.01
India				INR 418,187	Hindalco Industries Ltd	2,392,709	0.39
INR 17,025	ABB India Ltd	552,134	0.09	INR 19,248	Hindustan Aeronautics Ltd	588,922	0.10
INR 2,883	Adani Gas Ltd	128,690	0.02	INR 98,390	Hindustan Petroleum Corp Ltd	279,662	0.05
INR 82,349	Adani Green Energy Ltd	1,922,903	0.31	INR 118,898	Hindustan Unilever Ltd	3,680,693	0.60
				INR 153,969	Hindustan Zinc Ltd	598,717	0.10
				INR 125,378	Housing Development Finance Corp Ltd	3,997,305	0.65
				INR 400,472	ICICI Bank Ltd	4,312,347	0.70
				INR 27,381	ICICI Securities Ltd	164,607	0.03
				INR 618,248	IDFC First Bank Ltd	439,417	0.07
				INR 7,130	IIFL Wealth Management Ltd	153,106	0.02
				INR 218,312	Indian Hotels Co Ltd	840,869	0.14
				INR 2,249,418	Indian Oil Corp Ltd	2,080,025	0.34

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
India (continued)				Indonesia (continued)			
INR 43,092	Info Edge India Ltd	2,048,107	0.33	IDR 4,324,700	Bank Mandiri Persero Tbk PT	2,757,196	0.45
USD 428,358	Infosys Ltd-ADR	7,714,728	1.25	IDR 603,200	Bank Negara Indonesia Persero Tbk PT	357,445	0.06
INR 1,026	JK Lakshmi Cement Ltd	10,124	0.00	IDR 7,109,495	Bank Rakyat Indonesia Persero Tbk PT	2,256,040	0.36
INR 30,533	JK Paper Ltd	150,986	0.02	SGD 148,174	Bumitama Agri Ltd	65,182	0.01
INR 7,672	Kaveri Seed Co Ltd	47,921	0.01	IDR 2,959,800	Indofood Sukses Makmur Tbk PT	1,278,603	0.21
INR 42,423	Kotak Mahindra Bank Ltd	936,993	0.15	IDR 4,810,900	Perusahaan Gas Negara Tbk PT	543,901	0.09
INR 82,926	Mahindra & Mahindra Financial Services Ltd	235,156	0.04	IDR 849,800	Sumber Alfaria Trijaya Tbk PT	144,658	0.02
INR 151,734	Mahindra & Mahindra Ltd	2,291,141	0.37	IDR 2,862,600	Unilever Indonesia Tbk PT	864,251	0.14
INR 47,446	Mahindra CIE Automotive Ltd	197,343	0.03	Total Indonesia		12,655,870	2.05
INR 132,527	Manappuram Finance Ltd	186,063	0.03	Korea			
INR 56,309	Muthoot Finance Ltd	723,550	0.12	KRW 10,041	AfreecaTV Co Ltd	564,583	0.09
INR 16,852	Narayana Hrudayalaya Ltd	154,903	0.02	KRW 8,885	BGF retail Co Ltd	1,479,077	0.24
INR 133,615	NCC Ltd/India	135,505	0.02	KRW 16	Celltrion Inc	2,031	0.00
INR 1,215,080	NHPC Ltd	583,820	0.09	KRW 13,017	Cheil Worldwide Inc	237,281	0.04
INR 202,860	Oil India Ltd	510,522	0.08	KRW 25	Chong Kun Dang Pharmaceutical Corp	1,623	0.00
INR 265,945	Petronet LNG Ltd	692,589	0.11	KRW 2,966	CJ CheilJedang Corp	892,497	0.14
INR 3,395	PI Industries Ltd	140,343	0.02	KRW 33,530	Daishin Securities Co Ltd	342,062	0.06
INR 21,826	Polyplex Corp Ltd	420,295	0.07	KRW 34,624	DB Insurance Co Ltd	1,788,017	0.29
INR 131,369	Power Finance Corp Ltd	224,136	0.04	KRW 4,146	Doosan Bobcat Inc	113,445	0.02
INR 946,113	Power Grid Corp of India Ltd	2,443,906	0.40	KRW 3,550	Eugene Corp	10,093	0.00
INR 140,997	PTC India Ltd	138,389	0.02	KRW 20	GOLFZON Co Ltd	1,784	0.00
INR 27,749	PVR Ltd	576,967	0.09	KRW 5,786	GS Holdings Corp	200,417	0.03
INR 21,338	Raymond Ltd	379,328	0.06	KRW 66,479	Hana Financial Group Inc	2,210,709	0.36
INR 468,837	REC Ltd	660,214	0.11	KRW 47,276	Hankook Tire Co Ltd	1,164,608	0.19
INR 43,830	Redington India Ltd	95,787	0.02	KRW 7,582	Humasis Co Ltd	85,444	0.01
INR 158,938	Reliance Industries Ltd	4,893,592	0.79	KRW 13,617	Hyundai Glovis Co Ltd	1,760,680	0.29
USD 41,645	Reliance Industries Ltd-GDR	2,561,167	0.41	KRW 822	Hyundai Home Shopping Network Corp	35,038	0.01
INR 26,320	Rhi Magnesita India Ltd	267,113	0.04	KRW 6,212	Hyundai Mobis Co Ltd	984,979	0.16
INR 21,697	RITES Ltd	88,973	0.01	KRW 20,088	Hyundai Motor Co	2,398,804	0.39
INR 73,610	SBI Cards & Payment Services Ltd	707,806	0.11	KRW 16,455	ISU Chemical Co Ltd	236,838	0.04
INR 386,209	State Bank of India	2,864,940	0.46	KRW 72,574	Kakao Corp	3,047,592	0.49
INR 147,444	Sun Pharmaceutical Industries Ltd	1,784,726	0.29	KRW 69,720	KB Financial Group Inc	2,674,116	0.43
INR 106,660	Sun TV Network Ltd	627,416	0.10	KRW 14,390	Kia Motors Corp	674,834	0.11
INR 4,125	Supreme Petrochem Ltd	39,450	0.01	KRW 7,493	Korean Reinsurance Co	40,354	0.01
INR 1,211,517	Suzlon Energy Ltd	115,689	0.02	KRW 6,303	Kumho Petrochemical Co Ltd	628,057	0.10
INR 170,837	Suzlon Energy Ltd	21,889	0.00	KRW 4,740	LG Chem Ltd	2,249,110	0.36
INR 144,424	Tata Consumer Products Ltd	1,338,885	0.22	KRW 4,481	LG Corp	276,762	0.05
INR 184,720	Tech Mahindra Ltd	2,269,424	0.37	KRW 11,080	LG Electronics Inc	757,944	0.12
INR 38,521	Titan Co Ltd	1,209,456	0.20	KRW 6,408	LG Innotek Co Ltd	1,279,573	0.21
INR 26,125	Torrent Power Ltd	155,477	0.03	KRW 2,499	LOTTE Fine Chemical Co Ltd	112,055	0.02
INR 6,462	Tube Investments of India Ltd	216,797	0.03	KRW 172,084	Mirae Asset Daewoo Co Ltd	827,419	0.13
INR 19,473	Uflex Ltd	132,342	0.02	KRW 25,507	Naver Corp	3,580,461	0.58
INR 43,719	Varun Beverages Ltd	698,907	0.11	KRW 8,502	Samsung C&T Corp	763,129	0.12
INR 64,127	Welspun Corp Ltd	183,668	0.03	KRW 9,962	Samsung Electro-Mechanics Co Ltd	1,028,107	0.17
INR 42,352	Welspun India Ltd	39,470	0.01	KRW 482,720	Samsung Electronics Co Ltd	21,110,649	3.42
INR 445,421	Wipro Ltd	2,114,579	0.34	KRW 77,902	Samsung Electronics Co Ltd-Preferred Stock	3,111,151	0.50
Total India		88,579,389	14.34	KRW 10,353	Samsung Engineering Co Ltd	182,170	0.03
Indonesia							
IDR 6,118,800	AKR Corporindo Tbk PT	550,270	0.09				
IDR 3,976,600	Astra International Tbk PT	1,456,022	0.24				
IDR 4,337,600	Bank Central Asia Tbk PT	2,382,302	0.38				

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
Korea (continued)				Mexico (continued)			
KRW 7,814	Samsung Fire & Marine Insurance Co Ltd	1,235,904	0.20	MXN 81,500	Fomento Economico Mexicano SAB de CV	634,150	0.10
KRW 3,397	Samsung SDI Co Ltd	1,587,684	0.26	MXN 508,400	Grupo Bimbo SAB de CV	2,148,678	0.35
KRW 15,529	Samsung Securities Co Ltd	386,229	0.06	MXN 131,226	Grupo Comercial Chedraui SA de CV	560,129	0.09
KRW 106,890	Shinhan Financial Group Co Ltd	2,975,507	0.48	MXN 101,955	Grupo Financiero Banorte SAB de CV	731,993	0.12
KRW 77,422	SK Hynix Inc	4,592,052	0.74	MXN 73,100	Grupo Herdez SAB de CV	163,739	0.03
KRW 1,538	SK Innovation Co Ltd	187,309	0.03	MXN 21,792	Grupo Mexico SAB de CV	76,501	0.01
KRW 71,962	Tongyang Inc	56,909	0.01	MXN 63,620	Macquarie Mexico Real Estate Management SA de CV REIT	92,848	0.01
KRW 17,599	Woongjin Coway Co Ltd	778,002	0.13	MXN 909,600	Orbia Advance Corp SAB de CV	1,610,345	0.26
KRW 96,329	Woori Financial Group Inc	879,873	0.14	MXN 127,600	Wal-Mart de Mexico SAB de CV	449,118	0.07
Total Korea		69,532,962	11.26	Total Mexico		15,064,156	2.44
Kuwait				Peru			
KWD 35,703	Gulf Cable & Electrical Industries Co KSCP	141,739	0.02	USD 2,900	Credicorp Ltd	393,414	0.06
KWD 44,191	Humansoft Holdings Co KSC	508,258	0.08	Total Peru		393,414	0.06
KWD 31,924	Kuwait Finance House KSCP	85,847	0.01	Philippines			
KWD 22,146	Mabane Co KPSC	61,362	0.01	PHP 9,880	Globe Telecom Inc	386,495	0.06
KWD 648,482	Mobile Telecommunications Co KSCP	1,192,927	0.19	PHP 376,810	International Container Terminal Services Inc	1,352,331	0.22
KWD 645,000	National Bank of Kuwait SAKP	2,271,884	0.37	PHP 45,910	Jollibee Foods Corp	189,481	0.03
KWD 41,316	National Industries Group Holdings SAK	29,294	0.01	PHP 52,080	PLDT Inc	1,230,799	0.20
KWD 351,308	National Investments Co KSCP	272,047	0.05	Total Philippines		3,159,106	0.51
Total Kuwait		4,563,358	0.74	Poland			
Malaysia				PLN 38,904	Bank Polska Kasa Opieki SA	767,215	0.12
MYR 380,300	AMMB Holdings Bhd	357,422	0.06	PLN 5,876	Kruk SA	415,289	0.07
MYR 1,006,100	Astro Malaysia Holdings Bhd	148,460	0.02	PLN 71,500	Polski Koncern Naftowy ORLEN SA	1,047,172	0.17
MYR 3,870,900	Bumi Armada Bhd	421,801	0.07	PLN 46,649	Powszechna Kasa Oszczednosci Bank Polski SA	322,143	0.05
MYR 361,000	CIMB Group Holdings Bhd	475,323	0.08	PLN 26,059	Wirtualna Polska Holding SA	600,047	0.10
MYR 67,100	HAP Seng Consolidated Bhd	97,489	0.02	Total Poland		3,151,866	0.51
MYR 85,516	Hong Leong Financial Group Bhd	361,089	0.06	Qatar			
MYR 277,800	IHH Healthcare Bhd	392,262	0.06	QAR 156,268	Commercial Bank PSQC	214,551	0.03
MYR 301,900	IJM Corp Bhd	109,657	0.02	QAR 281,177	Mesaieed Petrochemical Holding Co	164,224	0.03
MYR 604,900	IOI Corp Bhd	556,151	0.09	QAR 473,430	Ooredoo QPSC	1,196,006	0.19
MYR 28,900	Kuala Lumpur Kepong Bhd	146,698	0.02	QAR 137,318	Qatar Fuel QSC	676,833	0.11
MYR 248,823	Malayan Banking Bhd	491,432	0.08	QAR 80,289	Qatar Gas Transport Co Ltd	80,736	0.01
MYR 519,670	Petronas Chemicals Group Bhd	1,014,566	0.16	QAR 189,814	Qatar Islamic Bank SAQ	967,378	0.16
MYR 151,100	Public Bank Bhd	148,184	0.02	QAR 338,616	Qatar National Bank QPSC	1,673,670	0.27
MYR 1,259,695	RHB Bank Bhd	1,655,763	0.27	QAR 382,049	Vodafone Qatar QSC	166,279	0.03
MYR 233,600	Sime Darby Plantation Bhd	246,593	0.04	Total Qatar		5,139,677	0.83
MYR 192,100	Ta Ann Holdings Bhd	164,844	0.03	Russia			
MYR 647,032	Telekom Malaysia Bhd	793,183	0.13	RUB 2,393,118	Gazprom PJSC	0	0.00
MYR 50,236	TSH Resources Bhd	12,203	0.00	USD 74,109	Globaltrans Investment PLC-GDR*	0	0.00
Total Malaysia		7,593,120	1.23	RUB 45,639	LUKOIL PJSC	0	0.00
Mexico				USD 3,679	Novatek PJSC-GDR*	0	0.00
MXN 548,700	Alfa SAB de CV	349,427	0.06	USD 123,890	Novolipetsk Steel PJSC-GDR*	0	0.00
MXN 125,600	Alpek SAB de CV	177,824	0.03				
MXN 4,034,906	America Movil SAB de CV	3,660,708	0.59				
MXN 241,699	Arca Continental SAB de CV	1,962,640	0.32				
USD 177,700	Cemex SAB de CV-ADR	719,685	0.12				
MXN 43,425	Coca-Cola Femsa SAB de CV	293,790	0.05				
MXN 1,215,900	Fibra Uno Administracion SA de CV REIT	1,432,581	0.23				

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
Russia (continued)				South Africa (continued)			
USD 166,849	Severstal PJSC-GDR*	0	0.00	ZAR 133,901	Shoprite Holdings Ltd	1,778,526	0.29
USD 62,908	X5 Retail Group NV-GDR*	0	0.00	ZAR 632,397	Sibanye Stillwater Ltd	1,662,110	0.27
Total Russia		0	0.00	ZAR 173,020	Standard Bank Group Ltd	1,706,202	0.28
Saudi Arabia				ZAR 41,140	Vodacom Group Ltd	296,672	0.05
SAR 24,399	Al Hammadi Holding	260,351	0.04	ZAR 410,861	Woolworths Holdings Ltd	1,604,084	0.26
SAR 200,159	Al Rajhi Bank	4,005,311	0.65	ZAR 94,699	Zeda Ltd	75,804	0.01
SAR 32,122	Aldrees Petroleum and Transport Services Co	635,944	0.10	Total South Africa		23,627,765	3.83
SAR 211,631	Alinma Bank	1,833,047	0.30	Taiwan			
SAR 80,489	Almarai Co JSC	1,145,865	0.19	TWD 69,520	Acter Co Ltd	229,581	0.04
SAR 15,043	Alujain Corp	149,109	0.02	TWD 98,000	Addcn Technology Co Ltd	605,814	0.10
SAR 157,789	Arab National Bank	1,345,699	0.22	TWD 73,000	Advanced International Multitech Co Ltd	225,397	0.04
SAR 39,372	Arriyadh Development Co	189,421	0.03	TWD 847,000	ASE Technology Holding Co Ltd	2,587,669	0.42
SAR 20,636	Astra Industrial Group	283,896	0.05	TWD 313,000	AU Optronics Corp	152,755	0.02
SAR 268,963	Bank Al-Jazira	1,365,571	0.22	TWD 37,000	Bioteque Corp	134,226	0.02
SAR 158,996	Banque Saudi Fransi	1,717,732	0.28	TWD 1,453,035	Cathay Financial Holding Co Ltd	1,891,018	0.31
SAR 136,891	Etihad Etisalat Co	1,265,823	0.20	TWD 7,922	Chailease Holding Co Ltd	55,931	0.01
SAR 42,597	Methanol Chemicals Co	286,776	0.05	TWD 307,000	China Airlines Ltd	189,781	0.03
SAR 71,387	National Commercial Bank	959,298	0.15	TWD 2,080,000	China Development Financial Holding Corp	852,695	0.14
SAR 12,660	National Medical Care Co	248,955	0.04	TWD 354,000	Chunghwa Telecom Co Ltd	1,301,492	0.21
SAR 253,055	Riyadh Bank	2,141,338	0.35	TWD 370,000	Compeq Manufacturing Co Ltd	535,700	0.09
SAR 190,021	Sahara International Petrochemical Co	1,716,661	0.28	TWD 158,000	Continental Holdings Corp	143,938	0.02
SAR 35,556	Saudi Arabian Fertilizer Co	1,383,259	0.22	TWD 4,127,210	CTBC Financial Holding Co Ltd	2,967,622	0.48
SAR 83,137	Saudi Arabian Mining Co	1,431,337	0.23	TWD 219,000	Delta Electronics Inc	2,041,402	0.33
SAR 34,061	Saudi Telecom Co	331,728	0.05	TWD 291,000	E Ink Holdings Inc	1,524,329	0.25
SAR 39,452	United International Transportation Co	479,240	0.08	TWD 752,000	Eva Airways Corp	688,741	0.11
Total Saudi Arabia		23,176,361	3.75	TWD 668,000	Far Eastern Department Stores Ltd	467,277	0.08
Singapore				TWD 1,084,000	Far Eastern New Century Corp	1,125,070	0.18
HKD 49,000	BOC Aviation Ltd	409,016	0.07	TWD 64,964	Farglory Land Development Co Ltd	120,055	0.02
Total Singapore		409,016	0.07	TWD 2,142,194	First Financial Holding Co Ltd	1,846,989	0.30
South Africa				TWD 1,281,257	Fubon Financial Holding Co Ltd	2,346,953	0.38
ZAR 132,986	Absa Group Ltd	1,515,485	0.24	TWD 277,000	Gamania Digital Entertainment Co Ltd	629,965	0.10
ZAR 32,651	African Rainbow Minerals Ltd	552,659	0.09	TWD 610,000	Goldsun Building Materials Co Ltd	501,131	0.08
ZAR 28,106	Anglo American Platinum Ltd	2,353,669	0.38	TWD 1,529,151	Hon Hai Precision Industry Co Ltd	4,970,220	0.80
ZAR 17,917	AngloGold Ashanti Ltd	346,683	0.06	TWD 44,009	Kindom Development Co Ltd	41,810	0.01
ZAR 30,543	Barloworld Ltd	152,132	0.02	TWD 3,000	Largan Precision Co Ltd	199,118	0.03
ZAR 284,057	FirstRand Ltd	1,037,063	0.17	TWD 969,590	Lite-On Technology Corp	2,012,651	0.33
ZAR 162,210	Gold Fields Ltd	1,679,300	0.27	TWD 180,000	MediaTek Inc	3,660,263	0.59
ZAR 329,512	Growthpoint Properties Ltd	281,581	0.04	TWD 6,700	Mega Financial Holding Co Ltd	6,616	0.00
ZAR 148,217	Impala Platinum Holdings Ltd	1,856,654	0.30	TWD 104,000	Namchow Holdings Co Ltd	153,959	0.02
ZAR 55,282	Investec Ltd	349,269	0.06	TWD 576,591	Pou Chen Corp	641,584	0.10
ZAR 70,852	Kumba Iron Ore Ltd	2,049,982	0.33	TWD 61,000	Primax Electronics Ltd	110,149	0.02
ZAR 3,309	Life Healthcare Group Holdings Ltd	3,283	0.00	TWD 319,000	Quanta Computer Inc	750,393	0.12
ZAR 98,286	Motus Holdings Ltd	639,336	0.10	TWD 18,000	Simplo Technology Co Ltd	166,908	0.03
ZAR 15,483	Naspers Ltd	2,570,041	0.42	TWD 3,311,813	SinoPac Financial Holdings Co Ltd	1,804,847	0.29
ZAR 608,313	Old Mutual Ltd	373,961	0.06	TWD 178,875	Taishin Financial Holding Co Ltd	87,879	0.01
ZAR 113,358	Omnia Holdings Ltd	416,790	0.07	TWD 320,000	Taiwan High Speed Rail Corp	299,328	0.05
ZAR 11,797	Reunert Ltd	36,129	0.01	TWD 63,000	Taiwan Hon Chuan Enterprise Co Ltd	178,328	0.03
ZAR 100,331	Sappi Ltd	290,350	0.05				

Schedule of Investments (continued)

as at 31 December 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 - 96.92% (continued)				Common and Preferred Stocks - 96.92% (continued)			
Taiwan (continued)				United Arab Emirates (continued)			
TWD 2,468,403	Taiwan Semiconductor Manufacturing Co Ltd	36,019,546	5.83	AED 1,183,517	Aldar Properties PJSC	1,427,574	0.23
TWD 185,208	Taiwan Shin Kong Security Co Ltd	235,611	0.04	AED 498,492	Emaar Properties PJSC	795,383	0.13
TWD 640,000	Teco Electric and Machinery Co Ltd	573,669	0.09	AED 283,942	Emirates NBD Bank PJSC	1,005,064	0.16
TWD 194,000	Unimicron Technology Corp	757,430	0.12	AED 163,519	Emirates Telecommunications Group Co PJSC	1,017,806	0.16
TWD 569,000	Uni-President Enterprises Corp	1,232,952	0.20	AED 212,464	Fertiglobe plc	244,707	0.04
TWD 1,104,000	United Microelectronics Corp	1,461,919	0.24	AED 189,372	First Abu Dhabi Bank PJSC	881,723	0.14
TWD 28,000	Voltronic Power Technology Corp	1,407,493	0.23	AED 131,829	Ras Al Khaimah Ceramics	101,582	0.02
TWD 729,000	Winbond Electronics Corp	464,883	0.08		Total United Arab Emirates	8,899,451	1.44
TWD 3,433,170	Yuanta Financial Holding Co Ltd	2,423,900	0.39		United States		
TWD 225,000	Zhen Ding Technology Holding Ltd	768,655	0.12	USD 39,595	Yum China Holdings Inc	2,163,867	0.35
Total Taiwan		83,595,642	13.53		Total United States	2,163,867	0.35
Thailand				Total Common and Preferred Stocks			
THB 167,500	Advanced Info Service PCL	943,049	0.15			598,719,841	96.92
THB 147,400	Bangkok Bank PCL	638,372	0.10	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
THB 569,800	Bangkok Dusit Medical Services PCL	477,095	0.08			598,719,841	96.92
THB 2,394,300	Chularat Hospital PCL	254,397	0.04	Other transferable securities			
THB 55,300	Delta Electronics Thailand PCL	1,325,220	0.22	Common and Preferred Stocks - 0.00%			
THB 1,623,100	Indorama Ventures PCL	1,909,667	0.31	Cayman Islands			
THB 88,300	Kiatnakin Bank PCL	188,022	0.03	HKD 193,800	China Metal Recycling Holdings Ltd*	0	0.00
THB 144,000	Mega Lifesciences PLC	194,370	0.03		Total Cayman Islands	0	0.00
THB 434,200	PTT Exploration & Production PCL	2,212,684	0.36	Hong Kong			
THB 1,719,140	PTT PCL	1,650,394	0.27	HKD 480,000	China Com Rich Rene Ene Invest*	0	0.00
THB 99,700	Siam Cement PCL	984,478	0.16		Total Hong Kong	0	0.00
THB 150,300	SPCG PCL	62,923	0.01	Russia			
THB 703,900	Supalai PCL	493,858	0.08	RUB 2,120,313	Alrosa PJSC*	0	0.00
THB 546,100	Tisco Financial Group PCL	1,564,903	0.25	RUB 44,775	Magnit PJSC	0	0.00
Total Thailand		12,899,432	2.09	RUB 2,961,441	Magnitogorsk Iron & Steel Works PJSC*	0	0.00
Turkey				RUB 385,950	Mobile TeleSystems PJSC	0	0.00
TRY 47,743	Arcelik AS	286,160	0.05	USD 130,366	PhosAgro PJSC-GDR*	0	0.00
TRY 19,240	Ford Otomotiv Sanayi AS	539,084	0.09	USD 840	PHOSAGRO PJSC*	0	0.00
TRY 496,205	KOC Holding AS	2,218,668	0.36	RUB 572,356	Rosneft Oil Co PJSC*	0	0.00
TRY 80,931	Migros Ticaret AS	633,371	0.10	RUB 2,784,346	Sberbank of Russia PJSC*	0	0.00
TRY 985,355	Turkiye Is Bankasi AS	672,186	0.11	RUB 133,942	Tatneft PJSC*	0	0.00
TRY 25,831	Turkiye Petrol Rafinerileri AS	731,208	0.12	RUB 835,074,272	VTB Bank PJSC*	0	0.00
TRY 62,946	Turkiye Sise ve Cam Fabrikalari AS	144,322	0.02	RUB 10,529	Yandex NV*	0	0.00
TRY 579,540	Yapi ve Kredi Bankasi AS	365,628	0.06		Total Russia	0	0.00
Total Turkey		5,590,627	0.91		Total Common and Preferred Stocks	0	0.00
United Arab Emirates				Total Other transferable securities			
AED 706,582	Abu Dhabi Commercial Bank PJSC	1,731,512	0.28			0	0.00
AED 318,073	Abu Dhabi Islamic Bank PJSC	788,979	0.13	TOTAL INVESTMENTS			
AED 753,785	Abu Dhabi National Oil Co for Distribution PJSC	905,121	0.15			598,719,841	96.92

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives

Futures Contracts – (0.03)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 17/03/23	USD	376	18,036,720	(193,914)	(0.03)
Unrealised Loss on Futures Contracts			18,036,720	(193,914)	(0.03)
Total Futures Contracts			18,036,720	(193,914)	(0.03)
Other Net Assets/(Liabilities)				19,201,703	3.11
TOTAL NET ASSETS				617,727,630	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 726,654 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 31 December 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 - 97.44%				Common and Preferred Stocks - 97.44% <i>(continued)</i>			
Brazil				Cayman Islands <i>(continued)</i>			
USD 964,346	Ambev SA-ADR	2,623,021	0.36	HKD 119,000	JNBY Design Ltd	142,252	0.02
BRL 149,800	Atacadao SA	419,346	0.06	HKD 292,000	Li Ning Co Ltd	2,534,674	0.35
BRL 761,300	B3 SA - Brasil Bolsa Balcao	1,904,782	0.26	USD 43,200	Vipshop Holdings Ltd-ADR	589,248	0.08
BRL 133,989	Banco Bradesco SA	341,840	0.05	HKD 149,000	Xtep International Holdings Ltd	165,896	0.02
USD 557,957	Banco Bradesco SA-ADR	1,606,916	0.22	HKD 55,000	Xihai International Holding Ltd	194,492	0.03
BRL 425,803	Banco Bradesco SA-Preferred Stock	1,221,822	0.17	Total Cayman Islands		7,996,489	1.11
BRL 304,600	Banco do Brasil SA	2,003,648	0.28	Chile			
BRL 163,900	Braskem SA-Preferred Stock	737,585	0.10	CLP 56,285	Banco Santander Chile	2,243	0.00
BRL 762,339	Cia Energetica de Minas Gerais-Preferred Stock	1,608,496	0.22	CLP 1,087,175	Cencosud SA	1,780,162	0.25
BRL 17,700	Cia Ferro Ligas da Bahia - FERBASA-Preferred Stock	179,255	0.03	CLP 2,371,795	Colbun SA	243,040	0.03
BRL 86,000	Cia Paranaense de Energia	111,903	0.02	CLP 255,997	Empresas CMPC SA	425,455	0.06
BRL 460,600	Cia Paranaense de Energia-Preferred Stock	690,060	0.10	CLP 7,367	Empresas COPEC SA	54,728	0.01
USD 43,359	Cosan SA-ADR	566,269	0.08	USD 17,600	Sociedad Quimica y Minera de Chile SA-ADR	1,405,184	0.19
BRL 220,900	CPFL Energia SA	1,389,058	0.19	CLP 2,533	Sociedad Quimica y Minera de Chile SA-Preferred Stock	203,960	0.03
BRL 118,700	Cury Construtora e Incorporadora SA	284,624	0.04	Total Chile		4,114,772	0.57
BRL 144,600	Energisa SA	1,210,808	0.17	China			
BRL 367,000	Gerdau SA-Preferred Stock	2,041,534	0.28	HKD 1,554,000	3SBio Inc	1,652,567	0.23
BRL 107,492	Iguatemi SA	53,952	0.01	HKD 350,000	AK Medical Holdings Ltd	439,016	0.06
USD 595,052	Itau Unibanco Holding SA-ADR	2,802,695	0.39	HKD 1,788,300	Alibaba Group Holding Ltd	19,761,930	2.74
BRL 1,351,327	Itausa - Investimentos Itau SA-Preferred Stock	2,178,094	0.30	HKD 365,500	Anhui Conch Cement Co Ltd	1,278,439	0.18
BRL 176,300	JBS SA	734,284	0.10	CNY 60,600	Anhui Conch Cement Co Ltd	239,813	0.03
BRL 242,600	JHSF Participacoes SA	230,665	0.03	CNY 29,600	Anhui Guangxin Agrochemical Co Ltd	125,778	0.02
BRL 121,500	Kepler Weber SA	463,241	0.06	CNY 28,300	Anhui Yingjia Distillery Co Ltd	256,787	0.04
BRL 39,900	Klabin SA	150,917	0.02	HKD 139,637	ANTA Sports Products Ltd	1,830,231	0.25
BRL 99,300	Metalurgica Gerdau SA-Preferred Stock	243,936	0.03	CNY 6,300	Asymchem Laboratories Tianjin Co Ltd	134,762	0.02
BRL 633,484	Petroleo Brasileiro SA	3,364,343	0.47	USD 53,900	Autohome Inc-ADR	1,649,340	0.23
USD 101,400	Petroleo Brasileiro SA-ADR	1,079,910	0.15	HKD 242,971	BAIC Motor Corp Ltd	64,440	0.01
BRL 527,800	Petroleo Brasileiro SA-Preferred Stock	2,449,188	0.34	CNY 206,100	Bank of Chengdu Co Ltd	455,759	0.06
BRL 134,000	Randon SA Implementos e Participacoes	208,370	0.03	HKD 4,968,809	Bank of China Ltd	1,808,009	0.25
BRL 46,260	Sendas Distribuidora SA	170,592	0.02	HKD 1,962,000	Bank of Communications Co Ltd	1,128,691	0.16
BRL 207,700	Telefonica Brasil SA	1,508,650	0.21	CNY 354,420	Bank of Hangzhou Co Ltd	670,027	0.09
BRL 39,700	Unipar Carbocloro SA-Preferred Stock	661,773	0.09	CNY 1,048,126	Bank of Jiangsu Co Ltd	1,104,351	0.15
BRL 242,500	Vibra Energia SA	714,215	0.10	CNY 369,800	Bank of Nanjing Co Ltd	556,930	0.08
Total Brazil		35,955,792	4.98	CNY 373,020	Baoshan Iron & Steel Co Ltd	301,377	0.04
Cayman Islands				CNY 9,425	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	172,593	0.02
HKD 2,868,000	Bosideng International Holdings Ltd	1,363,273	0.19	HKD 77,820	Bilibili Inc	1,862,507	0.26
HKD 235,000	China Hongqiao Group Ltd	221,904	0.03	HKD 109,500	BYD Co Ltd	2,702,093	0.37
TWD 18,000	Chilitina Holding Ltd	116,250	0.02	CNY 23,030	BYD Co Ltd	855,347	0.12
HKD 139,000	Country Garden Services Holdings Co Ltd	346,211	0.05	HKD 472,500	BYD Electronic International Co Ltd	1,519,516	0.21
HKD 853,500	Dali Foods Group Co Ltd	389,299	0.05	HKD 7,229,000	CGN Power Co Ltd	1,722,745	0.24
USD 22,600	Daqo New Energy Corp-ADR	872,586	0.12	HKD 544,000	China Communications Services Corp Ltd	198,643	0.03
HKD 396,000	Haitian International Holdings Ltd	1,060,404	0.15	HKD 10,106,122	China Construction Bank Corp	6,331,743	0.88
				HKD 1,405,000	China Datang Corp Renewable Power Co Ltd	415,832	0.06
				HKD 595,000	China Feihe Ltd	506,192	0.07
				HKD 1,627,500	China Galaxy Securities Co Ltd	794,467	0.11

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
China (continued)				China (continued)			
HKD 275,300	China International Marine Containers Group Co Ltd	208,813	0.03	HKD 641,800	GDS Holdings Ltd	1,685,712	0.23
CNY 530,044	China International Marine Containers Group Co Ltd	539,325	0.07	HKD 701,908	Geely Automobile Holdings Ltd	1,025,215	0.14
CNY 106,700	China Jushi Co Ltd	211,431	0.03	HKD 212,000	Genscript Biotech Corp	674,982	0.09
HKD 1,106,366	China Lesso Group Holdings Ltd	1,155,277	0.16	CNY 27,600	GoerTek Inc	67,137	0.01
HKD 810,000	China Longyuan Power Group Corp Ltd	990,064	0.14	CNY 85,200	Guangdong Provincial Expressway Development Co Ltd	96,297	0.01
HKD 939,000	China Medical System Holdings Ltd	1,477,385	0.20	USD 21,600	H World Group Ltd-ADR	916,272	0.13
HKD 38,567	China Mengniu Dairy Co Ltd	174,924	0.02	HKD 272,000	Haidilao International Holding Ltd	780,633	0.11
HKD 718,477	China Merchants Bank Co Ltd	4,018,158	0.56	CNY 172,813	Haier Smart Home Co Ltd	610,941	0.08
CNY 271,569	China Merchants Bank Co Ltd	1,462,477	0.20	HKD 429,800	Haier Smart Home Co Ltd	1,464,799	0.20
CNY 224,500	China Merchants Energy Shipping Co Ltd	181,382	0.03	CNY 191,000	Hangzhou Binjiang Real Estate Group Co Ltd	243,759	0.03
HKD 487,000	China New Higher Education Group Ltd	239,602	0.03	HKD 442,000	Harbin Electric Co Ltd	177,254	0.02
HKD 588,600	China Pacific Insurance Group Co Ltd	1,310,690	0.18	HKD 323,500	Hengan International Group Co Ltd	1,718,022	0.24
HKD 350,500	China Resources Pharmaceutical Group Ltd	283,815	0.04	CNY 92,162	Hengli Petrochemical Co Ltd	206,866	0.03
HKD 210,399	China Shineway Pharmaceutical Group Ltd	204,605	0.03	CNY 69,640	Hongfa Technology Co Ltd	336,280	0.05
CNY 940,637	China State Construction Engineering Corp Ltd	738,224	0.10	CNY 100,399	Huadong Medicine Co Ltd	679,112	0.09
HKD 12,176,000	China Tower Corp Ltd	1,310,430	0.18	CNY 151,900	Huaibei Mining Holdings Co Ltd	281,018	0.04
CNY 877,500	China United Network Communications Ltd	568,187	0.08	CNY 52,300	Huaxin Cement Co Ltd	112,025	0.02
HKD 421,000	China Vanke Co Ltd	852,254	0.12	CNY 45,100	Hubei Jumpcan Pharmaceutical Co Ltd	177,431	0.02
CNY 281,784	China Yangtze Power Co Ltd	855,267	0.12	CNY 68,300	Hubei Xingfa Chemicals Group Co Ltd	286,276	0.04
HKD 897,000	China Yongda Automobiles Services Holdings Ltd	666,577	0.09	HKD 245,400	Hygeia Healthcare Holdings Co Ltd	1,760,729	0.24
CNY 27,228	Chongqing Zhifei Biological Products Co Ltd	345,641	0.05	CNY 6,100	Imeik Technology Development Co Ltd	499,322	0.07
CNY 23,030	Contemporary Amperex Technology Co Ltd	1,309,533	0.18	HKD 4,068,000	Industrial & Commercial Bank of China Ltd	2,095,255	0.29
HKD 1,138,000	Cosco Shipping Holdings Co Ltd	1,160,607	0.16	CNY 586,900	Industrial & Commercial Bank of China Ltd	368,146	0.05
CNY 350,400	Cosco Shipping Holdings Co Ltd	521,129	0.07	CNY 336,522	Industrial Bank Co Ltd	855,550	0.12
HKD 2,233,000	Country Garden Holdings Co Ltd	763,888	0.11	HKD 2,759,000	Inkeverse Group Ltd	342,889	0.05
HKD 1,107,000	CRRC Corp Ltd	446,774	0.06	CNY 167,160	Inner Mongolia Eerduosi Resources Co Ltd	366,992	0.05
HKD 2,108,160	CSPC Pharmaceutical Group Ltd	2,214,865	0.31	HKD 190,450	JD Health International Inc	1,741,024	0.24
CNY 164,440	Da An Gene Co Ltd of Sun Yat-Sen University	369,814	0.05	HKD 235,391	JD.com Inc	6,641,054	0.92
CNY 664,900	Daqin Railway Co Ltd	641,947	0.09	HKD 596,000	Jiangsu Expressway Co Ltd	544,460	0.08
CNY 79,000	Dongfang Electric Corp Ltd	240,008	0.03	CNY 5,100	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	118,307	0.02
HKD 533,000	Dongyue Group Ltd	586,611	0.08	HKD 257,000	Jiumaojiu International Holdings Ltd	686,545	0.10
HKD 100,600	ENN Energy Holdings Ltd	1,412,662	0.20	CNY 231,131	Joincare Pharmaceutical Group Industry Co Ltd	377,154	0.05
CNY 133,500	ENN Natural Gas Co Ltd	310,651	0.04	CNY 251,772	Jointown Pharmaceutical Group Co Ltd	474,516	0.07
CNY 17,000	Eve Energy Co Ltd	215,975	0.03	CNY 22,100	Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	117,769	0.02
CNY 442,000	Focus Media Information Technology Co Ltd	426,741	0.06	USD 10,192	JOYY Inc-ADR	321,965	0.04
HKD 240,400	Fuyao Glass Industry Group Co Ltd	1,008,732	0.14	HKD 239,600	Kingsoft Corp Ltd	801,230	0.11
CNY 44,500	Ganfeng Lithium Co Ltd	447,068	0.06	HKD 39,000	Koolearn Technology Holding Ltd	262,333	0.04
CNY 9,400	G-bits Network Technology Xiamen Co Ltd	425,027	0.06	HKD 397,900	Kuaishou Technology	3,622,162	0.50
				CNY 7,300	Kweichow Moutai Co Ltd	1,822,138	0.25
				HKD 1,870,000	Lenovo Group Ltd	1,535,782	0.21

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
China (continued)				China (continued)			
USD 94,000	Li Auto Inc	1,582,845	0.22	CNY 109,500	Suzhou Dongshan Precision Manufacturing Co Ltd	391,385	0.05
CNY 105,268	Livzon Pharmaceutical Group Inc	494,172	0.07	CNY 1,636,676	TangShan Port Group Co Ltd	648,156	0.09
HKD 290,500	Longfor Group Holdings Ltd	904,445	0.13	CNY 252,456	TBEA Co Ltd	732,682	0.10
CNY 16,800	LONGi Green Energy Technology Co Ltd	102,614	0.01	CNY 683,300	Tian Di Science & Technology Co Ltd	513,548	0.07
HKD 1,461,000	Lonking Holdings Ltd	256,449	0.04	CNY 7,800	Tianqi Lithium Corp	89,050	0.01
CNY 267,200	Luxi Chemical Group Co Ltd	478,491	0.07	HKD 520,000	Tingyi Cayman Islands Holding Corp	918,084	0.13
CNY 6,200	Luzhou Laojiao Co Ltd	200,978	0.03	HKD 307,600	Tongdao Liepin Group	361,792	0.05
HKD 7,408,500	Meitu Inc	1,300,411	0.18	CNY 148,094	Tongwei Co Ltd	825,783	0.11
HKD 523,500	Meituan Dianping	11,717,621	1.62	HKD 53,000	TravelSky Technology Ltd	112,044	0.02
CNY 88,246	NARI Technology Co Ltd	311,208	0.04	CNY 10,917	Trina Solar Co Ltd	100,605	0.01
HKD 326,625	NetEase Inc	4,791,647	0.66	USD 103,200	Trip.com Group Ltd-ADR	3,550,080	0.49
HKD 303,800	New Oriental Education & Technology Group Inc	1,109,334	0.15	HKD 164,000	Tsingtao Brewery Co Ltd	1,620,049	0.22
CNY 51,100	Ningbo Tuopu Group Co Ltd	432,650	0.06	HKD 555,000	Uni-President China Holdings Ltd	555,359	0.08
USD 132,900	NIO Inc-ADR	1,295,775	0.18	HKD 2,024,000	Want Want China Holdings Ltd	1,353,664	0.19
HKD 323,200	Nongfu Spring Co Ltd	1,826,164	0.25	CNY 132,800	Western Mining Co Ltd	195,778	0.03
HKD 4,438,000	People's Insurance Co Group of China Ltd	1,472,709	0.20	CNY 166,828	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd	436,429	0.06
HKD 170,550	Pharmaron Beijing Co Ltd	1,183,260	0.16	CNY 21,801	Wuliangye Yibin Co Ltd	569,346	0.08
HKD 2,211,849	PICC Property & Casualty Co Ltd	2,099,924	0.29	HKD 170,180	WuXi AppTec Co Ltd	1,797,749	0.25
USD 56,600	Pinduoduo Inc-ADR	4,615,730	0.64	HKD 402,000	Wuxi Biologics Cayman Inc	3,082,621	0.43
HKD 933,000	Ping An Insurance Group Co of China Ltd	6,174,216	0.85	CNY 317,300	Xiamen C & D Inc	625,992	0.09
CNY 64,222	Ping An Insurance Group Co of China Ltd	436,262	0.06	CNY 76,800	Xiamen Xiangyu Co Ltd	113,998	0.02
CNY 39,300	Poly Developments and Holdings Group Co Ltd	85,940	0.01	HKD 675,800	Xiaomi Corp	947,252	0.13
CNY 636,100	Power Construction Corp of China Ltd	650,916	0.09	HKD 221,000	Xinhua Winshare Publishing and Media Co Ltd	149,222	0.02
CNY 20,103	Proya Cosmetics Co Ltd	486,620	0.07	HKD 122,800	Xinte Energy Co Ltd	227,193	0.03
HKD 51,500	Remegen Co Ltd	382,046	0.05	HKD 90,100	XPeng Inc	442,711	0.06
CNY 60,600	Rongsheng Petro Chemical Co Ltd	107,732	0.02	HKD 898,000	Yadea Group Holdings Ltd	1,502,621	0.21
HKD 424,000	Shandong Weigao Group Medical Polymer Co Ltd	696,440	0.10	CNY 16,200	YongXing Special Materials Technology Co Ltd	215,810	0.03
HKD 200,500	Shanghai Fosun Pharmaceutical Group Co Ltd	642,221	0.09	CNY 51,307	Yunnan Yuntianhua Co Ltd	156,023	0.02
CNY 639,600	Shanghai International Port Group Co Ltd	493,646	0.07	CNY 52,300	Zangge Mining Co Ltd	196,309	0.03
CNY 142,400	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	200,463	0.03	CNY 42,700	Zhejiang Chint Electrics Co Ltd	170,952	0.02
CNY 3,260	Shanxi Xinghuacun Fen Wine Factory Co Ltd	134,281	0.02	CNY 419,239	Zhejiang Jiahua Energy Chemical Industry Co Ltd	507,170	0.07
CNY 20,500	Shenzhen Mindray Bio-Medical Electronics Co Ltd	936,194	0.13	CNY 33,300	Zhejiang Xinan Chemical Industrial Group Co Ltd	72,868	0.01
CNY 148,700	Sichuan Kelun Pharmaceutical Co Ltd	571,902	0.08	HKD 83,500	Zhuzhou CRRC Times Electric Co Ltd	414,561	0.06
CNY 101,270	Sichuan Road and Bridge Group Co Ltd	162,761	0.02	HKD 472,600	ZTE Corp	1,041,483	0.14
HKD 403,600	Sinopharm Group Co Ltd	1,025,942	0.14	USD 45,300	ZTO Express Cayman Inc-ADR	1,217,211	0.17
HKD 1,932,000	Sinotrans Ltd	628,739	0.09	Total China		194,660,822	26.95
CNY 9,600	Sungrow Power Supply Co Ltd	155,124	0.02	Colombia			
HKD 77,800	Sunny Optical Technology Group Co Ltd	925,532	0.13	COP 54,587	Bancolombia SA	478,450	0.07
				USD 100,600	Ecopetrol SA-ADR	1,053,282	0.14
				Total Colombia		1,531,732	0.21
				Cyprus			
				USD 2,376	TCS Group Holding PLC-GDR*	0	0.00
				Total Cyprus		0	0.00

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
Czech Republic				Hungary			
CZK 18,134	Komerční banka A/S	524,822	0.07	HUF 133,154	Magyar Telekom	120,302	0.02
CZK 199,534	Moneta Money Bank AS	670,050	0.10		Telecommunications PLC		
Total Czech Republic		1,194,872	0.17	HUF 224,203	MOL Hungarian Oil & Gas PLC	1,554,771	0.21
Egypt				Total Hungary			
EGP 312,644	Eastern Co SAE	180,728	0.02			1,675,073	0.23
Total Egypt		180,728	0.02	India			
Greece				INR 27,395	Adani Green Energy Ltd	639,691	0.09
USD 886	Danaos Corp	46,657	0.01	INR 36,983	Allcargo Logistics Ltd	180,355	0.03
EUR 65,662	Hellenic Telecommunications Organization SA	1,022,434	0.14	INR 50,125	Ambuja Cements Ltd	317,545	0.04
EUR 49,116	JUMBO SA	837,656	0.12	INR 18,386	Apollo Hospitals Enterprise Ltd	995,106	0.14
EUR 34,207	Motor Oil Hellas Corinth Refineries SA	796,592	0.11	INR 182,783	Apollo Tyres Ltd	716,506	0.10
EUR 78,649	OPAP SA	1,110,501	0.15	INR 39,149	Asian Paints Ltd	1,461,238	0.20
Total Greece		3,813,840	0.53	INR 74,648	Aster DM Healthcare Ltd	208,524	0.03
Hong Kong				INR 10,911	Avenue Supermarts Ltd	536,615	0.07
HKD 440,000	Alibaba Health Information Technology Ltd	374,890	0.05	INR 265,289	Axis Bank Ltd	2,994,242	0.41
HKD 2,510,000	CGN Mining Co Ltd	260,489	0.04	INR 8,060	Bajaj Auto Ltd	352,295	0.05
HKD 529,000	China High Speed Transmission Equipment Group Co Ltd	237,899	0.03	INR 18,215	Bajaj Finance Ltd	1,447,688	0.20
HKD 160,000	China Merchants Port Holdings Co Ltd	234,518	0.03	INR 56,350	Bajaj Finserv Ltd	1,054,289	0.15
HKD 654,000	China Overseas Land & Investment Ltd	1,726,135	0.24	INR 3,873	Bajaj Holdings & Investment Ltd	268,793	0.04
HKD 266,000	China Resources Beer Holdings Co Ltd	1,859,115	0.26	INR 70,647	Bandhan Bank Ltd	199,994	0.03
HKD 448,000	China Resources Land Ltd	2,052,031	0.28	INR 268,016	Bank of Baroda	601,602	0.08
HKD 576,000	China Traditional Chinese Medicine Holdings Co Ltd	261,988	0.04	INR 1,380,377	Bharat Electronics Ltd	1,666,864	0.23
HKD 516,000	Chow Tai Fook Jewellery Group Ltd	1,052,501	0.15	INR 221,986	Bharat Petroleum Corp Ltd	886,817	0.12
HKD 1,384,000	CITIC Ltd	1,461,145	0.20	INR 173,989	Bharti Airtel Ltd	1,695,304	0.23
HKD 949,000	CITIC Telecom International Holdings Ltd	322,212	0.04	INR 142,348	Bharti Infratel Ltd	327,695	0.05
HKD 890,000	Far East Horizon Ltd	695,584	0.10	INR 10,895	Bombay Burmah Trading Co	119,459	0.02
HKD 1,500,000	GCL Technology Holdings Ltd	380,528	0.05	INR 3,454,323	Brightcom Group Ltd	1,227,573	0.17
HKD 2,210,000	Kunlun Energy Co Ltd	1,577,166	0.22	INR 6,679	Cipla Ltd	86,864	0.01
HKD 838,500	NetDragon Websoft Holdings Ltd	1,800,557	0.25	INR 24,591	Cochin Shipyard Ltd	158,803	0.02
HKD 27,500	Orient Overseas International Ltd	496,800	0.07	INR 16,034	Colgate-Palmolive India Ltd	297,752	0.04
HKD 119,000	Shenzhen International Holdings Ltd	116,790	0.02	INR 40,802	Cyient Ltd Foreign	400,006	0.06
HKD 1,612,000	Shougang Fushan Resources Group Ltd	514,274	0.07	INR 38,662	DCM Shriram Ltd	420,081	0.06
HKD 500,303	Sino Biopharmaceutical Ltd	292,940	0.04	INR 9,786	Dr Reddy's Laboratories Ltd	501,253	0.07
HKD 732,000	Skyworth Digital Holdings Ltd	314,185	0.04	INR 102,988	EID Parry India Ltd	707,770	0.10
HKD 27,200	Super Hi International Holding Ltd	34,641	0.00	INR 60,123	Emami Ltd	308,900	0.04
HKD 141,076	Truly International Holdings Ltd	22,052	0.00	INR 29,091	Finolex Cables Ltd	192,346	0.03
HKD 516,000	United Laboratories International Holdings Ltd	323,948	0.05	INR 34,227	Fortis Healthcare Ltd	118,365	0.02
HKD 219,000	Vinda International Holdings Ltd	645,360	0.09	INR 1,475,000	GAIL India Ltd	1,712,483	0.24
HKD 447,000	Yuexiu Property Co Ltd	541,214	0.08	INR 88,051	Grasim Industries Ltd	1,834,351	0.25
Total Hong Kong		17,598,962	2.44	INR 59,768	Great Eastern Shipping Co Ltd	484,689	0.07
				INR 57,096	Gujarat Ambuja Exports Ltd	176,505	0.02
				INR 43,798	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	294,881	0.04
				INR 119,213	Gujarat Pipavav Port Ltd	145,035	0.02
				INR 48,768	Gujarat State Fertilizers & Chemicals Ltd	82,380	0.01
				INR 67,434	Gujarat State Petronet Ltd	214,944	0.03
				INR 227,260	HCL Technologies Ltd	2,854,966	0.40
				INR 413,605	Hindalco Industries Ltd	2,366,492	0.33
				INR 21,447	Hindustan Aeronautics Ltd	656,203	0.09
				INR 110,891	Hindustan Petroleum Corp Ltd	315,194	0.04
				INR 50,751	Hindustan Unilever Ltd	1,571,085	0.22
				INR 40,077	Hindustan Zinc Ltd	155,842	0.02

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
India (continued)				India (continued)			
INR 149,027	Housing Development Finance Corp Ltd	4,751,283	0.66	INR 2,289	Welspun India Ltd	2,133	0.00
INR 454,892	ICICI Bank Ltd	4,898,350	0.68	INR 346,288	Wipro Ltd	1,643,958	0.23
INR 9,701	IIFL Wealth Management Ltd	208,314	0.03	Total India		103,239,382	14.29
INR 1,835,190	Indian Oil Corp Ltd	1,696,991	0.24	Indonesia			
INR 37,363	Info Edge India Ltd	1,775,815	0.25	IDR 4,817,800	Astra International Tbk PT	1,764,025	0.24
USD 442,962	Infosys Ltd-ADR	7,977,746	1.10	IDR 4,595,700	Bank Central Asia Tbk PT	2,524,056	0.35
INR 509,625	ITC Ltd	2,042,381	0.28	IDR 4,061,900	Bank Mandiri Persero Tbk PT	2,589,649	0.36
INR 15,701	JB Chemicals & Pharmaceuticals Ltd	369,039	0.05	IDR 7,161,700	Bank Rakyat Indonesia Persero Tbk PT	2,272,606	0.32
INR 253,790	Jindal Steel & Power Ltd	1,781,101	0.25	SGD 256,400	Bumitama Agri Ltd	112,792	0.02
INR 43,312	JK Lakshmi Cement Ltd	427,387	0.06	IDR 3,535,300	Indofood Sukses Makmur Tbk PT	1,527,213	0.21
INR 149,087	JSW Steel Ltd	1,384,096	0.19	IDR 3,645,500	Medco Energi Internasional Tbk PT	237,686	0.03
INR 201,810	Just Dial Ltd	1,465,824	0.20	IDR 3,462,800	Perusahaan Gas Negara Tbk PT	391,490	0.05
INR 45,166	Kalpataru Power Transmission Ltd	305,128	0.04	IDR 1,349,500	Sumber Alfaria Trijaya Tbk PT	229,721	0.03
INR 55,055	Kotak Mahindra Bank Ltd	1,215,995	0.17	IDR 1,736,900	Telekomunikasi Indonesia Persero Tbk PT	418,396	0.06
INR 189,703	Mahindra & Mahindra Ltd	2,864,463	0.40	USD 61,350	Telekomunikasi Indonesia Persero Tbk PT-ADR	1,463,197	0.20
INR 39,838	Mahindra CIE Automotive Ltd	165,699	0.02	IDR 710,700	United Tractors Tbk PT	1,190,397	0.17
INR 497,535	Manappuram Finance Ltd	698,522	0.10	Total Indonesia		14,721,228	2.04
INR 1,600	Maruti Suzuki India Ltd	162,352	0.02	Korea			
INR 6,904	Motilal Oswal Financial Services Ltd	57,277	0.01	KRW 21,339	AfreecaTV Co Ltd	1,199,844	0.17
INR 31,326	Muthoot Finance Ltd	402,528	0.06	KRW 7,727	BGF retail Co Ltd	1,286,306	0.18
INR 10,002	Narayana Hrudayalaya Ltd	91,938	0.01	KRW 685	Celltrion Inc	86,945	0.01
INR 1,362,807	NHPC Ltd	654,800	0.09	KRW 106,074	Cheil Worldwide Inc	1,933,575	0.27
INR 11,093	NIIT Ltd	41,862	0.01	KRW 203	Chong Kun Dang Pharmaceutical Corp	13,180	0.00
INR 151,806	Oil India Ltd	382,038	0.05	KRW 2,923	CJ CheilJedang Corp	879,558	0.12
INR 2,596	Page Industries Ltd	1,344,181	0.19	KRW 8,098	Daishin Securities Co Ltd	82,613	0.01
INR 172,806	Petronet LNG Ltd	450,031	0.06	KRW 35,607	DB Insurance Co Ltd	1,838,780	0.26
INR 60,530	Power Finance Corp Ltd	103,273	0.01	KRW 16,701	Doosan Bobcat Inc	456,983	0.06
INR 840,278	Power Grid Corp of India Ltd	2,170,523	0.30	KRW 2,631	Green Cross Holdings Corp	35,371	0.01
INR 96,974	PTC India Ltd	95,181	0.01	KRW 11,105	GS Holdings Corp	384,657	0.05
INR 38,029	Raymond Ltd	676,046	0.09	KRW 65,292	Hana Financial Group Inc	2,171,237	0.30
INR 517,155	REC Ltd	728,255	0.10	KRW 28,807	Hankook Tire Co Ltd	709,639	0.10
INR 226,936	Redington India Ltd	495,951	0.07	KRW 19,752	HD Hyundai Co Ltd	891,925	0.12
INR 294,343	Reliance Industries Ltd	9,062,619	1.25	KRW 1,259	Humasis Co Ltd	14,188	0.00
INR 21,399	RITES Ltd	87,751	0.01	KRW 12,333	Hyundai Glovis Co Ltd	1,594,658	0.22
INR 98,495	Shriram Transport Finance Co Ltd	1,639,282	0.23	KRW 12,115	Hyundai Marine & Fire Insurance Co Ltd	282,156	0.04
INR 23,733	Siemens Ltd	810,818	0.11	KRW 8,486	Hyundai Mobis Co Ltd	1,345,546	0.19
INR 44,586	Sonata Software Ltd	303,797	0.04	KRW 24,915	Hyundai Motor Co	2,975,219	0.41
INR 300,780	State Bank of India	2,231,218	0.31	KRW 15,174	ISU Chemical Co Ltd	218,400	0.03
INR 142,832	Sun Pharmaceutical Industries Ltd	1,728,901	0.24	KRW 68,615	Kakao Corp	2,881,342	0.40
INR 299,059	Sun TV Network Ltd	1,759,181	0.24	KRW 82,095	KB Financial Group Inc	3,148,760	0.44
INR 53,557	Tata Chemicals Ltd	606,684	0.08	KRW 736	Korea Investment Holdings Co Ltd	31,023	0.00
INR 1,581,331	Tata Steel Ltd	2,153,233	0.30	KRW 4,703	Korean Reinsurance Co	25,328	0.00
INR 131,803	Tech Mahindra Ltd	1,619,299	0.22	KRW 23,335	KT&G Corp	1,688,535	0.23
INR 23,648	Torrent Pharmaceuticals Ltd	443,232	0.06	KRW 13,835	Kumho Petrochemical Co Ltd	1,378,576	0.19
INR 115,078	Torrent Power Ltd	684,862	0.09	KRW 3,452	LG Chem Ltd	1,637,960	0.23
INR 40,249	Triveni Turbine Ltd	126,614	0.02	KRW 18,053	LG Corp	1,115,017	0.15
INR 26,470	Uflex Ltd	179,895	0.02	KRW 599	LG Energy Solution Ltd	206,299	0.03
INR 38,367	Varun Beverages Ltd	613,348	0.09				
INR 456,786	Vedanta Ltd	1,702,802	0.24				

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
Korea (continued)				Malaysia (continued)			
KRW 7,129	LG Innotek Co Ltd	1,423,545	0.20	MYR 704,731	Telekom Malaysia Bhd	863,915	0.12
KRW 272,461	Mirae Asset Daewoo Co Ltd	1,310,054	0.18	MYR 49,020	TSH Resources Bhd	11,907	0.00
KRW 24,891	Naver Corp	3,493,992	0.48	Total Malaysia		9,090,792	1.26
KRW 109,904	NH Investment & Securities Co Ltd	762,244	0.11	Mexico			
KRW 52,102	Pan Ocean Co Ltd	236,097	0.03	MXN 1,438,000	Alfa SAB de CV	915,757	0.13
KRW 7,597	POSCO	1,661,187	0.23	MXN 185,600	Alpek SAB de CV	262,772	0.04
USD 23,984	POSCO-ADR	1,306,408	0.18	MXN 2,285,458	America Movil SAB de CV	2,073,504	0.29
KRW 14,402	Samsung Electro-Mechanics Co Ltd	1,486,327	0.21	USD 106,916	America Movil SAB de CV-ADR	1,945,871	0.27
KRW 566,054	Samsung Electronics Co Ltd	24,755,070	3.43	MXN 221,496	Arca Continental SAB de CV	1,798,588	0.25
KRW 85,785	Samsung Electronics Co Ltd-Preferred Stock	3,425,973	0.47	USD 337,100	Cemex SAB de CV-ADR	1,365,255	0.19
KRW 2,285	Samsung Fire & Marine Insurance Co Ltd	361,408	0.05	MXN 1,462,700	Fibra Uno Administracion SA de CV REIT	1,723,362	0.24
KRW 3,961	Samsung SDI Co Ltd	1,851,286	0.26	MXN 32,500	Fomento Economico Mexicano SAB de CV	252,882	0.03
KRW 33,810	Samsung Securities Co Ltd	840,905	0.12	MXN 24,748	Gruma SAB de CV	331,129	0.05
KRW 6,714	SD Biosensor Inc	160,085	0.02	MXN 490,700	Grupo Bimbo SAB de CV	2,073,872	0.29
KRW 78,715	Shinhan Financial Group Co Ltd	2,191,197	0.30	MXN 163,261	Grupo Comercial Chedraui SA de CV	696,868	0.10
USD 10,511	Shinhan Financial Group Co Ltd-ADR	293,572	0.04	MXN 246,200	Grupo Financiero Banorte SAB de CV	1,767,609	0.24
KRW 60,097	SK Hynix Inc	3,564,472	0.49	MXN 221,635	Macquarie Mexico Real Estate Management SA de CV REIT	323,458	0.04
KRW 8,786	SK Inc	1,313,210	0.18	MXN 783,700	Orbia Advance Corp SAB de CV	1,387,453	0.19
KRW 28,102	Tongyang Life Insurance Co Ltd	108,008	0.02	MXN 236,800	Wal-Mart de Mexico SAB de CV	833,474	0.11
KRW 73,017	Woori Financial Group Inc	666,941	0.09	Total Mexico		17,751,854	2.46
Total Korea		81,725,601	11.31	Peru			
Kuwait				USD 3,300	Credicorp Ltd	447,678	0.06
KWD 310,441	Kuwait Finance House KSCP	834,808	0.12	Total Peru		447,678	0.06
KWD 990,680	Mobile Telecommunications Co KSCP	1,822,424	0.25	Philippines			
KWD 677,649	National Bank of Kuwait SAKP	2,386,883	0.33	PHP 14,742	Globe Telecom Inc	576,691	0.08
KWD 252,283	National Investments Co KSCP	195,364	0.03	PHP 475,550	International Container Terminal Services Inc	1,706,698	0.23
Total Kuwait		5,239,479	0.73	PHP 615,070	Metropolitan Bank & Trust Co	596,003	0.08
Malaysia				PHP 48,365	PLDT Inc	1,143,003	0.16
MYR 659,800	Alliance Bank Malaysia Bhd	549,709	0.08	PHP 128,390	Robinsons Retail Holdings Inc	124,065	0.02
MYR 461,595	AMMB Holdings Bhd	433,826	0.06	Total Philippines		4,146,460	0.57
MYR 932,300	Astro Malaysia Holdings Bhd	137,570	0.02	Poland			
MYR 97,155	Berjaya Sports Toto Bhd	35,730	0.00	PLN 17,245	Asseco Poland SA	285,434	0.04
MYR 581,642	Bermaz Auto Bhd	281,248	0.04	PLN 66,079	Bank Polska Kasa Opieki SA	1,303,125	0.18
MYR 49,000	British American Tobacco Malaysia Bhd	124,808	0.02	PLN 2,014	Dino Polska SA	172,324	0.03
MYR 4,670,200	Bumi Armada Bhd	508,898	0.07	PLN 9,464	Kruk SA	668,872	0.09
MYR 504,519	CIMB Group Holdings Bhd	664,293	0.09	PLN 48,121	Polski Koncern Naftowy ORLEN SA	704,769	0.10
MYR 148,147	Hibiscus Petroleum Bhd	35,986	0.01	PLN 10,245	Wirtualna Polska Holding SA	235,907	0.03
MYR 75,660	Hong Leong Financial Group Bhd	319,472	0.04	Total Poland		3,370,431	0.47
MYR 886,842	Petronas Chemicals Group Bhd	1,731,406	0.24	Qatar			
MYR 129,600	Petronas Gas Bhd	503,689	0.07	QAR 310,683	Commercial Bank PSQC	426,557	0.06
MYR 485,200	Public Bank Bhd	475,837	0.07	QAR 332,197	Industries Qatar QSC	1,168,516	0.16
MYR 1,204,762	RHB Bank Bhd	1,583,558	0.22	QAR 520,323	Ooredoo QPSC	1,314,470	0.18
MYR 609,900	Sime Darby Plantation Bhd	643,822	0.09	QAR 1,198,548	Qatar Gas Transport Co Ltd	1,205,212	0.17
MYR 27,917	Supermax Corp Bhd	5,514	0.00	QAR 131,056	Qatar International Islamic Bank QSC	374,266	0.05
MYR 209,300	Ta Ann Holdings Bhd	179,604	0.02	QAR 186,312	Qatar Islamic Bank SAQ	949,530	0.13

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
Qatar (continued)				South Africa (continued)			
QAR 279,953	Qatar National Bank QPSC	1,383,718	0.19	ZAR 56,537	Kumba Iron Ore Ltd	1,635,802	0.23
QAR 382,048	Vodafone Qatar QSC	166,279	0.03	ZAR 107,914	Motus Holdings Ltd	701,964	0.10
Total Qatar		6,988,548	0.97	ZAR 24,378	Multichoice Group Ltd	167,974	0.02
Russia				ZAR 23,845	Naspers Ltd	3,958,060	0.55
RUB 1,504,048	Gazprom PJSC	0	0.00	ZAR 13,997	Ninety One Ltd	31,136	0.00
RUB 67,050	LUKOIL PJSC	0	0.00	ZAR 34,838	Northam Platinum Holdings Ltd	383,249	0.05
USD 5	Magnit PJSC-GDR*	0	0.00	ZAR 589,560	Old Mutual Ltd	362,433	0.05
USD 3,546	Novatek PJSC-GDR*	0	0.00	ZAR 162,923	Omnia Holdings Ltd	599,028	0.08
USD 132,587	Severstal PJSC-GDR*	0	0.00	ZAR 415,646	OUTsurance Group Ltd	770,466	0.11
USD 30,841	X5 Retail Group NV-GDR*	0	0.00	ZAR 71,700	Reunert Ltd	219,588	0.03
USD 21,304	Yandex NV*	0	0.00	ZAR 107,141	Sappi Ltd	310,057	0.04
USD 3,878	Yandex NV*	0	0.00	ZAR 75,790	Sasol Ltd	1,200,123	0.17
Total Russia		0	0.00	ZAR 153,336	Shoprite Holdings Ltd	2,036,670	0.28
Saudi Arabia				ZAR 593,038	Sibanye Stillwater Ltd	1,558,664	0.22
SAR 17,728	Al Hammadi Holding	189,168	0.03	ZAR 110,511	Standard Bank Group Ltd	1,089,782	0.15
SAR 223,210	Al Rajhi Bank	4,466,576	0.62	ZAR 209,890	Truworths International Ltd	678,457	0.09
SAR 19,264	Aldrees Petroleum and Transport Services Co	381,384	0.05	ZAR 115,317	Vodacom Group Ltd	831,584	0.12
SAR 245,691	Alinma Bank	2,128,058	0.29	ZAR 59,754	Vukile Property Fund Ltd REIT	46,602	0.01
SAR 24,800	Almarai Co JSC	353,060	0.05	ZAR 277,449	Woolworths Holdings Ltd	1,083,217	0.15
SAR 241,596	Arab National Bank	2,060,445	0.29	Total South Africa		27,629,302	3.82
SAR 26,808	Arriyadh Development Co	128,975	0.02	Taiwan			
SAR 258,862	Bank Al-Jazira	1,314,286	0.18	TWD 58,000	Addcn Technology Co Ltd	358,543	0.05
SAR 177,792	Banque Saudi Fransi	1,920,797	0.27	TWD 226,000	Advanced International Multitech Co Ltd	697,805	0.10
SAR 197,985	Etihad Etisalat Co	1,830,755	0.25	TWD 757,000	ASE Technology Holding Co Ltd	2,312,710	0.32
SAR 7,270	Middle East Paper Co	63,356	0.01	TWD 117,000	Asia Vital Components Co Ltd	426,347	0.06
SAR 159,251	National Commercial Bank	2,140,015	0.30	TWD 421,600	AU Optronics Corp	205,756	0.03
SAR 209,997	National Industrialization Co	690,677	0.10	TWD 9,081	Bioteque Corp	32,943	0.00
SAR 11,869	National Medical Care Co	233,401	0.03	TWD 45,000	Catcher Technology Co Ltd	247,434	0.03
SAR 305,003	Riyadh Bank	2,580,919	0.36	TWD 1,503,444	Cathay Financial Holding Co Ltd	1,956,622	0.27
SAR 151,184	Sahara International Petrochemical Co	1,365,805	0.19	TWD 11,101	Chailease Holding Co Ltd	78,376	0.01
SAR 63,741	Saudi Arabian Fertilizer Co	2,479,759	0.34	TWD 236,486	Chicony Electronics Co Ltd	664,012	0.09
SAR 88,291	Saudi Arabian Mining Co	1,520,071	0.21	TWD 46,000	Chicony Power Technology Co Ltd	109,255	0.02
SAR 37,463	Saudi British Bank	388,287	0.05	TWD 398,000	China Airlines Ltd	246,035	0.03
SAR 285,579	Saudi Electricity Co	1,755,422	0.24	TWD 278,837	China Bills Finance Corp	131,546	0.02
SAR 61,606	Saudi Telecom Co	599,995	0.08	TWD 3,823,000	China Development Financial Holding Corp	1,567,237	0.22
Total Saudi Arabia		28,591,211	3.96	USD 17,716	Chunghwa Telecom Co Ltd-ADR	648,228	0.09
Singapore				TWD 442,000	Compeq Manufacturing Co Ltd	639,944	0.09
HKD 139,700	BOC Aviation Ltd	1,166,113	0.16	TWD 111,000	Coretronic Corp	205,492	0.03
Total Singapore		1,166,113	0.16	TWD 3,553,968	CTBC Financial Holding Co Ltd	2,555,439	0.35
South Africa				TWD 127,000	Delta Electronics Inc	1,183,827	0.16
ZAR 154,755	Absa Group Ltd	1,763,561	0.24	TWD 173,000	Eva Airways Corp	158,447	0.02
ZAR 67,295	African Rainbow Minerals Ltd	1,139,051	0.16	TWD 263,800	Evergreen Marine Corp Taiwan Ltd	1,399,014	0.19
ZAR 16,395	Anglo American Platinum Ltd	1,372,960	0.19	TWD 238,000	Far Eastern Department Stores Ltd	166,485	0.02
ZAR 18,482	Astral Foods Ltd	176,782	0.02	TWD 46,000	Far EasTone Telecommunications Co Ltd	98,629	0.01
ZAR 4,601	Capitec Bank Holdings Ltd	502,573	0.07	TWD 167,605	Farglory Land Development Co Ltd	309,738	0.04
ZAR 309,811	FirstRand Ltd	1,131,088	0.16	TWD 1,984,370	First Financial Holding Co Ltd	1,710,914	0.24
ZAR 244	Foschini Group Ltd	1,448	0.00	TWD 73,000	Formosa Plastics Corp	206,159	0.03
ZAR 148,495	Gold Fields Ltd	1,537,314	0.21				
ZAR 135,437	Impala Platinum Holdings Ltd	1,696,564	0.23				
ZAR 101,790	Investec Ltd	643,105	0.09				

Schedule of Investments (continued)

as at 31 December 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 - 97.44% (continued)				Common and Preferred Stocks - 97.44% (continued)			
Taiwan (continued)				Thailand (continued)			
TWD 1,357,982	Fubon Financial Holding Co Ltd	2,487,494	0.34	THB 538,000	Thanachart Capital PCL	660,170	0.09
TWD 802,000	Gamania Digital Entertainment Co Ltd	1,823,943	0.25	THB 534,450	Tisco Financial Group PCL	1,531,519	0.21
TWD 1,712,740	Hon Hai Precision Industry Co Ltd	5,566,941	0.77	Total Thailand		14,317,652	1.98
TWD 140,000	International Games System Co Ltd	1,974,590	0.27	Turkey			
TWD 198,400	Kindom Development Co Ltd	188,488	0.03	TRY 30,082	BIM Birlesik Magazalar AS	219,997	0.03
TWD 35,000	Kung Long Batteries Industrial Co Ltd	156,009	0.02	TRY 245,056	Haci Omer Sabanci Holding AS	590,140	0.08
TWD 30,000	Largan Precision Co Ltd	1,991,183	0.28	TRY 481,577	KOC Holding AS	2,153,262	0.30
TWD 840,303	Lite-On Technology Corp	1,744,280	0.24	TRY 75,148	Turk Hava Yollari AO	565,632	0.08
TWD 212,721	MediaTek Inc	4,325,637	0.60	TRY 1,477,273	Turkiye Is Bankasi AS	1,007,761	0.14
TWD 151,000	Novatek Microelectronics Corp	1,550,015	0.21	TRY 457,867	Yapi ve Kredi Bankasi AS	288,865	0.04
TWD 23,000	Parade Technologies Ltd	578,452	0.08	Total Turkey		4,825,657	0.67
TWD 1,135,422	Pou Chen Corp	1,263,407	0.18	United Arab Emirates			
TWD 13,000	President Chain Store Corp	115,046	0.02	AED 493,984	Abu Dhabi Commercial Bank PJSC	1,210,531	0.17
TWD 220,000	Quanta Computer Inc	517,512	0.07	AED 537,252	Abu Dhabi Islamic Bank PJSC	1,332,652	0.18
TWD 148,000	Realtek Semiconductor Corp	1,353,093	0.19	AED 1,053,227	Aldar Properties PJSC	1,270,417	0.18
TWD 76,000	Shinkong Insurance Co Ltd	120,792	0.02	AED 674,675	Dubai Islamic Bank PJSC	1,047,104	0.15
TWD 130,000	Sinon Corp	154,170	0.02	AED 954,866	Emaar Properties PJSC	1,523,563	0.21
TWD 3,353,322	SinoPac Financial Holdings Co Ltd	1,827,468	0.25	AED 496,413	Emirates NBD Bank PJSC	1,757,143	0.24
TWD 250,000	Taiwan Hon Chuan Enterprise Co Ltd	707,651	0.10	AED 200,911	Emirates Telecommunications Group Co PJSC	1,250,548	0.17
TWD 2,846,877	Taiwan Semiconductor Manufacturing Co Ltd	41,542,332	5.75	AED 185,524	First Abu Dhabi Bank PJSC	863,807	0.12
TWD 620,000	Teco Electric and Machinery Co Ltd	555,742	0.08	Total United Arab Emirates		10,255,765	1.42
TWD 84,000	Test Research Inc	174,092	0.02	United Kingdom			
TWD 250,000	Unimicron Technology Corp	976,070	0.14	USD 86,113	VTEX	322,924	0.04
TWD 249,529	Uni-President Enterprises Corp	540,698	0.07	Total United Kingdom		322,924	0.04
TWD 116,600	United Integrated Services Co Ltd	694,240	0.10	United States			
TWD 1,194,000	United Microelectronics Corp	1,581,097	0.22	HKD 71,300	BeiGene Ltd	1,225,947	0.17
TWD 21,000	Voltronic Power Technology Corp	1,055,620	0.15	USD 34,875	Yum China Holdings Inc	1,905,919	0.26
TWD 61,000	Walsin Lihwa Corp	93,677	0.01	Total United States		3,131,866	0.43
TWD 113,850	Wan Hai Lines Ltd	296,705	0.04	Total Common and Preferred Stocks		703,860,789	97.44
TWD 876,000	Winbond Electronics Corp	558,624	0.08	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
TWD 2,829,590	Yuanta Financial Holding Co Ltd	1,997,758	0.28			703,860,789	97.44
TWD 394,000	Zhen Ding Technology Holding Ltd	1,346,001	0.19	Other transferable securities			
Total Taiwan		98,175,764	13.59	Common and Preferred Stocks - 0.00%			
Thailand				Cayman Islands			
THB 85,800	Advanced Info Service PCL	483,066	0.07	HKD 1,608,600	China Metal Recycling Holdings Ltd*	0	0.00
THB 2,805,600	AP Thailand PCL	939,655	0.13	Total Cayman Islands		0	0.00
THB 190,200	Bangkok Bank PCL	823,733	0.11	China			
THB 532,500	Bangkok Dusit Medical Services PCL	445,864	0.06	HKD 639,000	Trony Solar Holdings Co Ltd*	0	0.00
THB 54,200	Delta Electronics Thailand PCL	1,298,860	0.18	Total China		0	0.00
THB 1,382,400	Indorama Ventures PCL	1,626,470	0.23	Hong Kong			
THB 34,200	Kasikornbank PCL	145,648	0.02	HKD 4,826,100	China Com Rich Rene Ene Invest*	0	0.00
THB 639,400	Kiatnakin Bank PCL	1,361,506	0.19	HKD 1,052,000	Untrade Anxin China*	0	0.00
THB 430,000	PTT Exploration & Production PCL	2,191,281	0.30	HKD 1,256,500	Untrade Realgold Mining*	0	0.00
THB 1,947,980	PTT PCL	1,870,083	0.26	HKD 53,542	UNTRADE.LUMENA NEWMAT*	0	0.00
THB 303,500	SPCG PCL	127,061	0.02	Total Hong Kong		0	0.00
THB 1,158,400	Supalai PCL	812,736	0.11				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets	Quantity	Description	Market Value	% of Net Assets
Other transferable securities (continued)				Other transferable securities (continued)			
Common and Preferred Stocks - 0.00% (continued)				Common and Preferred Stocks - 0.00% (continued)			
Mexico				Russia (continued)			
MXN 47,000	Altos Hornos de Mexico SA de CV*	0	0.00	RUB 795,268	Novolipetsk Steel PJSC*	0	0.00
MXN 48,197	Corporacion Chihuahua SA de CV*	0	0.00	USD 102,971	PhosAgro PJSC-GDR*	0	0.00
MXN 50	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00	USD 663	PHOSAGRO PJSC*	0	0.00
				RUB 330,271	Rosneft Oil Co PJSC	0	0.00
				RUB 2,251,614	Sberbank of Russia PJSC*	0	0.00
Total Mexico		0	0.00	RUB 4,388,317,439	VTB Bank PJSC*	0	0.00
				Total Russia		0	0.00
Russia				Total Common and Preferred Stocks		0	0.00
RUB 1,630,093	Alrosa PJSC*	0	0.00	Total Other transferable securities		0	0.00
RUB 20,427	Magnit PJSC	0	0.00	TOTAL INVESTMENTS	703,860,789	97.44	
RUB 2,609,068	Magnitogorsk Iron & Steel Works PJSC*	0	0.00				
RUB 589,220	Mobile TeleSystems PJSC	0	0.00				

Derivatives

Futures Contracts – (0.06)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 17/03/23	USD	361	17,317,170	(400,809)	(0.06)
Unrealised Loss on Futures Contracts			17,317,170	(400,809)	(0.06)
Total Futures Contracts			17,317,170	(400,809)	(0.06)
Other Net Assets/(Liabilities)				18,928,894	2.62
TOTAL NET ASSETS				722,388,874	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 912,296 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 31 December 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 - 99.12%				Common and Preferred Stocks - 99.12% <i>(continued)</i>			
Austria				France <i>(continued)</i>			
EUR 3,668	BAWAG Group AG	182,666	0.73	EUR 796	Rubis SCA	19,582	0.08
EUR 879	S&T AG	13,440	0.06	EUR 10,762	Sanofi	966,858	3.86
EUR 1,046	Strabag SE	40,899	0.16	EUR 373	Schneider Electric SE	48,759	0.19
EUR 1,387	Zumtobel Group AG	9,445	0.04	EUR 135	Seche Environnement SA	12,123	0.05
Total Austria		246,450	0.99	EUR 6,841	Smcp SA	44,398	0.18
Belgium				EUR 3,175	Societe BIC SA	203,041	0.81
EUR 3,248	Bekaert SA	117,838	0.47	EUR 20,039	Societe Generale SA	470,516	1.88
EUR 820	Ion Beam Applications	12,759	0.05	EUR 1,681	Sodexo SA	150,416	0.60
EUR 168	KBC Ancora	7,076	0.03	EUR 635	Sopra Steria Group	89,662	0.36
EUR 169	Retail Estates NV REIT	10,478	0.04	EUR 15,707	TotalEnergies SE	921,216	3.68
EUR 4,398	Solvay SA	415,435	1.66	EUR 2,269	Verallia SA	71,882	0.29
Total Belgium		563,586	2.25	EUR 145	Vilmorin & Cie SA	6,619	0.03
Finland				Total France		8,010,217	32.00
EUR 13,575	Citycon Oyj	84,912	0.34	Germany			
EUR 4,000	Kemira Oyj	57,320	0.23	EUR 454	Allianz SE	91,209	0.36
EUR 2,718	Kesko Oyj	56,045	0.22	EUR 6,391	Bayerische Motoren Werke AG	532,882	2.13
EUR 100,029	Nokia Oyj	432,825	1.73	EUR 292	Bayerische Motoren Werke AG—Preferred Stock	23,229	0.09
EUR 6,129	Oriola OYJ	10,664	0.04	EUR 5,439	Bilfinger SE	147,288	0.59
EUR 1,391	Sampo Oyj	67,909	0.27	EUR 2,499	CropEnergies AG	32,537	0.13
EUR 5,891	Stora Enso OYJ	77,467	0.31	EUR 10,275	Daimler AG	630,885	2.52
EUR 4,406	TietoEVRY Oyj	116,847	0.47	EUR 48,246	Deutsche Bank AG	510,829	2.04
EUR 3,347	Uponor Oyj	55,594	0.22	EUR 560	Deutsche Post AG	19,701	0.08
Total Finland		959,583	3.83	EUR 38,154	Deutsche Telekom AG	711,114	2.84
France				EUR 1,112	Elmos Semiconductor SE	59,603	0.24
EUR 200	Air Liquide SA	26,480	0.11	EUR 8,465	GEA Group AG	323,363	1.29
EUR 259	AKWEL	4,507	0.02	EUR 2,882	GFT Technologies SE	97,844	0.39
EUR 9,125	ALD SA	98,185	0.39	EUR 3,124	Hensoldt AG	69,040	0.28
EUR 4,209	Arkema SA	353,051	1.41	EUR 613	Hornbach Holding AG & CO KGA	47,354	0.19
EUR 2,937	AXA SA	76,523	0.30	EUR 3,715	Hugo Boss AG	201,204	0.80
EUR 739	Beneteau SA	10,449	0.04	EUR 860	Krones AG	90,300	0.36
EUR 217	Boiron SA	11,002	0.04	EUR 2,616	Merck KGaA	473,234	1.89
EUR 2,667	Capgemini SE	415,919	1.66	EUR 475	Rheinmetall AG	88,374	0.35
EUR 4,416	Carmila SA REIT	58,909	0.23	EUR 2,492	SAP SE	240,204	0.96
EUR 19,334	Carrefour SA	302,384	1.21	EUR 1,541	Siemens AG	199,775	0.80
EUR 10,832	Cie de Saint-Gobain	494,481	1.97	EUR 718	Siltronic AG	48,932	0.20
EUR 2,555	Cie des Alpes	36,741	0.15	EUR 8,826	Suedzucker AG	144,217	0.58
EUR 15,675	Coface SA	190,294	0.76	EUR 4,028	Synlab AG	45,637	0.18
EUR 95	Covivio	5,268	0.02	EUR 10,430	TeamViewer AG	125,629	0.50
EUR 4,406	Eiffage SA	404,999	1.62	EUR 171,877	Telefonica Deutschland Holding AG	395,833	1.58
EUR 36,754	Engie SA	492,063	1.97	EUR 2,112	Vitesco Technologies Group AG	114,576	0.46
EUR 85	Hermes International	122,825	0.49	EUR 1,561	Wacker Chemie AG	186,383	0.75
EUR 3,952	Ipsen SA	397,176	1.59	EUR 1,572	Wacker Neuson SE	25,687	0.10
EUR 744	La Francaise des Jeux SAEM	27,959	0.11	EUR 723	Wuestenrot & Wuertembergische AG	11,163	0.04
EUR 348	L'Oreal SA	116,093	0.46	Total Germany		5,688,026	22.72
EUR 1,173	LVMH Moet Hennessy Louis Vuitton SE	797,523	3.19	Ireland			
EUR 606	Pernod Ricard SA	111,352	0.44	EUR 30,494	Bank of Ireland Group PLC	271,397	1.08
EUR 2,389	Publicis Groupe SA	141,954	0.57	EUR 5,856	Glanbia PLC	69,803	0.28
EUR 1,747	Quadiant	24,056	0.10	EUR 3,317	Origin Enterprises PLC	14,296	0.06
EUR 168	Remy Cointreau SA	26,477	0.11	Total Ireland		355,496	1.42
EUR 2,250	Renault SA	70,369	0.28				
EUR 10,201	Rexel SA	188,106	0.75				

Schedule of Investments (continued)

as at 31 December 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 - 99.12% (continued)				Common and Preferred Stocks - 99.12% (continued)						
Italy				Portugal						
EUR 112,296	A2A SpA	139,809	0.56	EUR 43,177	Navigator Co SA	149,134	0.60			
EUR 17,260	Anima Holding SpA	64,587	0.26	EUR 129,259	Sonae SGPS SA	120,857	0.48			
EUR 14,828	Banca Farmafactoring SpA	109,875	0.44			269,991	1.08			
EUR 763	Banca IFIS SpA	10,156	0.04							
EUR 130	Brunello Cucinelli SpA	8,983	0.04							
EUR 953	Danieli & C Officine Meccaniche SpA	13,647	0.05							
EUR 35,444	Eni SpA	470,909	1.88							
EUR 6,164	ERG SpA	178,509	0.71							
EUR 4,291	Piaggio & C SpA	12,032	0.05							
EUR 1,222	Sanlorenzo SpA/Ameglia	45,153	0.18							
EUR 24,960	Saras SpA	28,679	0.11							
EUR 33,985	Terna Rete Elettrica Nazionale SpA	234,496	0.94							
EUR 23,567	UniCredit SpA	312,781	1.25							
EUR 40,048	Unipol Gruppo SpA	182,539	0.73							
Total Italy		1,812,155	7.24							
Netherlands				Spain						
EUR 1,645	ASML Holding NV	828,751	3.31	EUR 13,359	Acerinox SA	123,464	0.49			
EUR 4,298	ASR Nederland NV	190,616	0.76	EUR 14,932	ACS Actividades de Construccion y Servicios SA	399,730	1.60			
EUR 1,840	Eurocommercial Properties NV REIT	41,584	0.17	EUR 102,679	Banco Bilbao Vizcaya Argentaria SA	578,493	2.31			
EUR 54,430	ING Groep NV	619,849	2.48	EUR 42,036	Banco de Sabadell SA	37,025	0.15			
EUR 4,806	JDE Peet's NV	129,858	0.52	EUR 8,215	Cia de Distribucion Integral Logista Holdings SA	193,874	0.77			
EUR 19,428	Koninklijke Ahold Delhaize NV	521,448	2.08	EUR 2,494	CIE Automotive SA	60,006	0.24			
EUR 67,070	Koninklijke KPN NV	193,832	0.77	EUR 8,181	Gestamp Automocion SA	29,566	0.12			
EUR 5,741	NN Group NV	219,077	0.88	EUR 13,600	Iberdrola SA	148,648	0.59			
EUR 10,900	OCI NV	364,278	1.46	EUR 1,514	Lar Espana Real Estate Socimi SA	6,397	0.03			
EUR 14,497	Pharming Group NV	15,715	0.06	EUR 1,736	Neinor Homes SA	14,200	0.06			
EUR 3,915	Randstad NV	222,998	0.89	EUR 18,669	Repsol SA	277,235	1.11			
EUR 37,909	Stellantis NV	502,825	2.01	EUR 84,477	Unicaja Banco SA	87,096	0.35			
EUR 1,475	TKH Group NV	54,811	0.22	EUR 182	Viscofan SA	10,956	0.04			
EUR 282	Van Lanschot Kempen NV	6,176	0.02							
EUR 4,837	Wolters Kluwer NV	472,865	1.89							
Total Netherlands		4,384,683	17.52	Total Spain		1,966,690	7.86			
Derivatives				Switzerland						
Futures Contracts – (0.04)%				EUR 13,885				STMicroelectronics NV	458,136	1.83
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets					
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	6	227,100	(9,180)	(0.04)					
Unrealised Loss on Futures Contracts			227,100	(9,180)	(0.04)					
Total Futures Contracts			227,100	(9,180)	(0.04)					
Other Net Assets/(Liabilities)				229,473	0.92					
TOTAL NET ASSETS				25,030,438	100.00					

Derivatives

Futures Contracts – (0.04)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 17/03/23	EUR	6	227,100	(9,180)	(0.04)
Unrealised Loss on Futures Contracts			227,100	(9,180)	(0.04)
Total Futures Contracts			227,100	(9,180)	(0.04)
Other Net Assets/(Liabilities)				229,473	0.92
TOTAL NET ASSETS				25,030,438	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 30,544 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 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 - 98.66%				Common and Preferred Stocks - 98.66% <i>(continued)</i>			
Austria				Germany			
CHF 3,676	ams-OSRAM AG	25,129	0.12	EUR 254	AIXTRON SE	6,850	0.03
EUR 1,786	BAWAG Group AG	88,943	0.42	EUR 296	Allgeier SE	8,392	0.04
EUR 1,404	S&T AG	21,467	0.10	EUR 1,596	Aurubis AG	121,871	0.58
EUR 5,408	Strabag SE	211,453	1.00	EUR 4,295	Bilfinger SE	116,309	0.55
EUR 6,802	Wienerberger AG	153,453	0.73	EUR 4,076	Cliq Digital AG	102,715	0.49
EUR 2,297	Zumtobel Group AG	15,643	0.08	EUR 5,075	CropEnergies AG	66,076	0.31
Total Austria		516,088	2.45	EUR 1,388	Eckert & Ziegler Strahlen- und Medizintechnik AG	64,403	0.31
Belgium				EUR 3,685	Elmos Semiconductor SE	197,516	0.94
EUR 2,300	Bekaert SA	83,444	0.40	EUR 798	Gerresheimer AG	50,114	0.24
EUR 4,932	Ion Beam Applications	76,742	0.36	EUR 5,689	GFT Technologies SE	193,141	0.92
EUR 3,101	Retail Estates NV REIT	192,262	0.91	EUR 2,344	Hugo Boss AG	126,951	0.60
EUR 2,178	Van de Velde NV	65,775	0.31	EUR 1,523	Krones AG	159,915	0.76
Total Belgium		418,223	1.98	EUR 11,837	SAF-Holland SE	104,343	0.49
Denmark				EUR 961	SMA Solar Technology AG	64,243	0.30
DKK 3,812	D/S Norden A/S	214,271	1.02	EUR 7,693	Synlab AG	87,162	0.41
DKK 2,311	Solar A/S	192,676	0.91	EUR 25,461	TAG Immobilien AG	153,912	0.73
DKK 7,070	Sydbank A/S	278,182	1.32	EUR 12,410	TeamViewer AG	149,478	0.71
Total Denmark		685,129	3.25	EUR 892	Vitesco Technologies Group AG	48,391	0.23
Finland				EUR 759	Wacker Chemie AG	90,625	0.43
EUR 1,026	Cargotec Oyj	42,394	0.20	EUR 7,882	Wacker Neuson SE	128,792	0.61
EUR 32,390	Citycon Oyj	202,599	0.96	Total Germany		2,041,199	9.68
EUR 13,020	Kemira Oyj	186,577	0.88	Guernsey			
EUR 35,882	Oriola OYJ	62,435	0.30	GBP 175,321	BMO Commercial Property Trust Ltd	174,880	0.83
EUR 10,198	Outokumpu Oyj	48,247	0.23	GBP 145,914	UK Commercial Property REIT Ltd REIT	96,045	0.46
EUR 6,847	Stockmann OYJ Abp	13,502	0.06	Total Guernsey		270,925	1.29
EUR 9,820	TietoEVRY Oyj	260,426	1.24	Ireland			
EUR 9,857	Uponor Oyj	163,725	0.78	EUR 13,895	Bank of Ireland Group PLC	123,666	0.59
Total Finland		979,905	4.65	GBP 22,438	Grafton Group PLC	199,436	0.94
France				GBP 1,736	Kenmare Resources PLC	8,580	0.04
EUR 10,798	ALD SA	116,186	0.55	Total Ireland		331,682	1.57
EUR 441	Boiron SA	22,359	0.11	Isle Of Man			
EUR 15,981	Carmila SA REIT	213,187	1.01	GBP 6,825	Playtech Plc	39,155	0.19
EUR 2,247	Cie des Alpes	32,312	0.15	Total Isle Of Man		39,155	0.19
EUR 19,929	Coface SA	241,938	1.15	Israel			
EUR 1,052	Ipsen SA	105,726	0.50	GBP 11,172	Plus500 Ltd	227,160	1.08
EUR 4,617	Ipsos	270,094	1.28	Total Israel		227,160	1.08
EUR 98	Nexans SA	8,276	0.04	Italy			
EUR 5,056	Quadient	69,621	0.33	EUR 163,319	A2A SpA	203,332	0.96
EUR 15,936	Rexel SA	293,860	1.39	EUR 48,457	Arnoldo Mondadori Editore SpA	87,610	0.42
EUR 2,859	Rothschild & Co	106,784	0.51	EUR 7,622	Banca Farmafactoring SpA	56,479	0.27
EUR 2,756	Societe BIC SA	176,246	0.83	EUR 1,475	Banca IFIS SpA	19,632	0.09
EUR 192	Sopra Steria Group	27,110	0.13	EUR 42,942	Banco BPM SpA	143,169	0.68
EUR 3,122	Technip Energies NV	45,800	0.22	EUR 248	Brunello Cucinelli SpA	17,137	0.08
Total France		1,729,499	8.20	EUR 1,520	EI.En. SpA	21,660	0.10
Georgia				EUR 4,769	ERG SpA	138,110	0.66
GBP 6,170	Bank of Georgia Group PLC	181,157	0.86	EUR 6,964	Orsero SpA	92,760	0.44
GBP 9,085	TBC Bank Group PLC	232,442	1.10	EUR 33,629	Saras SpA	38,640	0.18
Total Georgia		413,599	1.96	EUR 52,017	Unipol Gruppo SpA	237,094	1.13
				Total Italy		1,055,623	5.01

Schedule of Investments (continued)

as at 31 December 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 - 98.66% (continued)				Common and Preferred Stocks - 98.66% (continued)			
Jersey				Spain (continued)			
GBP 48,135	Centamin PLC	61,252	0.29	EUR 2,787	Ence Energia y Celulosa SA	7,832	0.04
Total Jersey		61,252	0.29	EUR 30,858	Ercros SA	99,980	0.47
Liechtenstein				EUR 42,622	Gestamp Automocion SA	154,036	0.73
CHF 80	VP Bank AG	7,113	0.03	EUR 18,313	Lar Espana Real Estate Socimi SA	77,372	0.37
Total Liechtenstein		7,113	0.03	EUR 112,157	Prosegur Cash SA	67,070	0.32
Luxembourg				EUR 72,739	Prosegur Cia de Seguridad SA	128,966	0.61
EUR 10,351	SES SA	63,038	0.30	Total Spain		933,579	4.43
Total Luxembourg		63,038	0.30	Sweden			
Malta				SEK 6,903	AcadeMedia AB	27,711	0.13
SEK 3,489	Kindred Group PLC-SDR	34,074	0.16	SEK 5,505	Ambea AB	21,792	0.10
Total Malta		34,074	0.16	SEK 8,077	Arjo AB	28,283	0.14
Mauritius				SEK 295	Avanza Bank Holding AB	5,932	0.03
GBP 99,179	Capital Ltd	108,431	0.51	SEK 1,160	Beijer Ref AB	15,345	0.07
Total Mauritius		108,431	0.51	SEK 23,727	Betsson AB	180,872	0.86
Netherlands				SEK 17,503	Bilia AB	179,906	0.85
EUR 1	Aegon NV	5	0.00	SEK 8,398	Dios Fastigheter AB	56,980	0.27
EUR 7,106	ASR Nederland NV	315,151	1.49	SEK 5,241	G5 Entertainment AB	99,162	0.47
EUR 4,596	Eurocommercial Properties NV REIT	103,869	0.49	SEK 559	Hexatronic Group AB	7,116	0.03
EUR 26,915	Ordina NV	104,296	0.49	SEK 17,485	Hexpol AB	174,689	0.83
EUR 43,907	Pharming Group NV	47,595	0.23	SEK 1,400	HMS Networks AB	42,755	0.20
EUR 1,915	Signify NV	60,093	0.29	SEK 20,153	Inwido AB	200,620	0.95
EUR 5,264	TKH Group NV	195,610	0.93	SEK 9,138	Loomis AB	235,020	1.12
Total Netherlands		826,619	3.92	SEK 29,230	Lundin Energy AB	59,037	0.28
Norway				SEK 6,238	Munters Group AB	57,723	0.27
NOK 2,015	Aker Solutions ASA	7,168	0.03	SEK 658	NCAB Group AB	3,843	0.02
NOK 12,346	Austevoll Seafood ASA	103,867	0.49	SEK 7,001	Neobo Fastigheter AB	12,308	0.06
NOK 72,633	B2Holding ASA	54,301	0.26	SEK 103,187	Net Insight AB	56,186	0.27
NOK 23,025	DNO ASA	25,864	0.12	SEK 11,562	New Wave Group AB	214,600	1.02
NOK 67,981	Elkem ASA	227,606	1.08	SEK 1,440	Nordic Waterproofing Holding AB	18,854	0.09
NOK 9,490	Golden Ocean Group Ltd	77,574	0.37	SEK 964	Nordnet AB publ	13,086	0.06
NOK 13,758	Grieg Seafood ASA	102,857	0.49	SEK 70,012	Samhallsbyggnadsbolaget i Norden AB	109,423	0.52
NOK 10,534	Hoegh Autoliners ASA	65,027	0.31	SEK 9,467	Scandic Hotels Group AB	27,430	0.13
NOK 5,636	MPC Container Ships A/S	8,711	0.04	SEK 96,509	Sensys Gatso Group AB	8,653	0.04
NOK 7,288	Wallenius Wilhelmsen ASA	67,276	0.32	SEK 46,331	SSAB AB	234,273	1.11
Total Norway		740,251	3.51	SEK 13,554	Trelleborg AB	293,502	1.39
Portugal				SEK 33,287	Wihlborgs Fastigheter AB	234,980	1.12
EUR 3,942	Navigator Co SA	13,616	0.07	Total Sweden		2,620,081	12.43
EUR 19,750	NOS SGPS SA	74,734	0.35	Switzerland			
Total Portugal		88,350	0.42	CHF 195,805	Aryzta AG	218,328	1.04
Singapore				CHF 270	Belimo Holding AG	120,314	0.57
NOK 14,449	BW LPG Ltd	104,174	0.49	CHF 2,859	Bellevue Group AG	108,289	0.51
Total Singapore		104,174	0.49	CHF 755	Cembra Money Bank AG	58,799	0.28
South Africa				CHF 631	Coltene Holding AG	48,695	0.23
GBP 28,708	Investec PLC	165,473	0.79	CHF 2,261	Galenica AG	172,995	0.82
Total South Africa		165,473	0.79	CHF 1,050	Huber + Suhner AG	91,769	0.44
Spain				CHF 17	Intershop Holding AG	10,382	0.05
EUR 16,495	Applus Services SA	105,815	0.50	CHF 454	Landis+Gyr Group AG	30,001	0.14
EUR 146,480	Banco de Sabadell SA	129,020	0.61	CHF 163	Leonteq AG	7,214	0.03
EUR 6,795	CIE Automotive SA	163,488	0.78	CHF 1,566	Meier Tobler Group AG	65,024	0.31
				CHF 68	Metall Zug AG	132,568	0.63

Schedule of Investments (continued)

as at 31 December 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 - 98.66% (continued)				Common and Preferred Stocks - 98.66% (continued)			
Switzerland (continued)				United Kingdom (continued)			
CHF 13,268	Mobilezone Holdings AG	205,856	0.98	GBP 12,432	Pagegroup PLC	64,624	0.31
CHF 784	TX Group AG	117,510	0.56	GBP 17,544	Paragon Banking Group PLC	111,426	0.53
CHF 633	u-blox Holdings AG	70,645	0.33	GBP 58,549	Premier Foods PLC	71,666	0.34
CHF 2,488	Zehnder Group AG RG	140,599	0.67	GBP 48,009	Redde Northgate PLC	222,938	1.06
Total Switzerland		1,598,988	7.59	GBP 10,220	Renewi PLC	68,884	0.33
United Kingdom				GBP 25,489	Royal Mail PLC	61,192	0.29
GBP 579	4imprint Group PLC	27,898	0.13	GBP 6,429	Serco Group PLC	11,260	0.05
GBP 4,338	Airtel Africa PLC	5,466	0.02	GBP 15,103	Serica Energy PLC	48,514	0.23
GBP 7,700	Bakkavor Group PLC	8,340	0.04	GBP 4,845	Spectris PLC	163,934	0.78
GBP 67,516	Balfour Beatty PLC	256,905	1.22	GBP 76,305	Spirent Communications PLC	223,781	1.06
GBP 101,842	Card Factory PLC	89,763	0.42	GBP 3,174	SThree PLC	14,417	0.07
GBP 12,809	Central Asia Metals PLC	35,804	0.17	NOK 8,449	Stolt-Nielsen Ltd	216,580	1.03
GBP 87,617	Centrica PLC	95,317	0.45	GBP 1,281	Tate & Lyle PLC	10,268	0.05
GBP 13,293	CMC Markets PLC	33,561	0.16	GBP 8,904	Trainline PLC	27,558	0.13
GBP 32,791	Coats Group PLC	24,467	0.12	GBP 4,945	Vesuvius PLC	22,528	0.11
GBP 38,649	ConvaTec Group PLC	101,324	0.48	GBP 8,134	Virgin Money UK PLC	16,695	0.08
GBP 6,774	CVS Group PLC	147,813	0.70	GBP 83,566	Watkin Jones PLC	94,564	0.45
GBP 218	Dechra Pharmaceuticals PLC	6,433	0.03	Total United Kingdom		4,739,342	22.48
GBP 11,299	Drax Group PLC	89,528	0.42	Total Common and Preferred Stocks		20,798,952	98.66
GBP 55,952	Firstgroup PLC	63,694	0.30	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		20,798,952	98.66
GBP 20,547	Frasers Group PLC	164,426	0.78	Other transferable securities			
GBP 42,470	Gulf Keystone Petroleum Ltd	96,215	0.46	Common and Preferred Stocks - 1.10%			
GBP 10,297	Harbour Energy PLC	35,328	0.17	Bermuda			
GBP 20,529	Howden Joinery Group PLC	129,945	0.62	GBP 32,307	Petra Diamonds Ltd Di	34,593	0.16
GBP 29,384	Inchcape PLC	271,574	1.29	Total Bermuda		34,593	0.16
GBP 2,692	Indivior PLC	56,193	0.27	Denmark			
GBP 4,386	Johnson Matthey PLC	105,148	0.50	DKK 56,380	H Lundbeck A/S	197,500	0.94
GBP 544	Kainos Group PLC	9,461	0.04	Total Denmark		197,500	0.94
GBP 7,640	Keller Group PLC	68,889	0.33	Netherlands			
GBP 9,130	Liontrust Asset Management PLC	115,253	0.55	EUR 1	Sns Reaal NV*	0	0.00
GBP 101,044	Lookers PLC	86,782	0.41	Total Netherlands		0	0.00
GBP 10,426	Luceco PLC	11,540	0.05	Switzerland			
GBP 105,451	Man Group PLC	253,991	1.20	CHF 3,026	Petroplus Holdings AG*	0	0.00
GBP 262,437	Mitie Group PLC	220,662	1.05	Total Switzerland		0	0.00
GBP 22,349	Moneysupermarket.com Group PLC	48,465	0.23	Total Common and Preferred Stocks		232,093	1.10
GBP 58,342	Morgan Advanced Materials PLC	206,807	0.98	Total Other transferable securities		232,093	1.10
GBP 8,966	Morgan Sindall Group PLC	154,616	0.73	TOTAL INVESTMENTS		21,031,045	99.76
GBP 15,610	National Express Group PLC	22,872	0.11				
GBP 5,150	Network International Holdings PLC	17,298	0.08				
GBP 41,927	OSB Group PLC	226,735	1.07				

Schedule of Investments *(continued)*

as at 31 December 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 17/03/23	EUR	7	103,740	(1,575)	(0.01)
Unrealised Loss on Futures Contracts			103,740	(1,575)	(0.01)
Total Futures Contracts			103,740	(1,575)	(0.01)
Other Net Assets/(Liabilities)				52,120	0.25
TOTAL NET ASSETS				21,081,590	100.00

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

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

Schedule of Investments

as at 31 December 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 - 97.81%				Common and Preferred Stocks - 97.81% <i>(continued)</i>			
Bermuda				Chile <i>(continued)</i>			
HKD 378,000	Yuexiu Transport Infrastructure Ltd	205,831	0.15	CLP 128,535	Inversiones Aguas Metropolitanas SA	71,714	0.05
Total Bermuda		205,831	0.15	CLP 12,572	Inversiones La Construccion SA	48,535	0.04
Brazil				CLP 506,833	SMU SA	69,104	0.05
BRL 91,700	Camil Alimentos SA	143,809	0.11	Total Chile		744,561	0.54
BRL 56,500	Cia Brasileira de Distribuicao	176,785	0.13	China			
BRL 40,100	Cia de Saneamento de Minas Gerais-COPASA	119,167	0.09	HKD 134,000	3SBio Inc	142,499	0.11
BRL 16,900	Cia de Saneamento do Parana	57,809	0.04	HKD 482,000	AK Medical Holdings Ltd	604,588	0.44
BRL 148,700	Cia de Saneamento do Parana-Preferred Stock	102,799	0.08	HKD 128,000	Akeso Inc	705,193	0.52
BRL 27,500	Cia Ferro Ligas da Bahia - FERBASA-Preferred Stock	278,503	0.20	HKD 318,000	Anhui Expressway Co Ltd	256,276	0.19
BRL 514,000	Cia Paranaense de Energia-Preferred Stock	770,063	0.56	HKD 253,500	BAIC Motor Corp Ltd	67,232	0.05
BRL 154,500	Cyrela Brazil Realty SA Empree	382,464	0.28	HKD 788,000	BAIOO Family Interactive Ltd	43,413	0.03
BRL 201,000	EDP - Energias do Brasil SA	791,475	0.58	HKD 324,000	Beijing Jingneng Clean Energy Co Ltd	76,382	0.06
BRL 65,000	Fleury SA	190,208	0.14	HKD 132,000	Chaowei Power Holdings Ltd	28,582	0.02
BRL 29,500	lochpe Maxion SA	65,764	0.05	HKD 1,132,000	China BlueChemical Ltd	268,317	0.20
BRL 304,300	JHSF Participacoes SA	289,329	0.21	HKD 1,206,096	China Datang Corp Renewable Power Co Ltd	356,963	0.26
BRL 36,000	Kepler Weber SA	137,257	0.10	HKD 110,000	China East Education Holdings Ltd	87,803	0.06
BRL 21,800	LOG Commercial Properties e Participacoes SA	66,559	0.05	HKD 322,000	China Harmony New Energy Auto Holding Ltd	49,507	0.04
BRL 69,000	Mahle-Metal Leve SA	402,127	0.29	HKD 134,000	China Lilang Ltd	64,554	0.05
BRL 162,100	Marfrig Global Foods SA	267,109	0.20	HKD 657,000	China Modern Dairy Holdings Ltd	83,336	0.06
BRL 260,100	Metalurgica Gerdau SA-Preferred Stock	638,950	0.47	HKD 538,000	China Nonferrous Mining Corp Ltd	276,412	0.20
BRL 38,900	Minerva SA	95,486	0.07	HKD 915,500	China Resources Medical Holdings Co Ltd	675,633	0.50
BRL 128,350	Odontoprev SA	219,518	0.16	HKD 210,000	China Shineway Pharmaceutical Group Ltd	204,217	0.15
BRL 74,100	Portobello SA	115,506	0.09	HKD 62,500	China Yongda Automobiles Services Holdings Ltd	46,445	0.03
BRL 53,500	Qualicorp Consultoria e Corretora de Seguros SA	59,481	0.04	HKD 268,000	Excellence Commercial Property & Facilities Management Group Ltd	129,451	0.10
BRL 343,000	Randon SA Implementos e Participacoes	533,364	0.39	HKD 988,000	Fufeng Group Ltd	601,285	0.44
BRL 156,800	Sao Martinho SA	787,601	0.58	HKD 150,000	Haichang Ocean Park Holdings Ltd	30,750	0.02
BRL 79,930	SLC Agricola SA	710,169	0.52	HKD 252,000	Harbin Electric Co Ltd	101,059	0.07
BRL 27,700	Transmissora Alianca de Energia Eletrica SA	181,895	0.13	HKD 698,000	Inkeverse Group Ltd	86,748	0.06
BRL 76,900	Tupy SA	398,355	0.29	HKD 27,000	Koolearn Technology Holding Ltd	181,615	0.13
BRL 51,910	Unipar Carbocloro SA-Preferred Stock	865,306	0.63	HKD 1,803,000	Lonking Holdings Ltd	316,480	0.23
Total Brazil		8,846,858	6.48	HKD 226,000	Newborn Town Inc	54,727	0.04
Cayman Islands				HKD 206,000	Q Technology Group Co Ltd	111,117	0.08
HKD 265,000	Asia Cement China Holdings Corp	124,946	0.09	HKD 95,500	Shandong Chenming Paper Holdings Ltd	30,222	0.02
TWD 15,000	Chilitina Holding Ltd	96,875	0.07	HKD 1,780,000	Sihuan Pharmaceutical Holdings Group Ltd	216,657	0.16
HKD 145,500	JNBY Design Ltd	173,930	0.13	HKD 629,500	Sinopec Engineering Group Co Ltd	276,643	0.20
HKD 432,000	Nexteer Automotive Group Ltd	282,836	0.21	HKD 336,000	Tianneng Power International Ltd	354,729	0.26
Total Cayman Islands		678,587	0.50	HKD 180,000	Tong Ren Tang Technologies Co Ltd	130,302	0.10
Chile				HKD 3,826,000	West China Cement Ltd	450,986	0.33
CLP 25,515	CAP SA	208,145	0.15				
CLP 18,764	Colbun SA	1,923	0.00				
CLP 34,175	Embotelladora Andina SA-Preferred Stock	83,433	0.06				
CLP 76,096	Empresa Nacional de Telecomunicaciones SA	261,707	0.19				

Schedule of Investments (continued)

as at 31 December 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 - 97.81% (continued)				Common and Preferred Stocks - 97.81% (continued)			
China (continued)				India			
HKD 255,000	Xiabuxiabu Catering Management China Holdings Co Ltd	290,124	0.21	INR 23,265	Aarti Drugs Ltd	129,387	0.09
HKD 449,400	Zhengzhou Coal Mining Machinery Group Co Ltd	394,991	0.29	INR 9,385	Affle India Ltd	122,829	0.09
				INR 7,187	Alembic Pharmaceuticals Ltd	49,770	0.04
Total China		7,795,238	5.71	INR 78,571	Allcargo Logistics Ltd	383,168	0.28
				INR 405	Apollo Hospitals Enterprise Ltd	21,920	0.02
Egypt				INR 349,969	Apollo Tyres Ltd	1,371,872	1.00
EGP 308,569	Telecom Egypt Co	312,869	0.23	INR 19,491	Asahi India Glass Ltd	123,218	0.09
Total Egypt		312,869	0.23	INR 141,433	Aster DM Healthcare Ltd	395,082	0.29
Greece				INR 79,969	Balrampur Chini Mills Ltd	383,509	0.28
USD 2,300	Danaos Corp	121,118	0.09	INR 84,061	Birlasoft Ltd	303,556	0.22
EUR 24,264	Motor Oil Hellas Corinth Refineries SA	565,045	0.41	INR 123,541	Brightcom Group Ltd	43,903	0.03
EUR 37,518	Mytilineos SA	812,834	0.60	INR 12,133	Ceat Ltd	240,885	0.18
Total Greece		1,498,997	1.10	INR 57,014	Century Textiles & Industries Ltd	493,816	0.36
Hong Kong				INR 7,479	Chambal Fertilizers and Chemicals Ltd	28,043	0.02
HKD 356,000	361 Degrees International Ltd	151,888	0.11	INR 71,462	Cochin Shipyard Ltd	461,484	0.34
HKD 74,000	BOE Varitronix Ltd	140,700	0.10	INR 8,337	Cosmo Films Ltd	77,112	0.06
HKD 132,978	C&D International Investment Group Ltd	387,606	0.28	INR 57,852	Cyient Ltd Foreign	567,157	0.41
HKD 56,000	China Education Group Holdings Ltd	72,467	0.05	INR 25,587	DCM Shriram Ltd	278,015	0.20
HKD 417,000	China High Speed Transmission Equipment Group Co Ltd	187,531	0.14	INR 13,033	Deepak Fertilisers & Petrochemicals Corp Ltd	112,710	0.08
HKD 641,000	China Overseas Grand Oceans Group Ltd	278,412	0.20	INR 2,105	Deepak Nitrite Ltd	50,514	0.04
HKD 446,000	China South City Holdings Ltd	32,000	0.02	INR 5,056	eClerx Services Ltd	78,187	0.06
HKD 470,000	China Water Affairs Group Ltd	388,407	0.29	INR 111,316	EID Parry India Ltd	765,003	0.56
HKD 82,000	CIMC Enric Holdings Ltd	82,894	0.06	INR 188,938	Engineers India Ltd	180,077	0.13
HKD 361,000	CITIC Telecom International Holdings Ltd	122,570	0.09	INR 5,825	Eris Lifesciences Ltd	45,573	0.03
HKD 4,290,000	Concord New Energy Group Ltd	379,259	0.28	INR 85,857	Exide Industries Ltd	187,063	0.14
HKD 76,000	Cosco Shipping Ports Ltd	60,372	0.04	INR 22,806	Finolex Cables Ltd	150,790	0.11
HKD 1,038,000	CSSC Hong Kong Shipping Co Ltd	154,271	0.11	INR 30,068	Finolex Industries Ltd	68,074	0.05
HKD 1,518,000	Kinetic Development Group Ltd	116,695	0.09	INR 130,272	Firstsource Solutions Ltd	161,088	0.12
HKD 162,000	NetDragon Websoft Holdings Ltd	347,872	0.26	INR 172,915	Fortis Healthcare Ltd	597,981	0.44
HKD 875,000	Poly Property Group Co Ltd	196,190	0.14	INR 12,839	GHCL Ltd	79,210	0.06
HKD 109,000	Shanghai Industrial Holdings Ltd	134,767	0.10	INR 137,368	Glenmark Pharmaceuticals Ltd	704,275	0.52
HKD 1,281,852	Shougang Fushan Resources Group Ltd	408,947	0.30	INR 11,052	Godfrey Phillips India Ltd	264,337	0.19
HKD 1,060,000	Sinofert Holdings Ltd	129,021	0.10	INR 211,615	Granules India Ltd	815,458	0.60
HKD 1,188,000	Skyworth Digital Holdings Ltd	509,907	0.37	INR 32,300	Great Eastern Shipping Co Ltd	261,937	0.19
HKD 1,552,000	Truly International Holdings Ltd	242,595	0.18	INR 106,429	Gujarat Narmada Valley Fertilizers & Chemicals Ltd	716,559	0.52
HKD 274,000	United Laboratories International Holdings Ltd	172,019	0.13	INR 112,581	Gujarat Pipavav Port Ltd	136,967	0.10
HKD 222,000	Universal Medical Financial & Technical Advisory Services Co Ltd	134,822	0.10	INR 272,294	Gujarat State Fertilizers & Chemicals Ltd	459,967	0.34
Total Hong Kong		4,831,212	3.54	INR 196,538	Gujarat State Petronet Ltd	626,460	0.46
Hungary				INR 32,135	HeidelbergCement India Ltd	72,831	0.05
HUF 166,832	Magyar Telekom Telecommunications PLC	150,729	0.11	INR 7,135	ICICI Securities Ltd	42,894	0.03
Total Hungary		150,729	0.11	INR 506,220	IDFC Ltd	497,470	0.36
				INR 3,304	IIFL Wealth Management Ltd	70,948	0.05
				INR 34,814	IRB Infrastructure Developers Ltd	122,394	0.09
				INR 28,098	J Kumar Infraprojects Ltd	92,483	0.07
				INR 59,144	Jamna Auto Industries Ltd	74,886	0.05
				INR 17,364	JB Chemicals & Pharmaceuticals Ltd	408,126	0.30
				INR 24,806	Jindal Stainless Hisar Ltd	131,481	0.10
				INR 110,254	Jindal Steel & Power Ltd	773,764	0.57

Schedule of Investments (continued)

as at 31 December 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 - 97.81% (continued)				Common and Preferred Stocks - 97.81% (continued)			
India (continued)				India (continued)			
INR 9,565	JK Lakshmi Cement Ltd	94,384	0.07	INR 16,126	VRL Logistics Ltd	105,551	0.08
INR 70,508	JK Paper Ltd	348,662	0.25	INR 36,469	Welspun Corp Ltd	104,452	0.08
INR 94,672	JK Tyre & Industries Ltd	210,732	0.15	INR 285,674	Welspun India Ltd	266,233	0.19
INR 28,133	Jubilant Life Sciences Ltd	127,437	0.09	INR 4,254	Zensar Technologies Ltd	10,953	0.01
INR 41,917	Kalpataru Power Transmission Ltd	283,179	0.21				
INR 132,356	Karnataka Bank Ltd	243,418	0.18	Total India		29,524,331	21.61
INR 88,202	Karur Vysya Bank Ltd	120,741	0.09	Indonesia			
INR 26,068	Kaveri Seed Co Ltd	162,827	0.12	IDR 15,531,400	AKR Corporindo Tbk PT	1,396,753	1.02
INR 21,084	KPR Mill Ltd	131,695	0.10	IDR 230,900	Astra Agro Lestari Tbk PT	119,028	0.09
INR 722	Lakshmi Machine Works Ltd	105,883	0.08	IDR 2,960,600	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	255,790	0.19
INR 10,863	Laurus Labs Ltd	49,273	0.04	IDR 5,121,000	Bank Pembangunan Daerah Jawa Timur Tbk PT	233,558	0.17
INR 25,374	LG Balakrishnan & Bros Ltd	211,000	0.15	IDR 4,061,700	Global Mediacom Tbk PT	72,533	0.05
INR 246,652	LIC Housing Finance Ltd	1,234,751	0.90	IDR 811,700	Indosat Tbk PT	321,969	0.24
INR 174,820	LT Foods Ltd	244,173	0.18	IDR 2,667,400	Japfa Comfeed Indonesia Tbk PT	221,891	0.16
INR 35,964	Mahindra CIE Automotive Ltd	149,586	0.11	IDR 858,900	Matahari Department Store Tbk PT	262,070	0.19
INR 67,637	Manali Petrochemicals Ltd	66,754	0.05	IDR 2,560,000	Medco Energi Internasional Tbk PT	166,912	0.12
INR 24,985	Motilal Oswal Financial Services Ltd	207,282	0.15	IDR 2,466,400	Media Nusantara Citra Tbk PT	117,240	0.09
INR 15,454	Narayana Hrudayalaya Ltd	142,052	0.10	IDR 2,307,900	Mitra Adiperkasa Tbk PT	214,223	0.16
INR 10,819	Natco Pharma Ltd	73,450	0.05	IDR 6,652,900	Panin Financial Tbk PT	152,994	0.11
INR 651,655	National Aluminium Co Ltd	633,302	0.46	IDR 848,600	Perusahaan Gas Negara Tbk PT	95,939	0.07
INR 24,447	Nava Bharat Ventures Ltd	72,576	0.05	IDR 4,169,000	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	271,818	0.20
INR 283,789	NCC Ltd/India	287,802	0.21	Total Indonesia		3,902,718	2.86
INR 35,154	NIIT Ltd	132,661	0.10	Korea			
INR 332,379	Oil India Ltd	836,472	0.61	KRW 81,492	BNK Financial Group Inc	418,899	0.31
INR 3,538	Oracle Financial Services Software Ltd	129,295	0.09	KRW 7,188	Boryung Pharmaceutical Co Ltd	51,501	0.04
INR 15,232	Persistent Systems Ltd	712,698	0.52	KRW 4,538	Chong Kun Dang Pharmaceutical Corp	294,638	0.22
INR 15,631	Polyplex Corp Ltd	301,000	0.22	KRW 1,410	Chongkundang Holdings Corp	59,098	0.04
INR 2,013	Procter & Gamble Company	96,185	0.07	KRW 3,908	Com2uSCorp	184,197	0.13
INR 223,194	PTC India Ltd	219,066	0.16	KRW 22,196	COWELL FASHION Co Ltd	77,322	0.06
INR 228,384	Rashtriya Chemicals & Fertilizers Ltd	371,438	0.27	KRW 3,218	Cuckoo Holdings Co Ltd	41,863	0.03
INR 12,822	Raymond Ltd	227,938	0.17	KRW 5,155	Daeduck Electronics Co Ltd	77,050	0.06
INR 888,733	REC Ltd	1,251,510	0.92	KRW 10,972	Daewoong Co Ltd	176,576	0.13
INR 331,884	Redington India Ltd	725,307	0.53	KRW 1,985	Daewoong Pharmaceutical Co Ltd	248,812	0.18
INR 12,534	RITES Ltd	51,398	0.04	KRW 29,371	Daishin Securities Co Ltd	299,633	0.22
INR 242,949	Shipping Corp of India Ltd	399,237	0.29	KRW 14,366	Daishin Securities Co Ltd-Preferred Stock	131,788	0.10
INR 14,772	Sobha Ltd	102,867	0.08	KRW 4,013	Daou Technology Inc	60,933	0.04
INR 61,196	Sonata Software Ltd	416,973	0.31	KRW 23,005	DB HiTek Co Ltd	675,869	0.49
INR 41,584	Sun TV Network Ltd	244,613	0.18	KRW 9,755	Dentium Co Ltd	771,451	0.56
INR 9,165	Sundram Fasteners Ltd	107,647	0.08	KRW 64,345	DGB Financial Group Inc	355,691	0.26
INR 6,448	Suprajit Engineering Ltd	25,720	0.02	KRW 1,839	Dong A St Co Ltd	88,423	0.06
INR 114,576	Tata Chemicals Ltd	1,297,896	0.95	KRW 29,678	Dongkuk Steel Mill Co Ltd	261,692	0.19
INR 13,655	Tata Teleservices Maharashtra Ltd	15,309	0.01	KRW 41,989	Dongwon Development Co Ltd	113,565	0.08
INR 27,213	Thirumalai Chemicals Ltd	66,577	0.05	KRW 4,598	Dongwon Industries Co Ltd	179,447	0.13
INR 210,819	Torrent Power Ltd	1,254,644	0.92	KRW 1,534	GOLFZON Co Ltd	136,841	0.10
INR 289,013	Trident Ltd	119,651	0.09	KRW 12,160	Handsome Co Ltd	260,125	0.19
INR 61,620	Triveni Engineering & Industries Ltd	209,968	0.15	KRW 28,312	Hanwha Aerospace Co Ltd	1,647,895	1.21
INR 250,939	TV18 Broadcast Ltd	112,381	0.08	KRW 14,441	Humasis Co Ltd	162,740	0.12
INR 5,011	UTI Asset Management Co Ltd	52,145	0.04				
INR 32,915	Vardhman Textiles Ltd	131,354	0.10				

Schedule of Investments (continued)

as at 31 December 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 - 97.81% (continued)				Common and Preferred Stocks - 97.81% (continued)			
Korea (continued)				Kuwait			
KRW 5,772	Huons Co Ltd	133,060	0.10	KWD 71,268	Boubyan Petrochemicals Co KSCP	186,291	0.14
KRW 6,442	Huons Global Co Ltd	95,522	0.07	KWD 27,767	Humansoft Holdings Co KSC	319,359	0.23
KRW 5,854	Hyundai Construction Equipment Co Ltd	287,955	0.21	KWD 50,677	Jazeera Airways Co KSCP	314,610	0.23
KRW 11,258	Hyundai Marine & Fire Insurance Co Ltd	262,197	0.19	KWD 183,180	National Investments Co KSCP	141,852	0.10
KRW 2,724	Il Dong Pharmaceutical Co Ltd	61,503	0.05	Total Kuwait		962,112	0.70
KRW 32,051	Innox Advanced Materials Co	768,007	0.56	Malaysia			
KRW 5,259	INTOPS Co Ltd	115,411	0.08	MYR 748,300	Alliance Bank Malaysia Bhd	623,442	0.46
KRW 112,848	JB Financial Group Co Ltd	704,129	0.52	MYR 622,400	Astro Malaysia Holdings Bhd	91,841	0.07
KRW 5,986	KCC Glass Corp	174,917	0.13	MYR 129,141	Berjaya Sports Toto Bhd	47,493	0.03
KRW 2,081	Kolmar Korea Holdings Co Ltd	25,920	0.02	MYR 384,000	Bermaz Auto Bhd	185,680	0.14
KRW 4,332	Kolon Industries Inc	140,974	0.10	MYR 6,202,200	Bumi Armada Bhd	675,836	0.49
KRW 4,103	KoMiCo Ltd	139,849	0.10	MYR 25,800	Heineken Malaysia Bhd	147,596	0.11
KRW 2,744	Korea Electric Terminal Co Ltd	112,407	0.08	MYR 272,000	IGB REIT	101,884	0.07
KRW 66,911	Korea Real Estate Investment & Trust Co Ltd	69,319	0.05	MYR 648,300	IJM Corp Bhd	235,478	0.17
KRW 3,197	Korea United Pharm Inc	57,518	0.04	MYR 205,900	Kossan Rubber Industries	51,417	0.04
KRW 47,518	Korean Reinsurance Co	255,910	0.19	MYR 450,400	KPJ Healthcare Bhd	103,270	0.08
KRW 15,888	KT Skylife Co Ltd	102,276	0.07	MYR 154,700	Lotte Chemical Titan Holdings Bhd	49,869	0.04
KRW 16,067	LF Corp	202,029	0.15	MYR 62,300	Malaysian Pacific Industries Bhd	406,753	0.30
KRW 28,624	LG International Corp	768,513	0.56	MYR 188,600	Scientex BHD	137,864	0.10
KRW 5,756	LOTTE Fine Chemical Co Ltd	258,098	0.19	MYR 428,500	Sunway REIT	142,023	0.10
KRW 10,133	LS Corp	558,537	0.41	MYR 149,100	Ta Ann Holdings Bhd	127,945	0.09
KRW 12,338	LS Industrial Systems Co Ltd	550,307	0.40	MYR 141,800	TIME dotCom Bhd	157,734	0.12
KRW 5,168	Megastudyedu Co Ltd	325,324	0.24	MYR 404,700	TSH Resources Bhd	98,304	0.07
KRW 1,067	Nong Shim Holdings Co Ltd	56,113	0.04	MYR 444,600	YTL Power International Bhd	72,166	0.05
KRW 5,132	OCI Co Ltd	327,928	0.24	Total Malaysia		3,456,595	2.53
KRW 48,293	Partron Co Ltd	309,350	0.23	Mexico			
KRW 17,070	Posco International Corp	305,087	0.22	MXN 407,400	Alpek SAB de CV	576,796	0.42
KRW 7,618	S&T Motiv Co Ltd	253,030	0.19	MXN 81,800	Concentradora Fibra Danhos SA de CV REIT	98,224	0.07
KRW 12,563	Samjin Pharmaceutical Co Ltd	254,837	0.19	MXN 60,000	Controladora Vuela Cia de Aviacion SAB de CV	50,218	0.04
KRW 3,105	Samyang Foods Co Ltd	311,851	0.23	MXN 289,158	Corp Inmobiliaria Vesta SAB de CV	690,130	0.51
KRW 23,091	SFA Engineering Corp	664,699	0.49	MXN 100,500	Genomma Lab Internacional SAB de CV	87,363	0.06
KRW 774	Shinsegae Inc	134,662	0.10	MXN 134,600	Grupo Comercial Chedraui SA de CV	574,531	0.42
KRW 6,624	Silicon Works Co Ltd	375,596	0.27	MXN 261,879	Macquarie Mexico Real Estate Management SA de CV REIT	382,190	0.28
KRW 3,514	SIMMTECH Co Ltd	73,504	0.05	MXN 161,667	PLA Administradora Industrial S de RL de CV REIT	232,372	0.17
KRW 1,470	SK Gas Ltd	134,270	0.10	MXN 46,216	Prologis Property Mexico SA de CV REIT	132,407	0.10
KRW 12,271	SL Corp	222,712	0.16	MXN 41,700	Regional SAB de CV	299,773	0.22
KRW 2,536	Suheung Co Ltd	67,486	0.05	Total Mexico		3,124,004	2.29
KRW 70	Taekwang Industrial Co Ltd	41,297	0.03	Peru			
KRW 42,393	Tongyang Life Insurance Co Ltd	162,934	0.12	PEN 81,165	Ferreycorp SAA	47,462	0.03
KRW 3,654	Unid Btplus Co Ltd	24,273	0.02	Total Peru		47,462	0.03
KRW 2,671	Unid Co Ltd	171,941	0.13	Philippines			
KRW 9,794	Value Added Technology Co Ltd	254,048	0.19	PHP 1,981,900	Alliance Global Group Inc	423,213	0.31
KRW 4,091	Vieworks Co Ltd	97,543	0.07	PHP 15,991,000	Filinvest Land Inc	258,255	0.19
KRW 107	Young Poong Corp	51,194	0.04	PHP 757,900	First Gen Corp	230,386	0.17
KRW 26,996	Youngone Corp	1,002,343	0.73				
KRW 3,259	Youngone Holdings Co Ltd	158,246	0.12				
Total Korea		18,400,675	13.47				

Schedule of Investments (continued)

as at 31 December 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 - 97.81% (continued)				Common and Preferred Stocks - 97.81% (continued)			
Philippines (continued)				South Africa (continued)			
PHP 177,600	Manila Water Co Inc	60,870	0.04	ZAR 21,950	Oceana Group Ltd	81,646	0.06
PHP 176,800	Robinsons Land Corp	47,462	0.03	ZAR 34,524	Omnia Holdings Ltd	126,936	0.09
PHP 221,500	Robinsons Retail Holdings Inc	214,038	0.16	ZAR 179,713	OUTsurance Group Ltd	333,127	0.24
Total Philippines		1,234,224	0.90	ZAR 192,419	Resilient REIT Ltd	607,847	0.44
Poland				ZAR 67,581	Reunert Ltd	206,973	0.15
PLN 21,821	Asseco Poland SA	361,175	0.26	ZAR 12,187	Royal Bafokeng Platinum Ltd	118,110	0.09
PLN 62,975	Bank Millennium SA	65,757	0.05	ZAR 17,190	Sappi Ltd	49,746	0.04
PLN 1,824	Budimex SA	118,100	0.09	ZAR 109,579	Super Group Ltd	170,535	0.12
PLN 5,492	Kruk SA	388,149	0.28	ZAR 303,052	Truworths International Ltd	979,598	0.72
PLN 18,239	Warsaw Stock Exchange	147,700	0.11	ZAR 460,553	Vukile Property Fund Ltd REIT	359,185	0.26
Total Poland		1,080,881	0.79	ZAR 97,812	Zeda Ltd	78,296	0.06
Qatar				Total South Africa		5,911,813	4.33
QAR 10,908	Al Meera Consumer Goods Co QSC	47,265	0.03	Taiwan			
QAR 95,222	Doha Bank QPSC	51,066	0.04	TWD 484,000	Ardentec Corp	781,064	0.57
QAR 71,001	Qatar Navigation QSC	197,888	0.14	TWD 179,000	Asia Vital Components Co Ltd	652,275	0.48
QAR 251,199	United Development Co QSC	89,671	0.07	TWD 38,000	Aten International Co Ltd	95,818	0.07
QAR 551,721	Vodafone Qatar QSC	240,126	0.18	TWD 844,861	Capital Securities Corp	298,246	0.22
Total Qatar		626,016	0.46	TWD 80,000	Cheng Uei Precision Industry Co Ltd	96,045	0.07
Russia				TWD 92,000	Chicony Electronics Co Ltd	258,320	0.19
USD 38,950	Globaltrans Investment PLC-GDR*	0	0.00	TWD 187,000	China Bills Finance Corp	88,220	0.06
USD 1,604	Ros Agro PLC-GDR*	0	0.00	TWD 39,673	China General Plastics Corp	34,077	0.02
USD 24,863	Rostelecom PJSC-ADR*	0	0.00	TWD 509,000	Chipbond Technology Corp	950,582	0.70
USD 37,981	Sistema PJSC-GDR*	0	0.00	TWD 692,000	ChipMOS Technologies Inc	754,242	0.55
Total Russia		0	0.00	TWD 66,000	Chong Hong Construction Co Ltd	158,260	0.12
Saudi Arabia				TWD 980,000	Compeq Manufacturing Co Ltd	1,418,880	1.04
SAR 2,090	Abdullah Al Othaim Markets Co	57,839	0.04	TWD 401,000	Coretronic Corp	742,363	0.54
SAR 60,298	Al Hammadi Holding	643,414	0.47	TWD 32,880	Dimerco Express Corp	74,670	0.05
SAR 111,398	Arriyadh Development Co	535,944	0.39	TWD 102,800	Elan Microelectronics Corp	287,641	0.21
SAR 32,297	Astra Industrial Group	444,320	0.33	TWD 32,000	Elite Semiconductor Microelectronics Technology Inc	67,674	0.05
SAR 30,242	National Medical Care Co	594,700	0.44	TWD 365,000	Everlight Electronics Co Ltd	438,800	0.32
SAR 3,354	Saudi Ceramic Co	25,481	0.02	TWD 299,000	Far Eastern Department Stores Ltd	209,156	0.15
SAR 2,352	Saudi Research & Media Group	113,907	0.08	TWD 640,312	Far Eastern International Bank	229,163	0.17
SAR 1,250	Saudia Dairy & Foodstuff Co	71,847	0.05	TWD 133,000	Farglory Land Development Co Ltd	245,787	0.18
SAR 74,354	United International Transportation Co	903,209	0.66	TWD 80,000	Feng Hsin Steel Co Ltd	165,802	0.12
Total Saudi Arabia		3,390,661	2.48	TWD 217,000	FLEXium Interconnect Inc	691,903	0.51
Singapore				TWD 94,000	Formosa Advanced Technologies Co Ltd	117,135	0.09
USD 6,000	China Yuchai International Ltd	42,450	0.03	TWD 12,000	Fulgent Sun International Holding Co Ltd	59,345	0.04
Total Singapore		42,450	0.03	TWD 12,000	Fusheng Precision Co Ltd	82,185	0.06
South Africa				TWD 86,000	Gamania Digital Entertainment Co Ltd	195,585	0.14
ZAR 49,454	AECI Ltd	254,609	0.19	TWD 38,000	General Interface Solution Holding Ltd	108,799	0.08
ZAR 30,483	Astral Foods Ltd	291,573	0.21	TWD 195,000	Getac Technology Corp	280,108	0.21
ZAR 108,403	Barloworld Ltd	539,944	0.40	TWD 204,000	Gigabyte Technology Co Ltd	706,870	0.52
ZAR 23,930	DataTec Ltd	43,599	0.03	TWD 99,000	Global Mixed Mode Technology Inc	458,997	0.34
ZAR 135,764	Investec Ltd	857,751	0.63	TWD 193,275	Great Wall Enterprise Co Ltd	286,433	0.21
ZAR 262,821	KAP Industrial Holdings Ltd	68,582	0.05	TWD 98,000	Greatek Electronics Inc	153,048	0.11
ZAR 41,306	Life Healthcare Group Holdings Ltd	40,978	0.03				
ZAR 102,312	Motus Holdings Ltd	665,524	0.49				
ZAR 16,747	Ninety One Ltd	37,254	0.03				

Schedule of Investments (continued)

as at 31 December 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 - 97.81% (continued)				Common and Preferred Stocks - 97.81% (continued)			
Taiwan (continued)				Taiwan (continued)			
TWD 258,000	Holtek Semiconductor Inc	572,485	0.42	TWD 330,672	Wisdom Marine Lines Co Ltd	660,580	0.48
TWD 114,000	Huaku Development Co Ltd	330,107	0.24	TWD 312,000	YFY Inc	248,195	0.18
TWD 124,697	IBF Financial Holdings Co Ltd	45,845	0.03	TWD 2,000	Zeng Hsing Industrial Co Ltd	7,743	0.01
TWD 59,000	International Games System Co Ltd	832,148	0.61	TWD 25,000	Zippy Technology Corp	31,926	0.02
TWD 254,600	Kindom Development Co Ltd	241,881	0.18	Total Taiwan		26,713,652	19.56
TWD 705,000	King Yuan Electronics Co Ltd	830,343	0.61	Thailand			
TWD 390,000	King's Town Bank Co Ltd	430,154	0.31	THB 2,279,300	AP Thailand PCL	763,386	0.56
TWD 90,000	Kinsus Interconnect Technology Corp	305,998	0.22	THB 118,300	AP Thailand PCL-NVDR	39,621	0.03
TWD 11,450	KMC Kuei Meng International Inc	52,155	0.04	THB 653,200	Bangkok Chain Hospital PCL	386,620	0.28
TWD 17,000	Kung Long Batteries Industrial Co Ltd	75,776	0.06	THB 5,100,900	Chularat Hospital PCL	541,975	0.40
TWD 22,961	Lotes Co Ltd	617,065	0.45	THB 1,143,400	Dynasty Ceramic PCL	93,096	0.07
TWD 199,000	Macronix International	218,518	0.16	THB 215,300	Esso Thailand PCL	78,325	0.06
TWD 12,000	Makalot Industrial Co Ltd	90,970	0.07	THB 288,600	Ichitan Group PCL	94,159	0.07
TWD 98,976	Mercuries & Associates Holding Ltd	48,787	0.04	THB 243,100	Kiatnakin Bank PCL	517,645	0.38
TWD 27,000	Pegavision Corp	372,468	0.27	THB 75,200	Kiatnakin Bank PCL-NVDR	160,127	0.12
TWD 8,000	Phison Electronics Corp	81,990	0.06	THB 51,700	Mega Lifesciences PLC	69,784	0.05
TWD 374,702	President Securities Corp	190,792	0.14	THB 898,100	Origin Property PCL	313,758	0.23
TWD 426,000	Primax Electronics Ltd	769,241	0.56	THB 225,400	Precious Shipping PLC	104,777	0.07
TWD 164,000	Prince Housing & Development Corp	56,026	0.04	THB 131,200	Pruksa Holding PCL	50,003	0.03
TWD 118,000	Qisda Corp	108,074	0.08	THB 349,300	Regional Container Lines PCL	310,119	0.23
TWD 303,000	Radiant Opto-Electronics Corp	1,035,122	0.76	THB 447,900	SPCG PCL	187,514	0.14
TWD 7,000	Raydium Semiconductor Corp	69,350	0.05	THB 603,900	Supalai PCL	423,698	0.31
TWD 579,000	Sanyang Motor Co Ltd	637,671	0.47	THB 503,000	Thaicom PCL	209,130	0.15
TWD 73,000	Shinkong Insurance Co Ltd	116,024	0.08	THB 162,400	Thanachart Capital PCL	199,278	0.14
TWD 658,000	Shinkong Synthetic Fibers Corp	375,719	0.28	THB 185,859	Tisco Financial Group PCL	532,597	0.39
TWD 37,508	Sigurd Microelectronics Corp	59,248	0.04	THB 9,100	Tisco Financial Group PCL-NVDR	26,077	0.02
TWD 85,000	Simplo Technology Co Ltd	788,177	0.58	Total Thailand		5,101,689	3.73
TWD 151,000	Sino-American Silicon Products Inc	685,348	0.50	Turkey			
TWD 80,000	Sitronix Technology Corp	462,006	0.34	TRY 153,282	Aksa Akrilik Kimya Sanayii AS	752,920	0.55
TWD 700,771	Taichung Commercial Bank Co Ltd	291,841	0.21	TRY 80,792	Coca-Cola Icecek AS	882,175	0.65
TWD 57,000	TaiDoc Technology Corp	343,089	0.25	TRY 276,393	Dogan Sirketler Grubu Holding AS	156,213	0.11
TWD 147,000	Taiwan Hon Chuan Enterprise Co Ltd	416,099	0.30	TRY 54,308	Dogus Otomotiv Servis ve Ticaret AS	568,625	0.42
TWD 116,000	Taiwan Paiho Ltd	214,371	0.16	TRY 53,664	Haci Omer Sabanci Holding AS	129,233	0.09
TWD 829,000	Teco Electric and Machinery Co Ltd	743,080	0.54	TRY 53,330	Migros Ticaret AS	417,364	0.31
TWD 83,000	Test Research Inc	172,019	0.13	TRY 32,121	Turk Traktor ve Ziraat Makineleri AS	1,132,501	0.83
TWD 57,000	Test Rite International Co Ltd	36,442	0.03	TRY 40,670	Vestel Elektronik Sanayi ve Ticaret AS	154,798	0.11
TWD 261,000	Ton Yi Industrial Corp	144,785	0.11	Total Turkey		4,193,829	3.07
TWD 46,000	Tong Yang Industry Co Ltd	64,505	0.05	United Arab Emirates			
TWD 13,000	Topkey Corp	77,402	0.06	AED 935,898	Air Arabia PJSC	547,883	0.40
TWD 69,000	Tripod Technology Corp	211,026	0.15	AED 192,208	Emaar Development PJSC	230,797	0.17
TWD 258,000	TSRC Corp	227,063	0.17	AED 61,701	National Central Cooling Co PJSC	49,728	0.04
TWD 72,000	TTY Biopharm Co Ltd	195,370	0.14	Total United Arab Emirates		828,408	0.61
TWD 37,860	Tung Ho Steel Enterprise Corp	64,916	0.05	Total Common and Preferred Stocks		133,606,402	97.81
TWD 83,000	TXC Corp	223,328	0.16	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
TWD 50,239	United Integrated Services Co Ltd	299,124	0.22			133,606,402	97.81
TWD 492,000	USI Corp	353,767	0.26				

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Quantity	Description	Market Value	% of Net Assets
Other transferable securities			
Common and Preferred Stocks - 0.00%			
Russia			
USD 7,404	PhosAgro PJSC–GDR*	0	0.00
USD 48	PHOSAGRO PJSC*	0	0.00
RUB 25,422	Rostelecom PJSC	0	0.00
RUB 11,839,000	Unipro PJSC*	0	0.00
Total Russia		0	0.00
Total Common and Preferred Stocks		0	0.00
Total Other transferable securities		0	0.00
TOTAL INVESTMENTS		133,606,402	97.81
Other Net Assets/(Liabilities)		2,992,337	2.19
TOTAL NET ASSETS		136,598,739	100.00

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

Schedule of Investments

as at 31 December 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 - 99.18%				Common and Preferred Stocks - 99.18% <i>(continued)</i>			
Australia				Hong Kong <i>(continued)</i>			
AUD 65,759	Coles Group Ltd	745,620	0.19	HKD 207,000	SITC International Holdings Co Ltd	460,416	0.12
AUD 23,473	Woolworths Group Ltd	534,215	0.14	HKD 222,000	Sun Hung Kai Properties Ltd	3,037,765	0.77
Total Australia		1,279,835	0.33	Total Hong Kong		16,679,280	4.23
Canada				Ireland			
CAD 73,403	BCE Inc	3,222,808	0.82	EUR 1,950	Kerry Group PLC	175,315	0.05
CAD 6,100	Canadian Utilities Ltd	164,999	0.04	Total Ireland		175,315	0.05
CAD 73,878	CCL Industries Inc	3,153,698	0.80	Israel			
CAD 46,502	Dollarama Inc	2,717,808	0.69	ILS 176,906	Bank Leumi Le-Israel BM	1,469,496	0.37
CAD 12,890	Empire Co Ltd	339,243	0.09	ILS 317,244	Bezeq The Israeli Telecommunication Corp Ltd	545,298	0.14
CAD 36,706	Fortis Inc	1,467,752	0.37	ILS 1	Isracard Ltd	2	0.00
CAD 9,800	George Weston Ltd	1,215,028	0.31	ILS 13,325	Tower Semiconductor Ltd	579,299	0.15
CAD 24,100	Hydro One Ltd	645,121	0.16	Total Israel		2,594,095	0.66
CAD 4,890	Loblaw Cos Ltd	432,068	0.11	Italy			
CAD 72,234	Metro Inc	3,996,740	1.01	EUR 77,062	Infrastrutture Wireless Italiane SpA	774,248	0.19
CAD 12,513	Rogers Communications Inc	585,224	0.15	EUR 47,639	Recordati SpA	1,970,155	0.50
CAD 7,600	Royal Bank of Canada	714,034	0.18	EUR 70,733	Snam SpA	341,742	0.09
CAD 72,000	Shaw Communications Inc	2,072,933	0.53	Total Italy		3,086,145	0.78
CAD 107,242	Telus Corp	2,068,145	0.53	Japan			
CAD 83,772	Telus Corp	1,615,530	0.41	JPY 91,300	Aeon Co Ltd	1,925,711	0.49
Total Canada		24,411,131	6.20	JPY 59,200	Chubu Electric Power Co Inc	611,091	0.15
Finland				JPY 45,732	Chugai Pharmaceutical Co Ltd	1,167,345	0.30
EUR 58,082	Elisa OYJ	3,065,926	0.78	JPY 63,600	Japan Post Bank Co Ltd	543,717	0.14
EUR 11,282	Orion Oyj	616,966	0.15	JPY 219,300	Japan Post Holdings Co Ltd	1,844,051	0.47
EUR 8,083	Sampo Oyj	421,149	0.11	JPY 91,900	Japan Tobacco Inc	1,853,393	0.47
Total Finland		4,104,041	1.04	JPY 32,400	Kansai Electric Power Co Inc	314,067	0.08
France				JPY 121,700	KDDI Corp	3,672,814	0.93
EUR 130,491	Orange SA	1,292,532	0.33	JPY 1,300	Kobayashi Pharmaceutical Co Ltd	88,969	0.02
EUR 11,979	Vivendi SE	113,962	0.03	JPY 21,352	McDonald's Holdings Co Japan Ltd	808,316	0.21
Total France		1,406,494	0.36	JPY 6,800	MEIJI Holdings Co Ltd	347,357	0.09
Germany				JPY 99,000	Mizuho Financial Group Inc	1,392,580	0.35
EUR 1,840	Beiersdorf AG	210,513	0.05	JPY 130,300	Nippon Telegraph & Telephone Corp	3,715,098	0.94
EUR 43,781	Deutsche Telekom AG	870,865	0.22	JPY 40,101	Nissin Foods Holdings Co Ltd	3,166,868	0.80
EUR 5,890	Henkel AG & Co KGaA	378,738	0.10	JPY 1,700	Oracle Corp Japan	109,773	0.03
EUR 2,374	Henkel AG & Co KGaA--Preferred Stock	164,738	0.04	JPY 14,400	Osaka Gas Co Ltd	232,461	0.06
Total Germany		1,624,854	0.41	JPY 98,590	SG Holdings Co Ltd	1,367,386	0.35
Hong Kong				JPY 371,250	Softbank Corp	4,186,744	1.06
HKD 329,500	BOC Hong Kong Holdings Ltd	1,122,967	0.29	JPY 127,700	Takeda Pharmaceutical Co Ltd	3,978,739	1.01
HKD 68,000	CK Hutchison Holdings Ltd	408,177	0.10	JPY 8,600	Tobu Railway Co Ltd	200,750	0.05
HKD 97,000	CK Infrastructure Holdings Ltd	507,684	0.13	JPY 62,950	Toho Co Ltd	2,423,631	0.61
HKD 313,600	ESR Cayman Ltd	658,142	0.17	JPY 23,800	Tokyo Gas Co Ltd	466,278	0.12
HKD 118,100	Hang Seng Bank Ltd	1,964,059	0.50	JPY 53,500	Unicharm Corp	2,054,932	0.52
HKD 44,000	Henderson Land Development Co Ltd	153,620	0.04	JPY 49,046	USS Co Ltd	778,744	0.20
HKD 1,621,170	HKT Trust & HKT Ltd	1,987,789	0.50	Total Japan		37,250,815	9.45
HKD 2,002,134	Hong Kong & China Gas Co Ltd	1,903,386	0.48	Netherlands			
USD 56,800	Hongkong Land Holdings Ltd	261,280	0.07	EUR 341,331	Koninklijke KPN NV	1,052,785	0.27
USD 3,900	Jardine Matheson Holdings Ltd	198,510	0.05	EUR 5,141	Qiagen Nv	257,931	0.06
HKD 194,700	Link REIT	1,429,389	0.36	Total Netherlands		1,310,716	0.33
HKD 240,879	MTR Corp Ltd	1,276,158	0.32				
HKD 45,000	New World Development Co Ltd	126,843	0.03				
HKD 216,000	Power Assets Holdings Ltd	1,183,095	0.30				

Schedule of Investments (continued)

as at 31 December 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 - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
New Zealand				United States (continued)			
NZD 1,156,288	Spark New Zealand Ltd	3,948,989	1.00	USD 51,800	Bristol-Myers Squibb Co	3,727,010	0.95
Total New Zealand		3,948,989	1.00	USD 32,700	Campbell Soup Co	1,855,725	0.47
Norway				USD 29,300	Cardinal Health Inc	2,252,291	0.57
NOK 50,671	Orkla ASA	364,897	0.09	USD 96,400	CenterPoint Energy Inc	2,891,036	0.73
Total Norway		364,897	0.09	USD 34,518	CH Robinson Worldwide Inc	3,160,468	0.80
Portugal				USD 45,833	Church & Dwight Co Inc	3,694,598	0.94
EUR 10,241	Jeronimo Martins SGPS SA	220,561	0.06	USD 11,700	Cigna Corp	3,876,678	0.98
Total Portugal		220,561	0.06	USD 71,700	Cisco Systems Inc	3,415,788	0.87
Singapore				USD 19,070	Clorox Co	2,676,093	0.68
SGD 473,630	Oversea-Chinese Banking Corp Ltd	4,301,233	1.09	USD 49,998	Coca-Cola Co	3,180,373	0.81
SGD 48,500	Singapore Airlines Ltd	199,974	0.05	USD 54,199	Colgate-Palmolive Co	4,270,339	1.08
SGD 472,183	Singapore Exchange Ltd	3,150,938	0.80	USD 23,500	Comcast Corp	821,795	0.21
SGD 223,200	Singapore Technologies Engineering Ltd	557,501	0.14	USD 8,600	Conagra Brands Inc	332,820	0.08
SGD 1,959,675	Singapore Telecommunications Ltd	3,755,118	0.95	USD 44,521	Consolidated Edison Inc	4,243,296	1.08
SGD 60,000	United Overseas Bank Ltd	1,373,397	0.35	USD 7,476	Costco Wholesale Corp	3,412,794	0.87
SGD 72,900	Wilmar International Ltd	226,657	0.06	USD 15,767	Dollar General Corp	3,882,624	0.99
Total Singapore		13,564,818	3.44	USD 9,100	Dollar Tree Inc	1,287,104	0.33
Switzerland				USD 49,155	Dominion Energy Inc	3,014,185	0.76
CHF 659	Barry Callebaut AG	1,302,757	0.33	USD 60,400	Edison International	3,842,648	0.97
CHF 348	Chocoladefabriken Lindt & Spruengli AG	3,546,952	0.90	USD 28,621	Electronic Arts Inc	3,496,914	0.89
CHF 21,302	Nestle SA	2,466,814	0.63	USD 11,835	Eli Lilly & Co	4,329,716	1.10
CHF 47,200	Novartis AG	4,264,427	1.08	USD 32,100	Entergy Corp	3,611,250	0.92
CHF 10,238	Roche Holding AG	3,214,590	0.82	USD 3,800	Erie Indemnity Co	945,136	0.24
CHF 505	Roche Holding AG	195,625	0.05	USD 12,400	Essential Utilities Inc	591,852	0.15
CHF 24,343	Swiss Prime Site AG	2,108,832	0.53	USD 47,610	Eversource Energy	3,991,622	1.01
CHF 6,632	Swisscom AG	3,631,400	0.92	USD 89,300	Exelon Corp	3,860,439	0.98
Total Switzerland		20,731,397	5.26	USD 20,166	Expeditors International of Washington Inc	2,095,651	0.53
United Kingdom				USD 86,200	FirstEnergy Corp	3,615,228	0.92
GBP 80,960	GSK PLC	1,400,033	0.36	USD 46,202	General Mills Inc	3,874,038	0.98
GBP 13,121	Imperial Brands PLC	326,871	0.08	USD 45,021	Gilead Sciences Inc	3,865,053	0.98
GBP 34,519	Pearson PLC	389,983	0.10	USD 19,324	Hershey Co	4,474,859	1.14
GBP 29,864	Reckitt Benckiser Group PLC	2,067,034	0.52	USD 6,300	Horizon Therapeutics Plc	716,940	0.18
GBP 24,926	Severn Trent PLC	794,862	0.20	USD 89,239	Hormel Foods Corp	4,064,836	1.03
Total United Kingdom		4,978,783	1.26	USD 2,000	Humana Inc	1,024,380	0.26
United States				USD 1,400	Illinois Tool Works Inc	308,420	0.08
USD 12,300	Abbott Laboratories	1,350,417	0.34	USD 32,800	Incyte Corp	2,634,496	0.67
USD 25,800	AbbVie Inc	4,169,538	1.06	USD 55,400	International Paper Co	1,918,502	0.49
USD 91,296	Altria Group Inc	4,173,140	1.06	USD 17,552	JM Smucker Co	2,781,290	0.71
USD 2,772	American Water Works Co Inc	422,508	0.11	USD 24,300	Johnson & Johnson	4,292,595	1.09
USD 17,000	AmerisourceBergen Corp	2,817,070	0.71	USD 45,003	Kellogg Co	3,206,014	0.81
USD 14,455	Amgen Inc	3,796,461	0.96	USD 11,400	Keurig Dr Pepper Inc	406,524	0.10
USD 21,485	Arthur J Gallagher & Co	4,050,782	1.03	USD 33,225	Kimberly-Clark Corp	4,510,294	1.14
USD 231,900	AT&T Inc	4,269,279	1.08	USD 217,700	Kinder Morgan Inc	3,936,016	1.00
USD 28,844	Atmos Energy Corp	3,232,547	0.82	USD 89,000	Kroger Co	3,967,620	1.01
USD 8,207	Baxter International Inc	418,311	0.11	USD 14,200	Loews Corp	828,286	0.21
USD 16,350	Becton Dickinson and Co	4,157,805	1.05	USD 44,736	McCormick & Co Inc	3,708,167	0.94
USD 10,400	Biogen Inc	2,879,968	0.73	USD 14,900	McDonald's Corp	3,926,597	1.00
USD 27,300	BioMarin Pharmaceutical Inc	2,825,277	0.72	USD 9,300	McKesson Corp	3,488,616	0.89
				USD 36,561	Merck & Co Inc	4,056,443	1.03
				USD 46,500	Mondelez International Inc	3,099,225	0.79
				USD 7,200	Neurocrine Biosciences Inc	859,968	0.22
				USD 25,915	PepsiCo Inc	4,681,804	1.19

Schedule of Investments (continued)

as at 31 December 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 - 99.18% (continued)				Common and Preferred Stocks - 99.18% (continued)			
United States (continued)				United States (continued)			
USD 73,457	Pfizer Inc	3,763,937	0.96	USD 14,500	Travelers Cos Inc	2,718,605	0.69
USD 20,800	Philip Morris International Inc	2,105,168	0.53	USD 23,000	United Parcel Service Inc	3,998,320	1.01
USD 31,125	Procter & Gamble Co	4,717,305	1.20	USD 93,496	Verizon Communications Inc	3,683,742	0.93
USD 2,900	Progressive Corp	376,159	0.10	USD 12,700	Vertex Pharmaceuticals Inc	3,667,506	0.93
USD 63,900	Public Service Enterprise Group Inc	3,915,153	0.99	USD 21,882	Waste Management Inc	3,432,848	0.87
USD 18,082	Quest Diagnostics Inc	2,828,748	0.72	USD 125,000	Williams Cos Inc	4,112,500	1.04
USD 6,075	Regeneron Pharmaceuticals Inc	4,383,052	1.11	USD 11,000	WP Carey Inc REIT	859,650	0.22
USD 25,502	Republic Services Inc	3,289,503	0.83	Total United States		253,087,861	64.23
USD 63,750	Rollins Inc	2,329,425	0.59	Total Common and Preferred Stocks		390,820,027	99.18
USD 53,600	Royalty Pharma PLC	2,118,272	0.54	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		390,820,027	99.18
USD 4,300	Seagen Inc	552,593	0.14	TOTAL INVESTMENTS		390,820,027	99.18
USD 22,800	Sempra Energy	3,523,512	0.89				
USD 120,600	Sirius XM Holdings Inc	704,304	0.18				
USD 31,700	T-Mobile US Inc	4,438,000	1.13				

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.12%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold CHF, due 30/01/23	Bank of Montreal	6,509,661	6,408,533	13,567	0.00
Bought EUR / Sold GBP, due 30/01/23	Barclays Bank PLC	1,540,932	1,361,353	8,702	0.00
Bought EUR / Sold HKD, due 30/01/23	Bank of Montreal	5,154,544	42,741,634	31,537	0.01
Bought EUR / Sold ILS, due 30/01/23	Bank of Montreal	827,332	3,062,865	15,568	0.00
Bought EUR / Sold JPY, due 30/01/23	Barclays Bank PLC	11,542,274	1,618,367,664	34,047	0.01
Bought EUR / Sold NOK, due 30/01/23	Bank of Montreal	29,228	305,382	215	0.00
Bought EUR / Sold USD, due 30/01/23	Societe Generale	25,989,740	27,647,106	138,487	0.04
Bought EUR / Sold USD, due 30/01/23	Toronto Dominion Bank	25,986,196	27,647,104	134,700	0.03
Bought EUR / Sold USD, due 30/01/23	Westpac Banking Corporation	25,989,885	27,647,104	138,643	0.04
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				515,466	0.13

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 30/01/23	Bank of Montreal	413,095	654,977	(2,999)	(0.00)
Bought EUR / Sold CAD, due 30/01/23	Bank of Montreal	7,599,576	11,022,653	(11,467)	(0.00)
Bought EUR / Sold NZD, due 31/01/23	Bank of Montreal	1,033,786	1,758,062	(7,007)	(0.00)
Bought EUR / Sold SGD, due 30/01/23	Bank of Montreal	4,115,264	5,915,795	(13,288)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(34,761)	(0.01)
Total Forward Foreign Exchange Contracts Hedge				480,705	0.12

Schedule of Investments (continued)
 as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Futures Contracts – (0.02)%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EAFE INDEX FUTURE, due 17/03/23	USD	10	974,700	(17,287)	(0.01)
S&P EMINI INDEX FUTURE, due 17/03/23	USD	8	1,544,400	(52,912)	(0.01)
Unrealised Loss on Futures Contracts			2,519,100	(70,199)	(0.02)
Total Futures Contracts			2,519,100	(70,199)	(0.02)
Other Net Assets/(Liabilities)				2,830,684	0.72
TOTAL NET ASSETS				394,061,217	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 188,265 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 31 December 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 - 98.57%				Common and Preferred Stocks - 98.57% <i>(continued)</i>			
Australia				Netherlands			
AUD 82,808	Brambles Ltd	677,806	0.52	EUR 70,709	Koninklijke Ahold Delhaize NV	2,025,458	1.54
AUD 60,294	Coles Group Ltd	683,654	0.52	EUR 509,126	Koninklijke KPN NV	1,570,323	1.20
AUD 17,548	Sonic Healthcare Ltd	356,648	0.27	Total Netherlands		3,595,781	2.74
AUD 413,646	Telstra Corp Ltd	1,119,251	0.85	New Zealand			
Total Australia		2,837,359	2.16	NZD 135,442	Spark New Zealand Ltd	462,565	0.35
Canada				Total New Zealand		462,565	0.35
CAD 27,072	Empire Co Ltd	712,489	0.54	Singapore			
CAD 2,654	George Weston Ltd	329,049	0.25	SGD 22,595	DBS Group Holdings Ltd	571,445	0.43
CAD 20,304	Loblaw Cos Ltd	1,794,011	1.37	SGD 141,904	Oversea-Chinese Banking Corp Ltd	1,288,690	0.98
CAD 17,480	Metro Inc	967,176	0.74	SGD 408,200	Singapore Telecommunications Ltd	782,191	0.60
CAD 18,103	Shaw Communications Inc	521,199	0.40	SGD 35,400	United Overseas Bank Ltd	810,304	0.62
Total Canada		4,323,924	3.30	SGD 160,000	Wilmar International Ltd	497,465	0.38
Finland				Total Singapore		3,950,095	3.01
EUR 10,764	Elisa OYJ	568,190	0.44	Spain			
EUR 28,755	Kesko Oyj	632,802	0.48	EUR 186,538	Telefonica SA	673,895	0.51
SEK 131,245	Nordea Bank Abp	1,406,732	1.07	Total Spain		673,895	0.51
Total Finland		2,607,724	1.99	Switzerland			
France				CHF 18,194	Novartis AG	1,643,792	1.25
EUR 45,000	Carrefour SA	751,130	0.57	CHF 4,835	Roche Holding AG	1,518,123	1.16
EUR 17,478	Sanofi	1,675,821	1.28	CHF 2,612	Swisscom AG	1,430,220	1.09
Total France		2,426,951	1.85	CHF 43,371	UBS Group AG	806,526	0.61
Germany				Total Switzerland		5,398,661	4.11
EUR 18,308	Deutsche Telekom AG	364,172	0.28	United Kingdom			
Total Germany		364,172	0.28	GBP 39,668	British American Tobacco PLC	1,565,822	1.19
Hong Kong				GBP 51,377	GSK PLC	888,457	0.68
HKD 145,000	CK Asset Holdings Ltd	892,671	0.68	GBP 223,514	J Sainsbury PLC	585,319	0.45
HKD 294,000	CK Hutchison Holdings Ltd	1,764,765	1.35	GBP 53,810	National Grid PLC	645,598	0.49
HKD 347,800	HKT Trust & HKT Ltd	426,453	0.33	Total United Kingdom		3,685,196	2.81
USD 16,500	Jardine Matheson Holdings Ltd	839,850	0.64	United States			
HKD 123,000	Power Assets Holdings Ltd	673,707	0.51	USD 11,483	AbbVie Inc	1,855,768	1.41
HKD 57,000	Sun Hung Kai Properties Ltd	779,966	0.59	USD 5,208	Alphabet Inc	462,106	0.35
Total Hong Kong		5,377,412	4.10	USD 11,024	American Financial Group Inc	1,513,375	1.15
Japan				USD 7,230	AmerisourceBergen Corp	1,198,083	0.91
JPY 72,600	Canon Inc	1,571,180	1.20	USD 4,691	Amgen Inc	1,232,044	0.94
JPY 3,300	Fujifilm Holdings Corp	165,694	0.13	USD 2,040	Anthem Inc	1,046,459	0.80
JPY 45,700	Idemitsu Kosan Co Ltd	1,063,314	0.81	USD 13,999	Archer-Daniels-Midland Co	1,299,807	0.99
JPY 61,000	Itochu Corp	1,916,753	1.46	USD 41,716	AT&T Inc	767,992	0.59
JPY 50,200	Japan Tobacco Inc	1,012,408	0.77	USD 664	AutoZone Inc	1,637,544	1.25
JPY 83,600	Kajima Corp	973,206	0.74	USD 21,605	Bristol-Myers Squibb Co	1,554,480	1.19
JPY 49,700	KDDI Corp	1,499,908	1.14	USD 12,840	Bunge Ltd	1,281,047	0.98
JPY 33,600	Marubeni Corp	385,797	0.30	USD 22,535	Campbell Soup Co	1,278,861	0.97
JPY 33,600	Mitsubishi Corp	1,090,673	0.83	USD 7,467	Cboe Global Markets Inc	936,884	0.71
JPY 58,100	Mitsui & Co Ltd	1,696,611	1.29	USD 22,897	CenterPoint Energy Inc	686,681	0.52
JPY 63,800	Nippon Telegraph & Telephone Corp	1,819,058	1.39	USD 30,128	Cisco Systems Inc	1,435,298	1.09
JPY 17,800	Nomura Real Estate Holdings Inc	381,780	0.29	USD 10,845	Coca-Cola Co	689,850	0.53
JPY 68,100	Seiko Epson Corp	994,055	0.76	USD 26,593	Conagra Brands Inc	1,029,149	0.78
JPY 83,900	Softbank Corp	946,176	0.72	USD 19,237	Consolidated Edison Inc	1,833,478	1.40
JPY 33,300	Takeda Pharmaceutical Co Ltd	1,037,525	0.79	USD 12,150	Corteva Inc	714,177	0.54
JPY 85,200	Tokyo Gas Co Ltd	1,669,196	1.27	USD 2,404	Costco Wholesale Corp	1,097,426	0.84
Total Japan		18,223,334	13.89				

Schedule of Investments *(continued)*

as at 31 December 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 - 98.57% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 17,773	CVS Health Corp	1,656,266	1.26
USD 18,318	Dell Technologies	736,750	0.56
USD 8,842	Dominion Energy Inc	542,191	0.41
USD 10,408	Electronic Arts Inc	1,271,649	0.97
USD 4,794	Eli Lilly & Co	1,753,837	1.34
USD 430	Entergy Corp	48,375	0.04
USD 11,958	Eversource Energy	1,002,559	0.76
USD 11,054	Exxon Mobil Corp	1,219,256	0.93
USD 21,168	Fox Corp	602,230	0.46
USD 19,502	General Mills Inc	1,635,243	1.25
USD 22,757	Gilead Sciences Inc	1,953,688	1.49
USD 7,278	Hershey Co	1,685,366	1.28
USD 3,272	Home Depot Inc	1,033,494	0.79
USD 2,880	Humana Inc	1,475,107	1.12
USD 7,514	Johnson & Johnson	1,327,348	1.01
USD 5,564	Keysight Technologies Inc	951,833	0.73
USD 7,920	Kimberly-Clark Corp	1,075,140	0.82
USD 35,620	Kroger Co	1,587,940	1.21
USD 3,137	L3Harris Technologies Inc	653,155	0.50
USD 5,925	McDonald's Corp	1,561,415	1.19
USD 1,738	McKesson Corp	651,959	0.50
USD 17,370	Merck & Co Inc	1,927,201	1.47
USD 13,425	Mondelez International Inc	894,776	0.68
USD 9,661	NetApp Inc	580,240	0.44
USD 17,717	NRG Energy Inc	563,755	0.43
USD 14,044	Oracle Corp	1,147,957	0.88
USD 10,473	PepsiCo Inc	1,892,052	1.44
USD 34,720	Pfizer Inc	1,779,053	1.36
USD 12,085	Procter & Gamble Co	1,831,603	1.40
USD 12,253	Public Service Enterprise Group Inc	750,741	0.57
USD 3,518	Public Storage REIT	985,708	0.75
USD 9,667	Qualcomm Inc	1,062,790	0.81
USD 12,387	Quest Diagnostics Inc	1,937,822	1.48
USD 1,024	Regeneron Pharmaceuticals Inc	738,806	0.56
USD 14,982	Republic Services Inc	1,932,528	1.47
USD 8,948	Sempra Energy	1,382,824	1.05
USD 23,346	Tyson Foods Inc	1,453,289	1.11
USD 8,581	United Parcel Service Inc	1,491,721	1.14
USD 3,145	UnitedHealth Group Inc	1,667,416	1.27
USD 30,747	Verizon Communications Inc	1,211,432	0.92
USD 12,469	Waste Management Inc	1,956,137	1.49
USD 8,194	Weyerhaeuser Co REIT	254,014	0.19
Total United States		75,417,175	57.47
Total Common and Preferred Stocks		129,344,244	98.57
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		129,344,244	98.57
TOTAL INVESTMENTS		129,344,244	98.57
Other Net Assets/(Liabilities)		1,881,218	1.43
TOTAL NET ASSETS		131,225,462	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27%				Government Bonds - 96.27% <i>(continued)</i>			
Australia				Austria <i>(continued)</i>			
AUD 2,195,000	Australia Government Bond, 2.750%, 21/04/24	1,477,331	0.06	EUR 1,191,000	Republic of Austria Government Bond, 6.250%, 15/07/27	1,457,780	0.05
AUD 9,350,000	Australia Government Bond, 0.250%, 21/11/24	5,887,797	0.22	EUR 1,269,000	Republic of Austria Government Bond, 0.750%, 20/02/28	1,217,213	0.05
AUD 4,870,000	Australia Government Bond, 3.250%, 21/04/25	3,287,498	0.12	EUR 1,378,000	Republic of Austria Government Bond, 0.500%, 20/02/29	1,266,600	0.05
AUD 4,704,000	Australia Government Bond, 4.250%, 21/04/26	3,259,369	0.12	Total Austria		18,663,588	0.71
AUD 4,200,000	Australia Government Bond, 0.500%, 21/09/26	2,544,523	0.10	Belgium			
AUD 3,845,000	Australia Government Bond, 4.750%, 21/04/27	2,721,929	0.10	EUR 1,526,000	Kingdom of Belgium Government Bond, 2.600%, 22/06/24	1,624,682	0.06
AUD 3,933,000	Australia Government Bond, 2.750%, 21/11/27	2,556,290	0.10	EUR 1,398,000	Kingdom of Belgium Government Bond, 0.500%, 22/10/24	1,434,423	0.05
AUD 3,359,000	Australia Government Bond, 2.250%, 21/05/28	2,114,648	0.08	EUR 2,635,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/25	2,685,822	0.10
AUD 3,991,000	Australia Government Bond, 2.750%, 21/11/28	2,560,400	0.10	EUR 1,452,000	Kingdom of Belgium Government Bond, 4.500%, 28/03/26	1,634,536	0.06
AUD 3,855,000	Australia Government Bond, 3.250%, 21/04/29	2,530,560	0.09	EUR 2,016,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/26	2,030,119	0.08
AUD 4,000,000	Australia Government Bond, 2.750%, 21/11/29	2,528,333	0.09	EUR 1,637,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/27	1,598,113	0.06
AUD 4,650,000	Australia Government Bond, 2.500%, 21/05/30	2,868,141	0.11	EUR 1,200,000	Kingdom of Belgium Government Bond, 0.010%, 22/10/27	1,117,090	0.04
AUD 9,650,000	Australia Government Bond, 1.000%, 21/12/30	5,149,455	0.20	EUR 2,298,000	Kingdom of Belgium Government Bond, 5.500%, 28/03/28	2,770,805	0.11
AUD 4,550,000	Australia Government Bond, 1.500%, 21/06/31	2,536,040	0.10	EUR 1,866,000	Kingdom of Belgium Government Bond, 0.800%, 22/06/28	1,791,622	0.07
AUD 4,300,000	Australia Government Bond, 1.250%, 21/05/32	2,286,559	0.09	EUR 2,203,000	Kingdom of Belgium Government Bond, 0.900%, 22/06/29	2,075,055	0.08
AUD 3,500,000	Australia Government Bond, 1.750%, 21/11/32	1,932,239	0.07	EUR 1,450,000	Kingdom of Belgium Government Bond, 0.100%, 22/06/30	1,250,730	0.05
Total Australia		46,241,112	1.75	EUR 2,050,000	Kingdom of Belgium Government Bond, 1.000%, 22/06/31	1,853,578	0.07
Austria				EUR 1,700,000	Kingdom of Belgium Government Bond, zero coupon, 22/10/31	1,382,352	0.05
EUR 1,000,000	Austria Government Bond Government Bond, zero coupon, 20/10/28	898,677	0.03	EUR 1,000,000	Kingdom of Belgium Government Bond, 4.000%, 28/03/32	1,135,489	0.04
EUR 1,300,000	Austria Government Bond Government Bond, 0.900%, 20/02/32	1,141,795	0.04	EUR 2,050,000	Kingdom of Belgium Government Bond, 0.350%, 22/06/32	1,684,763	0.06
EUR 1,176,000	Republic of Austria Government Bond, zero coupon, 15/07/24	1,203,275	0.05	Total Belgium		26,069,179	0.98
EUR 1,324,000	Republic of Austria Government Bond, 1.650%, 21/10/24	1,385,060	0.05	Canada			
EUR 4,000,000	Republic of Austria Government Bond, zero coupon, 20/04/25	3,535,204	0.14	CAD 3,400,000	Canadian Government Bond, 0.750%, 01/02/24	2,394,093	0.09
EUR 1,599,000	Republic of Austria Government Bond, 1.200%, 20/10/25	1,639,636	0.06	CAD 1,166,000	Canadian Government Bond, 2.250%, 01/03/24	840,764	0.03
EUR 1,017,000	Republic of Austria Government Bond, 4.850%, 15/03/26	1,154,511	0.04	CAD 4,350,000	Canadian Government Bond, 0.250%, 01/04/24	3,057,087	0.12
EUR 500,000	Republic of Austria Government Bond, 2.000%, 15/07/26	519,740	0.02	CAD 11,700,000	Canadian Government Bond, 1.500%, 01/05/24	7,672,449	0.29
EUR 1,751,000	Republic of Austria Government Bond, 0.750%, 20/10/26	1,737,605	0.07	CAD 1,193,000	Canadian Government Bond, 2.500%, 01/06/24	860,515	0.03
EUR 1,559,000	Republic of Austria Government Bond, 0.500%, 20/04/27	1,506,492	0.06	CAD 3,600,000	Canadian Government Bond, 2.750%, 01/08/24	2,590,643	0.09
				CAD 2,008,000	Canadian Government Bond, 1.500%, 01/09/24	1,421,731	0.05
				CAD 1,800,000	Canadian Government Bond, 1.250%, 01/03/25	1,255,915	0.05

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27% <i>(continued)</i>				Government Bonds - 96.27% <i>(continued)</i>			
Canada <i>(continued)</i>				China <i>(continued)</i>			
CAD 1,514,000	Canadian Government Bond, 2.250%, 01/06/25	1,078,421	0.04	CNY 15,000,000	China Government Bond, 3.570%, 22/06/24	2,202,066	0.08
CAD 47,000	Canadian Government Bond, 9.000%, 01/06/25	38,802	0.00	CNY 40,000,000	China Government Bond, 2.180%, 25/06/24	5,732,324	0.22
CAD 1,000,000	Canadian Government Bond, 3.000%, 01/10/25	722,543	0.03	CNY 45,000,000	China Government Bond, 2.470%, 02/09/24	6,487,543	0.24
CAD 1,687,000	Canadian Government Bond, 1.500%, 01/06/26	1,163,787	0.04	CNY 10,000,000	China Government Bond, 3.690%, 21/09/24	1,476,459	0.06
CAD 2,600,000	Canadian Government Bond, 1.000%, 01/09/26	1,751,275	0.07	CNY 30,000,000	China Government Bond, 2.940%, 17/10/24	4,363,523	0.16
CAD 2,500,000	Canadian Government Bond, 1.250%, 01/03/27	1,687,959	0.06	CNY 25,000,000	China Government Bond, 2.260%, 24/02/25	3,586,677	0.13
CAD 1,782,000	Canadian Government Bond, 1.000%, 01/06/27	1,191,275	0.04	CNY 20,000,000	China Government Bond, 3.770%, 08/03/25	2,976,020	0.11
CAD 93,000	Canadian Government Bond, 8.000%, 01/06/27	81,656	0.00	CNY 40,000,000	China Government Bond, 1.990%, 09/04/25	5,700,073	0.21
CAD 1,300,000	Canadian Government Bond, 3.500%, 01/03/28	965,298	0.04	CNY 10,000,000	China Government Bond, 3.640%, 09/04/25	1,489,247	0.06
CAD 1,734,000	Canadian Government Bond, 2.000%, 01/06/28	1,200,433	0.05	CNY 25,000,000	China Government Bond, 2.240%, 25/05/25	3,580,599	0.13
CAD 1,481,000	Canadian Government Bond, 2.250%, 01/06/29	1,030,464	0.04	CNY 10,000,000	China Government Bond, 3.610%, 07/06/25	1,483,666	0.06
CAD 1,185,000	Canadian Government Bond, 5.750%, 01/06/29	998,944	0.04	CNY 10,000,000	China Government Bond, 3.600%, 06/09/25	1,487,809	0.06
CAD 5,350,000	Canadian Government Bond, 1.250%, 01/06/30	3,424,403	0.13	CNY 20,000,000	China Government Bond, 2.990%, 15/10/25	2,924,925	0.11
CAD 2,700,000	Canadian Government Bond, 2.000%, 01/06/32	1,785,952	0.07	CNY 35,000,000	China Government Bond, 3.020%, 22/10/25	5,113,382	0.19
CAD 600,000	Canadian Government Bond, 2.250%, 01/12/29	416,296	0.02	CNY 20,000,000	China Government Bond, 3.220%, 06/12/25	2,944,373	0.11
CAD 10,250,000	Canadian When Issued Government Bond, 0.500%, 01/09/25	6,554,450	0.25	CNY 50,000,000	China Government Bond, 3.030%, 11/03/26	7,314,830	0.28
CAD 4,050,000	Canadian When Issued Government Bond, 0.250%, 01/03/26	2,685,174	0.10	CNY 20,000,000	China Government Bond, 2.900%, 05/05/26	2,913,187	0.11
CNY 50,000,000				CNY 50,000,000	China Government Bond, 3.250%, 06/06/26	7,359,567	0.28
Total Canada		46,870,329	1.77	CNY 10,000,000	China Government Bond, 2.740%, 04/08/26	1,454,148	0.05
Chile				CNY 75,000,000	China Government Bond, 2.690%, 12/08/26	10,730,922	0.41
CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	280,659	0.01	CNY 30,000,000	China Government Bond, 3.120%, 05/12/26	4,403,355	0.17
CLP 1,200,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	1,361,503	0.05	CNY 20,000,000	China Government Bond, 2.370%, 20/01/27	2,849,950	0.11
CLP 500,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	564,804	0.02	CNY 40,000,000	China Government Bond, 2.480%, 15/04/27	5,711,581	0.21
Total Chile		2,206,966	0.08	CNY 5,000,000	China Government Bond, 3.520%, 04/05/27	747,472	0.03
China				CNY 55,000,000	China Government Bond, 2.850%, 04/06/27	7,980,882	0.30
CNY 12,000,000	China Government Bond, 3.200%, 16/03/24	1,747,550	0.07	CNY 40,000,000	China Government Bond, 2.500%, 25/07/27	5,717,566	0.21
CNY 40,000,000	China Government Bond, 2.280%, 17/03/24	5,755,024	0.22	CNY 15,000,000	China Government Bond, 3.590%, 03/08/27	2,259,634	0.08
CNY 45,000,000	China Government Bond, 2.840%, 08/04/24	6,521,398	0.25	CNY 43,000,000	China Government Bond, 3.280%, 03/12/27	6,370,361	0.24
CNY 50,000,000	China Government Bond, 3.190%, 11/04/24	7,280,953	0.27	CNY 10,000,000	China Government Bond, 3.850%, 01/02/28	1,536,631	0.06

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
China (continued)				Czech Republic (continued)			
CNY 40,000,000	China Government Bond, 3.010%, 13/05/28	5,842,197	0.22	CZK 10,000,000	Czech Republic Government Bond, 6.000%, 26/02/26	450,080	0.02
CNY 10,000,000	China Government Bond, 3.690%, 17/05/28	1,526,936	0.06	CZK 9,980,000	Czech Republic Government Bond, 1.000%, 26/06/26	381,279	0.01
CNY 10,000,000	China Government Bond, 3.540%, 16/08/28	1,513,126	0.06	CZK 17,140,000	Czech Republic Government Bond, 0.250%, 10/02/27	619,924	0.02
CNY 30,000,000	China Government Bond, 2.910%, 14/10/28	4,361,365	0.16	CZK 3,780,000	Czech Republic Government Bond, 2.500%, 25/08/28	144,806	0.01
CNY 21,000,000	China Government Bond, 3.250%, 22/11/28	3,111,348	0.12	CZK 22,200,000	Czech Republic Government Bond, 2.750%, 23/07/29	850,549	0.03
CNY 35,000,000	China Government Bond, 2.800%, 24/03/29	5,032,625	0.19	CZK 15,000,000	Czech Republic Government Bond, 0.050%, 29/11/29	469,903	0.02
CNY 35,000,000	China Government Bond, 3.290%, 23/05/29	5,209,445	0.20	CZK 14,000,000	Czech Republic Government Bond, 0.950%, 15/05/30	463,425	0.02
CNY 65,000,000	China Government Bond, 2.750%, 15/06/29	9,288,627	0.35	CZK 5,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	219,059	0.01
CNY 30,000,000	China Government Bond, 3.130%, 21/11/29	4,402,837	0.17	CZK 23,000,000	Czech Republic Government Bond, 1.200%, 13/03/31	755,986	0.03
CNY 45,000,000	China Government Bond, 2.680%, 21/05/30	6,408,763	0.24	CZK 20,000,000	Czech Republic Government Bond, 1.750%, 23/06/32	666,243	0.02
CNY 28,000,000	China Government Bond, 3.270%, 19/11/30	4,166,227	0.16	Total Czech Republic		6,407,555	0.24
CNY 43,000,000	China Government Bond, 3.020%, 27/05/31	6,260,506	0.24	Denmark			
CNY 25,000,000	China Government Bond, 2.890%, 18/11/31	3,602,572	0.14	DKK 270,000	Denmark Government Bond, 7.000%, 10/11/24	41,651	0.00
CNY 40,000,000	China Government Bond, 2.760%, 15/05/32	5,698,002	0.21	DKK 5,920,000	Denmark Government Bond, 1.750%, 15/11/25	827,025	0.03
CNY 25,000,000	China Government Bond, 2.600%, 01/09/32	3,515,219	0.13	DKK 9,940,000	Denmark Government Bond, 0.500%, 15/11/27	1,283,897	0.05
Total China		210,143,492	7.93	DKK 9,500,000	Denmark Government Bond, 0.500%, 15/11/29	1,174,996	0.05
Colombia				DKK 7,000,000	Denmark Government Bond, zero coupon, 15/11/31	789,888	0.03
COP 4,000,000,000	Colombian TES, 6.250%, 26/11/25	705,803	0.03	Total Denmark		4,117,457	0.16
COP 11,000,000,000	Colombian TES, 5.750%, 03/11/27	1,716,644	0.06	Finland			
COP 5,000,000,000	Colombian TES, 7.750%, 18/09/30	775,261	0.03	EUR 710,000	Finland Government Bond, 2.000%, 15/04/24	750,927	0.03
COP 4,000,000,000	Colombian TES, 7.000%, 26/03/31	580,439	0.02	EUR 800,000	Finland Government Bond, zero coupon, 15/09/24	815,643	0.03
Total Colombia		3,778,147	0.14	EUR 1,014,000	Finland Government Bond, 4.000%, 04/07/25	1,116,843	0.04
Cyprus				EUR 318,000	Finland Government Bond, 0.875%, 15/09/25	323,214	0.01
EUR 300,000	Cyprus Government International Bond, 0.625%, 03/12/24	287,606	0.01	EUR 599,000	Finland Government Bond, 0.500%, 15/04/26	595,939	0.02
EUR 150,000	Cyprus Government International Bond, 1.500%, 16/04/27	145,742	0.01	EUR 1,000,000	Finland Government Bond, zero coupon, 15/09/26	892,545	0.03
EUR 147,000	Cyprus Government International Bond, 2.375%, 25/09/28	144,121	0.00	EUR 500,000	Finland Government Bond, 1.375%, 15/04/27	499,467	0.02
Total Cyprus		577,469	0.02	EUR 636,000	Finland Government Bond, 0.500%, 15/09/27	608,532	0.02
Czech Republic				EUR 589,000	Finland Government Bond, 2.750%, 04/07/28	624,122	0.02
CZK 7,020,000	Czech Republic Government Bond, 5.700%, 25/05/24	310,369	0.01	EUR 468,000	Finland Government Bond, 0.500%, 15/09/28	436,719	0.02
CZK 5,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	198,955	0.01	EUR 800,000	Finland Government Bond, 0.500%, 15/09/29	726,088	0.03
CZK 14,000,000	Czech Republic Government Bond, 1.250%, 14/02/25	565,110	0.02				
CZK 7,620,000	Czech Republic Government Bond, 2.400%, 17/09/25	311,867	0.01				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Finland (continued)				Germany			
EUR 750,000	Finland Government Bond, 0.750%, 15/04/31	665,980	0.03	EUR 3,007,000	Bundesobligation, zero coupon, 05/04/24	3,111,017	0.12
EUR 700,000	Finland Government Bond, 0.125%, 15/09/31	582,158	0.02	EUR 3,000,000	Bundesobligation, zero coupon, 18/10/24	3,058,246	0.11
EUR 500,000	Finland Government Bond, 1.500%, 15/09/32	462,754	0.02	EUR 15,350,000	Bundesobligation, zero coupon, 11/04/25	15,109,658	0.57
Total Finland		9,100,931	0.34	EUR 3,900,000	Bundesobligation, 1.300%, 15/10/27	3,932,935	0.15
France				EUR 1,110,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	1,231,121	0.05
EUR 32,000,000	French Republic Government Bond OAT, zero coupon, 25/02/24	29,092,805	1.09	EUR 2,660,000	Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	2,816,882	0.11
EUR 4,623,000	French Republic Government Bond OAT, zero coupon, 25/03/24	4,767,573	0.18	EUR 2,618,000	Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	2,756,228	0.10
EUR 4,574,000	French Republic Government Bond OAT, 2.250%, 25/05/24	4,845,817	0.18	EUR 2,668,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	2,778,229	0.10
EUR 4,737,000	French Republic Government Bond OAT, 1.750%, 25/11/24	4,955,410	0.19	EUR 3,910,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	3,996,722	0.15
EUR 5,853,000	French Republic Government Bond OAT, zero coupon, 25/03/25	5,868,941	0.22	EUR 3,590,000	Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	3,681,426	0.14
EUR 5,300,000	French Republic Government Bond OAT, 0.500%, 25/05/25	5,357,707	0.20	EUR 4,120,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	4,131,705	0.16
EUR 3,608,000	French Republic Government Bond OAT, 6.000%, 25/10/25	4,177,478	0.16	EUR 4,056,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	3,958,265	0.15
EUR 4,423,000	French Republic Government Bond OAT, 1.000%, 25/11/25	4,492,589	0.17	EUR 3,351,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	3,263,887	0.12
EUR 5,109,000	French Republic Government Bond OAT, 3.500%, 25/04/26	5,567,518	0.21	EUR 1,942,000	Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	2,415,717	0.09
EUR 6,129,000	French Republic Government Bond OAT, 0.500%, 25/05/26	6,057,845	0.23	EUR 3,549,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	3,460,982	0.13
EUR 4,724,000	French Republic Government Bond OAT, 0.250%, 25/11/26	4,571,096	0.17	EUR 21,600,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/11/27	19,240,375	0.72
EUR 4,755,000	French Republic Government Bond OAT, 1.000%, 25/05/27	4,695,331	0.18	EUR 1,676,000	Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	2,046,571	0.08
EUR 6,198,000	French Republic Government Bond OAT, 2.750%, 25/10/27	6,597,879	0.25	EUR 3,323,000	Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	3,207,711	0.12
EUR 3,500,000	French Republic Government Bond OAT, 0.750%, 25/02/28	3,364,451	0.13	EUR 1,777,000	Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	2,108,323	0.08
EUR 6,768,000	French Republic Government Bond OAT, 0.750%, 25/05/28	6,469,193	0.24	EUR 3,078,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	2,900,190	0.11
EUR 7,076,000	French Republic Government Bond OAT, 0.750%, 25/11/28	6,698,649	0.25	EUR 3,360,000	Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	3,136,853	0.12
EUR 4,469,000	French Republic Government Bond OAT, 5.500%, 25/04/29	5,485,589	0.21	EUR 3,573,000	Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/29	3,236,447	0.12
EUR 6,125,000	French Republic Government Bond OAT, 0.500%, 25/05/29	5,633,307	0.21	EUR 1,300,000	Bundesrepublik Deutschland Bundesanleihe, 2.100%, 15/11/29	1,350,075	0.05
EUR 5,300,000	French Republic Government Bond OAT, zero coupon, 25/11/29	4,648,335	0.18	EUR 1,600,000	Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	2,111,259	0.08
EUR 6,850,000	French Republic Government Bond OAT, 2.500%, 25/05/30	7,123,799	0.27	EUR 2,300,000	Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	2,969,861	0.11
EUR 6,800,000	French Republic Government Bond OAT, 1.500%, 25/05/31	6,501,957	0.24	EUR 3,600,000	Bundesrepublik Deutschland Bundesanleihe, 0.010%, 15/08/31	3,103,532	0.12
EUR 4,000,000	French Republic Government Bond OAT, 5.750%, 25/10/32	5,223,930	0.20	EUR 3,200,000	Bundesrepublik Deutschland Bundesanleihe, 1.700%, 15/08/32	3,169,851	0.12
EUR 3,000,000	French Republic Government Bond OAT, 2.000%, 25/11/32	2,904,466	0.11				
Total France		145,101,665	5.47				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Germany (continued)				Indonesia (continued)			
EUR 2,300,000	Bundesschatzanweisungen, zero coupon, 15/03/24	2,382,138	0.09	IDR 6,000,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	377,047	0.01
EUR 2,000,000	Bundesschatzanweisungen, 0.200%, 14/06/24	2,061,670	0.08	IDR 20,000,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,384,988	0.05
EUR 2,000,000	Bundesschatzanweisungen, 0.400%, 13/09/24	2,055,053	0.08	IDR 20,000,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,296,881	0.05
EUR 800,000	Bundesschatzanweisungen, 2.200%, 12/12/24	845,560	0.03	IDR 37,000,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	2,322,913	0.09
Total Germany		115,628,489	4.36	IDR 30,000,000,000	Indonesia Treasury Bond, 6.375%, 15/04/32	1,856,117	0.07
Hong Kong				IDR 15,000,000,000	Perusahaan Penerbit SBSN Indonesia, 5.875%, 15/07/28	928,078	0.03
HKD 50,000	Hong Kong Government Bond Programme, 2.220%, 07/08/24	6,193	0.00	IDR 10,000,000,000	Perusahaan Penerbit SBSN Indonesia, 8.875%, 15/11/31	717,527	0.03
HKD 200,000	Hong Kong Government Bond Programme, 1.250%, 29/06/27	22,994	0.00	Total Indonesia		15,999,218	0.60
Total Hong Kong		29,187	0.00	Ireland			
Hungary				EUR 913,000	Ireland Government Bond, 3.400%, 18/03/24	981,999	0.04
HUF 142,000,000	Hungary Government Bond, 3.000%, 26/06/24	333,708	0.01	EUR 1,246,000	Ireland Government Bond, 5.400%, 13/03/25	1,403,862	0.05
HUF 100,000,000	Hungary Government Bond, 2.500%, 24/10/24	226,581	0.01	EUR 1,519,000	Ireland Government Bond, 1.000%, 15/05/26	1,542,721	0.06
HUF 48,000,000	Hungary Government Bond, 5.500%, 24/06/25	111,807	0.00	EUR 1,900,000	Ireland Government Bond, 0.200%, 15/05/27	1,714,904	0.07
HUF 200,000,000	Hungary Government Bond, 1.000%, 26/11/25	407,866	0.02	EUR 999,000	Ireland Government Bond, 0.900%, 15/05/28	965,652	0.04
HUF 50,000,000	Hungary Government Bond, 1.500%, 22/04/26	100,013	0.00	EUR 1,394,000	Ireland Government Bond, 1.100%, 15/05/29	1,332,812	0.05
HUF 100,000,000	Hungary Government Bond, 1.500%, 26/08/26	194,573	0.01	EUR 800,000	Ireland Government Bond, 2.400%, 15/05/30	824,958	0.03
HUF 156,500,000	Hungary Government Bond, 2.750%, 22/12/26	312,544	0.01	EUR 1,000,000	Ireland Government Bond, 1.350%, 18/03/31	947,451	0.04
HUF 156,500,000	Hungary Government Bond, 3.000%, 27/10/27	302,772	0.01	EUR 1,100,000	Ireland Government Bond, zero coupon, 18/10/31	903,385	0.03
HUF 12,500,000	Hungary Government Bond, 6.750%, 22/10/28	28,892	0.00	EUR 500,000	Ireland Government Bond, 0.350%, 18/10/32	412,625	0.01
HUF 130,000,000	Hungary Government Bond, 2.000%, 23/05/29	229,849	0.01	Total Ireland		11,030,369	0.42
HUF 100,000,000	Hungary Government Bond, 3.000%, 21/08/30	179,851	0.01	Israel			
HUF 200,000,000	Hungary Government Bond, 3.250%, 22/10/31	349,467	0.01	ILS 2,860,000	Israel Government Bond - Fixed, 3.750%, 31/03/24	811,369	0.03
HUF 75,000,000	Hungary Government Bond, 4.750%, 24/11/32	144,752	0.01	ILS 500,000	Israel Government Bond - Fixed, 0.400%, 31/10/24	133,523	0.00
Total Hungary		2,922,675	0.11	ILS 3,800,000	Israel Government Bond - Fixed, 0.500%, 30/04/25	987,815	0.04
Indonesia				ILS 2,755,000	Israel Government Bond - Fixed, 1.750%, 31/08/25	742,480	0.03
IDR 25,000,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	1,657,749	0.06	ILS 2,165,000	Israel Government Bond - Fixed, 6.250%, 30/10/26	668,325	0.03
IDR 20,000,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,295,802	0.05	ILS 2,645,000	Israel Government Bond - Fixed, 2.000%, 31/03/27	700,226	0.03
IDR 15,000,000,000	Indonesia Treasury Bond, 7.250%, 15/02/26	988,906	0.04	ILS 1,760,000	Israel Government Bond - Fixed, 2.250%, 28/09/28	461,815	0.02
IDR 20,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	1,258,943	0.05				
IDR 15,000,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	926,141	0.03				
IDR 15,000,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	988,126	0.04				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Israel (continued)				Italy (continued)			
ILS 2,400,000	Israel Government Bond - Fixed, 1.000%, 31/03/30	566,382	0.02	EUR 2,070,000	Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	2,075,019	0.08
ILS 1,500,000	Israel Government Bond - Fixed, 1.300%, 30/04/32	353,075	0.01	EUR 2,397,000	Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	2,372,907	0.09
Total Israel		5,425,010	0.21	EUR 9,600,000	Italy Buoni Poliennali Del Tesoro, 0.950%, 15/09/27	8,063,841	0.31
Italy				EUR 3,259,000	Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	3,891,546	0.15
EUR 13,100,000	Italy Buoni Poliennali Del Tesoro, zero coupon, 15/01/24	13,061,201	0.50	EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 2.650%, 01/12/27	2,214,632	0.08
EUR 2,393,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	2,594,510	0.10	EUR 2,865,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	2,791,805	0.10
EUR 1,508,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	1,581,618	0.06	EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 0.250%, 15/03/28	1,849,839	0.07
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 30/05/24	2,612,227	0.10	EUR 700,000	Italy Buoni Poliennali Del Tesoro, 3.400%, 01/04/28	723,885	0.03
EUR 2,003,000	Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	2,092,659	0.08	EUR 2,710,000	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	2,998,421	0.11
EUR 2,428,000	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	2,613,360	0.10	EUR 2,684,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	2,680,053	0.10
EUR 2,055,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	2,124,266	0.08	EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 0.450%, 15/02/29	1,625,666	0.06
EUR 2,528,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	2,663,310	0.10	EUR 2,200,000	Italy Buoni Poliennali Del Tesoro, 2.800%, 15/06/29	2,160,301	0.08
EUR 2,100,000	Italy Buoni Poliennali Del Tesoro, 0.350%, 01/02/25	2,107,356	0.08	EUR 2,568,000	Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	2,558,468	0.10
EUR 3,006,000	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	3,317,710	0.12	EUR 3,500,000	Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	3,989,192	0.15
EUR 1,758,000	Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	1,795,697	0.07	EUR 900,000	Italy Buoni Poliennali Del Tesoro, 3.850%, 15/12/29	933,092	0.03
EUR 2,321,000	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	2,369,085	0.09	EUR 3,400,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	3,472,000	0.13
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro, 1.850%, 01/07/25	1,795,202	0.07	EUR 2,750,000	Italy Buoni Poliennali Del Tesoro, 1.350%, 01/04/30	2,404,593	0.09
EUR 1,900,000	Italy Buoni Poliennali Del Tesoro, 1.200%, 15/08/25	1,910,731	0.07	EUR 2,600,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/12/30	2,271,935	0.09
EUR 2,018,000	Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	2,097,864	0.08	EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 0.900%, 01/04/31	2,354,199	0.09
EUR 2,234,000	Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	2,284,241	0.09	EUR 2,900,000	Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	3,455,872	0.13
EUR 800,000	Italy Buoni Poliennali Del Tesoro, 3.500%, 15/01/26	848,899	0.03	EUR 2,500,000	Italy Buoni Poliennali Del Tesoro, 0.600%, 01/08/31	1,946,156	0.07
EUR 4,050,000	Italy Buoni Poliennali Del Tesoro, 0.500%, 01/02/26	3,760,737	0.14	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	2,536,777	0.10
EUR 2,589,000	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	2,835,143	0.11	Total Italy		126,345,001	4.77
EUR 2,480,000	Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	2,474,765	0.09	Japan			
EUR 2,040,000	Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	2,064,737	0.08	JPY 710,600,000	Japan Government Five Year Bond, 0.100%, 20/03/24	5,391,394	0.20
EUR 1,562,000	Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	1,883,343	0.07	JPY 800,000,000	Japan Government Five Year Bond, 0.100%, 20/06/24	6,071,863	0.23
EUR 2,324,000	Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	2,263,511	0.08	JPY 700,000,000	Japan Government Five Year Bond, 0.100%, 20/09/24	5,311,713	0.20
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro, 0.850%, 15/01/27	2,196,197	0.08	JPY 5,350,000,000	Japan Government Five Year Bond, 0.100%, 20/12/24	40,557,157	1.54
EUR 1,700,000	Italy Buoni Poliennali Del Tesoro, 1.100%, 01/04/27	1,626,433	0.06	JPY 5,450,000,000	Japan Government Five Year Bond, 0.005%, 20/03/26	41,095,112	1.55

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27% <i>(continued)</i>				Government Bonds - 96.27% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 965,300,000	Japan Government Ten Year Bond, 0.600%, 20/03/24	7,368,675	0.28	JPY 100,000,000	Japan Government Thirty Year Bond, 2.300%, 20/05/32	882,595	0.03
JPY 990,800,000	Japan Government Ten Year Bond, 0.600%, 20/06/24	7,576,547	0.29	JPY 108,400,000	Japan Government Twenty Year Bond, 1.900%, 20/03/24	840,393	0.03
JPY 946,400,000	Japan Government Ten Year Bond, 0.500%, 20/09/24	7,230,354	0.27	JPY 114,700,000	Japan Government Twenty Year Bond, 2.100%, 20/03/24	891,347	0.03
JPY 662,200,000	Japan Government Ten Year Bond, 0.300%, 20/12/24	5,044,253	0.19	JPY 4,200,000	Japan Government Twenty Year Bond, 2.200%, 20/03/24	32,680	0.00
JPY 359,600,000	Japan Government Ten Year Bond, 0.500%, 20/12/24	2,750,233	0.10	JPY 8,400,000	Japan Government Twenty Year Bond, 2.200%, 20/06/24	65,693	0.00
JPY 955,100,000	Japan Government Ten Year Bond, 0.400%, 20/03/25	7,295,083	0.28	JPY 212,600,000	Japan Government Twenty Year Bond, 2.400%, 20/06/24	1,667,301	0.06
JPY 1,066,600,000	Japan Government Ten Year Bond, 0.400%, 20/06/25	8,153,676	0.31	JPY 335,700,000	Japan Government Twenty Year Bond, 2.100%, 20/09/24	2,634,537	0.10
JPY 1,125,900,000	Japan Government Ten Year Bond, 0.400%, 20/09/25	8,612,544	0.33	JPY 134,600,000	Japan Government Twenty Year Bond, 2.000%, 20/12/24	1,059,284	0.04
JPY 967,000,000	Japan Government Ten Year Bond, 0.300%, 20/12/25	7,381,066	0.28	JPY 108,400,000	Japan Government Twenty Year Bond, 2.100%, 20/12/24	854,712	0.03
JPY 1,061,300,000	Japan Government Ten Year Bond, 0.100%, 20/03/26	8,052,109	0.30	JPY 100,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/25	788,904	0.03
JPY 1,023,700,000	Japan Government Ten Year Bond, 0.100%, 20/06/26	7,761,562	0.29	JPY 118,900,000	Japan Government Twenty Year Bond, 2.000%, 20/03/25	939,981	0.04
JPY 981,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/26	7,431,774	0.28	JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/25	958,573	0.04
JPY 1,081,600,000	Japan Government Ten Year Bond, 0.100%, 20/12/26	8,180,304	0.31	JPY 114,700,000	Japan Government Twenty Year Bond, 1.900%, 20/06/25	908,811	0.04
JPY 946,400,000	Japan Government Ten Year Bond, 0.100%, 20/03/27	7,147,151	0.27	JPY 75,200,000	Japan Government Twenty Year Bond, 2.100%, 20/06/25	598,574	0.02
JPY 930,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/27	7,021,277	0.27	JPY 110,500,000	Japan Government Twenty Year Bond, 2.000%, 20/09/25	881,479	0.03
JPY 945,400,000	Japan Government Ten Year Bond, 0.100%, 20/09/27	7,122,618	0.27	JPY 241,900,000	Japan Government Twenty Year Bond, 2.100%, 20/09/25	1,934,668	0.07
JPY 980,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/27	7,371,409	0.28	JPY 168,700,000	Japan Government Twenty Year Bond, 2.000%, 20/12/25	1,351,901	0.05
JPY 1,192,700,000	Japan Government Ten Year Bond, 0.100%, 20/03/28	8,955,758	0.34	JPY 141,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/25	1,140,126	0.04
JPY 884,300,000	Japan Government Ten Year Bond, 0.100%, 20/06/28	6,629,787	0.25	JPY 163,900,000	Japan Government Twenty Year Bond, 2.100%, 20/03/26	1,323,088	0.05
JPY 873,300,000	Japan Government Ten Year Bond, 0.100%, 20/09/28	6,536,595	0.25	JPY 141,900,000	Japan Government Twenty Year Bond, 2.200%, 20/03/26	1,148,933	0.04
JPY 853,500,000	Japan Government Ten Year Bond, 0.100%, 20/12/28	6,379,079	0.24	JPY 141,900,000	Japan Government Twenty Year Bond, 2.300%, 20/03/26	1,152,332	0.04
JPY 780,000,000	Japan Government Ten Year Bond, 0.100%, 20/03/29	5,817,679	0.22	JPY 100,000,000	Japan Government Twenty Year Bond, 2.200%, 20/06/26	813,058	0.03
JPY 791,900,000	Japan Government Ten Year Bond, 0.100%, 20/06/29	5,895,212	0.22	JPY 234,200,000	Japan Government Twenty Year Bond, 2.300%, 20/06/26	1,910,573	0.07
JPY 800,000,000	Japan Government Ten Year Bond, 0.100%, 20/09/29	5,941,627	0.22	JPY 225,200,000	Japan Government Twenty Year Bond, 2.200%, 20/09/26	1,838,074	0.07
JPY 8,595,000,000	Japan Government Ten Year Bond, 0.100%, 20/12/29	63,215,891	2.40	JPY 200,000,000	Japan Government Twenty Year Bond, 2.300%, 20/09/26	1,638,076	0.06
JPY 3,125,000,000	Japan Government Ten Year Bond, 0.200%, 20/03/32	23,219,320	0.88	JPY 398,900,000	Japan Government Twenty Year Bond, 2.100%, 20/12/26	3,255,353	0.12
JPY 30,000,000	Japan Government Thirty Year Bond, 2.800%, 20/09/29	263,407	0.01	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/27	1,630,831	0.06
JPY 70,000,000	Japan Government Thirty Year Bond, 2.900%, 20/11/30	629,642	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/27	1,637,106	0.06
JPY 50,000,000	Japan Government Thirty Year Bond, 2.400%, 20/11/31	441,351	0.02	JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/06/27	1,097,344	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27% <i>(continued)</i>				Government Bonds - 96.27% <i>(continued)</i>			
Japan <i>(continued)</i>				Japan <i>(continued)</i>			
JPY 308,700,000	Japan Government Twenty Year Bond, 2.300%, 20/06/27	2,556,306	0.10	JPY 200,000,000	Japan Government Twenty Year Bond, 1.900%, 20/03/31	1,685,611	0.06
JPY 133,600,000	Japan Government Twenty Year Bond, 2.100%, 20/09/27	1,101,303	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 2.000%, 20/03/31	1,697,541	0.06
JPY 221,000,000	Japan Government Twenty Year Bond, 2.200%, 20/09/27	1,829,588	0.07	JPY 150,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/31	1,291,663	0.05
JPY 335,200,000	Japan Government Twenty Year Bond, 2.100%, 20/12/27	2,770,948	0.11	JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/31	1,678,139	0.06
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/28	1,666,270	0.06	JPY 300,000,000	Japan Government Twenty Year Bond, 1.900%, 20/06/31	2,535,852	0.10
JPY 121,000,000	Japan Government Twenty Year Bond, 2.400%, 20/03/28	1,017,420	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/31	1,669,347	0.06
JPY 100,000,000	Japan Government Twenty Year Bond, 2.100%, 20/06/28	831,513	0.03	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/31	2,523,460	0.10
JPY 150,000,000	Japan Government Twenty Year Bond, 2.300%, 20/06/28	1,259,491	0.05	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/12/31	1,674,107	0.06
JPY 107,300,000	Japan Government Twenty Year Bond, 2.400%, 20/06/28	905,323	0.03	JPY 300,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/31	2,531,146	0.10
JPY 208,800,000	Japan Government Twenty Year Bond, 2.100%, 20/09/28	1,741,374	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/03/32	1,666,422	0.06
JPY 71,900,000	Japan Government Twenty Year Bond, 2.200%, 20/09/28	602,691	0.02	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/03/32	1,679,412	0.06
JPY 252,100,000	Japan Government Twenty Year Bond, 1.900%, 20/12/28	2,084,246	0.08	JPY 400,000,000	Japan Government Twenty Year Bond, 1.800%, 20/03/32	3,384,198	0.13
JPY 121,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/28	1,011,817	0.04	JPY 200,000,000	Japan Government Twenty Year Bond, 1.500%, 20/06/32	1,655,675	0.06
JPY 222,700,000	Japan Government Twenty Year Bond, 1.900%, 20/03/29	1,847,206	0.07	JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/32	1,669,999	0.06
JPY 283,400,000	Japan Government Twenty Year Bond, 2.100%, 20/03/29	2,376,805	0.09	JPY 200,000,000	Japan Government Twenty Year Bond, 1.700%, 20/06/32	1,683,883	0.06
JPY 331,300,000	Japan Government Twenty Year Bond, 2.100%, 20/06/29	2,785,310	0.11	JPY 500,000,000	Japan Government Twenty Year Bond, 1.700%, 20/09/32	4,216,264	0.16
JPY 107,100,000	Japan Government Twenty Year Bond, 2.200%, 20/06/29	905,470	0.03	JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/12/32	1,700,663	0.06
JPY 450,000,000	Japan Government Twenty Year Bond, 2.100%, 20/09/29	3,794,638	0.14	JPY 4,350,000,000	Japan Government Two Year Bond, 0.005%, 01/04/24	32,960,473	1.25
JPY 300,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/29	2,534,374	0.10	Total Japan		510,375,574	19.25
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/12/29	1,699,936	0.06	Korea			
JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/03/30	2,962,818	0.11	KRW 6,500,000,000	Korea Treasury Bond, 1.875%, 10/03/24	5,032,344	0.19
JPY 200,000,000	Japan Government Twenty Year Bond, 2.200%, 20/03/30	1,703,331	0.06	KRW 500,000,000	Korea Treasury Bond, 1.125%, 10/06/24	380,877	0.02
JPY 200,000,000	Japan Government Twenty Year Bond, 1.600%, 20/06/30	1,641,366	0.06	KRW 1,500,000,000	Korea Treasury Bond, 1.375%, 10/09/24	1,140,542	0.04
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/06/30	1,663,087	0.06	KRW 3,000,000,000	Korea Treasury Bond, 1.500%, 10/03/25	2,265,533	0.09
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/06/30	1,264,163	0.05	KRW 4,000,000,000	Korea Treasury Bond, 3.125%, 10/06/25	3,115,960	0.12
JPY 200,000,000	Japan Government Twenty Year Bond, 1.800%, 20/09/30	1,666,603	0.06	KRW 3,000,000,000	Korea Treasury Bond, 1.125%, 10/09/25	2,213,093	0.08
JPY 270,000,000	Japan Government Twenty Year Bond, 1.900%, 20/09/30	2,265,160	0.09	KRW 400,000,000	Korea Treasury Bond, 2.250%, 10/12/25	302,985	0.01
JPY 150,000,000	Japan Government Twenty Year Bond, 2.000%, 20/12/30	1,269,893	0.05	KRW 2,500,000,000	Korea Treasury Bond, 1.250%, 10/03/26	1,834,441	0.07
JPY 350,000,000	Japan Government Twenty Year Bond, 2.100%, 20/12/30	2,983,720	0.11	KRW 1,000,000,000	Korea Treasury Bond, 1.875%, 10/06/26	741,771	0.03

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Korea (continued)				Luxembourg			
KRW 1,500,000,000	Korea Treasury Bond, 1.750%, 10/09/26	1,102,314	0.04	EUR 500,000	Luxembourg Government Bond, zero coupon, 28/04/25	474,969	0.02
KRW 1,000,000,000	Korea Treasury Bond, 1.500%, 10/12/26	724,637	0.03	EUR 384,000	Luxembourg Government Bond, 0.625%, 01/02/27	372,161	0.01
KRW 5,500,000,000	Korea Treasury Bond, 2.375%, 10/03/27	4,045,947	0.15	EUR 42,000	Luxembourg Government Bond, 2.250%, 19/03/28	43,122	0.00
KRW 2,000,000,000	Korea Treasury Bond, 2.125%, 10/06/27	1,473,999	0.06	EUR 300,000	State of the Grand-Duchy of Luxembourg, zero coupon, 24/03/31	250,271	0.01
KRW 1,200,000,000	Korea Treasury Bond, 2.375%, 10/12/27	887,811	0.03				
KRW 3,000,000,000	Korea Treasury Bond, 2.625%, 10/06/28	2,236,204	0.09				
KRW 1,500,000,000	Korea Treasury Bond, 2.375%, 10/12/28	1,098,429	0.04				
KRW 1,650,000,000	Korea Treasury Bond, 1.875%, 10/06/29	1,164,096	0.04				
KRW 2,300,000,000	Korea Treasury Bond, 1.375%, 10/12/29	1,553,596	0.06				
KRW 4,100,000,000	Korea Treasury Bond, 1.375%, 10/06/30	2,732,807	0.10				
KRW 3,600,000,000	Korea Treasury Bond, 1.500%, 10/12/30	2,399,341	0.09				
KRW 4,100,000,000	Korea Treasury Bond, 2.000%, 10/06/31	2,824,639	0.11				
KRW 1,500,000,000	Korea Treasury Bond, 3.375%, 10/06/32	1,149,988	0.04				
Total Korea		40,421,354	1.53			1,140,523	0.04
Latvia				Malaysia			
EUR 100,000	Latvia Government International Bond, 1.125%, 30/05/28	94,826	0.00	MYR 6,500,000	Malaysia Government Bond, 3.478%, 14/06/24	1,473,648	0.06
EUR 500,000	Republic Of Latvia, 0.010%, perpetual	394,776	0.02	MYR 1,355,000	Malaysia Government Bond, 4.181%, 15/07/24	310,586	0.01
Total Latvia		489,602	0.02	MYR 630,000	Malaysia Government Bond, 4.059%, 30/09/24	143,933	0.01
Lithuania				MYR 2,000,000	Malaysia Government Bond, 3.882%, 14/03/25	456,114	0.02
EUR 127,000	Lithuania Government International Bond, 2.125%, 29/10/26	131,148	0.00	MYR 1,595,000	Malaysia Government Bond, 3.955%, 15/09/25	364,790	0.01
EUR 42,000	Lithuania Government International Bond, 0.950%, 26/05/27	40,296	0.00	MYR 145,000	Malaysia Government Bond, 4.392%, 15/04/26	33,554	0.00
EUR 500,000	Lithuania Government International Bond, 4.125%, 25/04/28	548,492	0.02	MYR 3,000,000	Malaysia Government Bond, 3.906%, 15/07/26	683,489	0.03
EUR 150,000	Lithuania Government International Bond, 0.750%, perpetual	131,217	0.01	MYR 420,000	Malaysia Government Bond, 3.900%, 30/11/26	95,598	0.00
Total Lithuania		851,153	0.03	MYR 1,750,000	Malaysia Government Bond, 3.899%, 16/11/27	397,967	0.01
				MYR 1,270,000	Malaysia Government Bond, 3.733%, 15/06/28	285,172	0.01
				MYR 40,000	Malaysia Government Bond, 5.248%, 15/09/28	9,658	0.00
				MYR 2,000,000	Malaysia Government Bond, 4.504%, 30/04/29	466,329	0.02
				MYR 2,720,000	Malaysia Government Bond, 3.885%, 15/08/29	612,250	0.02
				MYR 7,500,000	Malaysia Government Bond, 2.632%, 15/04/31	1,533,371	0.06
				MYR 840,000	Malaysia Government Investment Issue, 4.444%, 22/05/24	192,931	0.01
				MYR 1,155,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	263,940	0.01
				MYR 4,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	908,186	0.03
				MYR 1,680,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	384,562	0.01
				MYR 2,000,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	453,176	0.02
				MYR 840,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	193,736	0.01
				MYR 4,000,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	890,942	0.03
				MYR 4,340,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	1,003,619	0.04

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Malaysia (continued)				Norway			
MYR 2,650,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	603,911	0.02	NOK 4,780,000	Norway Government Bond, 3.000%, 14/03/24	484,318	0.02
MYR 7,000,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,521,010	0.06	NOK 6,440,000	Norway Government Bond, 1.750%, 13/03/25	635,103	0.02
Total Malaysia		13,282,472	0.50	NOK 8,140,000	Norway Government Bond, 1.500%, 19/02/26	787,500	0.03
Mexico				NOK 3,360,000	Norway Government Bond, 1.750%, 17/02/27	323,772	0.01
MXN 33,350,000	Mexican Bonos, 8.000%, 05/09/24	1,655,961	0.06	NOK 4,680,000	Norway Government Bond, 2.000%, 26/04/28	449,548	0.02
MXN 28,100,000	Mexican Bonos, 10.000%, 05/12/24	1,445,227	0.05	NOK 3,500,000	Norway Government Bond, 1.750%, 06/09/29	325,574	0.01
MXN 52,225,000	Mexican Bonos, 5.750%, 05/03/26	2,421,797	0.09	NOK 6,000,000	Norway Government Bond, 1.375%, 19/08/30	534,999	0.02
MXN 16,500,000	Mexican Bonos, 5.500%, 04/03/27	738,591	0.03	NOK 5,000,000	Norway Government Bond, 1.250%, 17/09/31	433,169	0.02
MXN 49,575,000	Mexican Bonos, 7.500%, 03/06/27	2,394,844	0.09	NOK 3,500,000	Norway Government Bond, 2.125%, 18/05/32	324,980	0.01
MXN 36,650,000	Mexican Bonos, 8.500%, 31/05/29	1,825,311	0.07	Total Norway		4,298,963	0.16
MXN 48,500,000	Mexican Bonos, 7.750%, 29/05/31	2,296,920	0.09	Peru			
Total Mexico		12,778,651	0.48	PEN 2,500,000	Peru Government Bond, 6.350%, 12/08/28	623,633	0.03
Netherlands				PEN 3,400,000	Peru Government Bond, 5.940%, 12/02/29	817,828	0.03
EUR 1,942,000	Netherlands Government Bond, zero coupon, 15/01/24	2,017,820	0.08	Total Peru		1,441,461	0.06
EUR 1,905,000	Netherlands Government Bond, 2.000%, 15/07/24	2,011,864	0.08	Poland			
EUR 2,308,000	Netherlands Government Bond, 0.250%, 15/07/25	2,318,720	0.09	PLN 3,470,000	Republic of Poland Government Bond, 2.500%, 25/04/24	752,360	0.03
EUR 7,500,000	Netherlands Government Bond, zero coupon, 15/01/26	6,808,549	0.26	PLN 4,000,000	Republic of Poland Government Bond, 2.250%, 25/10/24	844,931	0.03
EUR 2,109,000	Netherlands Government Bond, 0.500%, 15/07/26	2,087,779	0.08	PLN 3,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	598,851	0.02
EUR 1,921,000	Netherlands Government Bond, 0.750%, 15/07/27	1,882,584	0.07	PLN 3,475,000	Republic of Poland Government Bond, 3.250%, 25/07/25	727,641	0.03
EUR 1,397,000	Netherlands Government Bond, 5.500%, 15/01/28	1,682,400	0.06	PLN 5,540,000	Republic of Poland Government Bond, 2.500%, 25/07/26	1,091,353	0.04
EUR 2,024,000	Netherlands Government Bond, 0.750%, 15/07/28	1,945,765	0.07	PLN 3,700,000	Republic of Poland Government Bond, 0.250%, 25/10/26	660,808	0.02
EUR 1,486,000	Netherlands Government Bond, 0.250%, 15/07/29	1,350,914	0.05	PLN 6,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	1,210,246	0.05
EUR 1,700,000	Netherlands Government Bond, 0.500%, 15/07/32	1,458,281	0.05	PLN 3,710,000	Republic of Poland Government Bond, 2.500%, 25/07/27	705,359	0.03
Total Netherlands		23,564,676	0.89	PLN 3,575,000	Republic of Poland Government Bond, 2.750%, 25/04/28	670,238	0.02
New Zealand				PLN 150,000	Republic of Poland Government Bond, 5.750%, 25/04/29	32,521	0.00
NZD 800,000	New Zealand Government Bond, 0.500%, 15/05/24	475,531	0.02	PLN 6,000,000	Republic of Poland Government Bond, 2.750%, 25/10/29	1,075,397	0.04
NZD 1,045,000	New Zealand Government Bond, 2.750%, 15/04/25	630,707	0.02	PLN 4,400,000	Republic of Poland Government Bond, 1.250%, 25/10/30	674,096	0.03
NZD 1,100,000	New Zealand Government Bond, 0.500%, 15/05/26	605,999	0.02	PLN 4,000,000	Republic of Poland Government Bond, 1.750%, 25/04/32	599,026	0.02
NZD 1,110,000	New Zealand Government Bond, 4.500%, 15/04/27	699,871	0.03	Total Poland		9,642,827	0.36
NZD 1,100,000	New Zealand Government Bond, 0.250%, 15/05/28	556,639	0.02	New Zealand			
NZD 1,804,000	New Zealand Government Bond, 3.000%, 20/04/29	1,048,455	0.04	NZD 700,000	New Zealand Government Bond, 2.000%, 15/05/32	359,715	0.01
NZD 1,500,000	New Zealand Government Bond, 1.500%, 15/05/31	754,747	0.03	Total New Zealand		5,131,664	0.19

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
Portugal				Singapore (continued)			
EUR 942,000	Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	1,036,867	0.04	SGD 1,047,000	Singapore Government Bond, 2.875%, 01/07/29	772,768	0.03
EUR 1,561,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	1,665,260	0.06	SGD 700,000	Singapore Government Bond, 2.875%, 01/09/30	513,565	0.02
EUR 1,515,000	Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	1,616,511	0.06	SGD 1,500,000	Singapore Government Bond, 1.625%, 01/07/31	996,116	0.04
EUR 1,073,000	Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	1,198,947	0.04	SGD 500,000	Singapore Government Bond, 2.625%, 01/08/32	358,854	0.01
EUR 700,000	Portugal Obrigacoes do Tesouro OT, 0.700%, 15/10/27	673,249	0.03	Total Singapore		7,090,125	0.27
EUR 1,953,000	Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	1,986,228	0.07	Slovakia			
EUR 1,368,000	Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	1,359,871	0.05	EUR 200,000	Slovakia Government Bond, zero coupon, 17/06/24	204,481	0.01
EUR 1,100,000	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	1,221,626	0.05	EUR 285,000	Slovakia Government Bond, 3.375%, 15/11/24	305,760	0.01
EUR 1,400,000	Portugal Obrigacoes do Tesouro OT, 0.475%, 18/10/30	1,204,493	0.05	EUR 300,000	Slovakia Government Bond, 0.250%, 14/05/25	298,781	0.01
EUR 1,000,000	Portugal Obrigacoes do Tesouro OT, 0.300%, 17/10/31	814,984	0.03	EUR 188,000	Slovakia Government Bond, 4.350%, 14/10/25	206,357	0.01
EUR 500,000	Portugal Obrigacoes do Tesouro OT, 1.650%, 16/07/32	451,932	0.02	EUR 242,000	Slovakia Government Bond, 0.625%, 22/05/26	237,135	0.01
Total Portugal		13,229,968	0.50	EUR 335,000	Slovakia Government Bond, 1.375%, 21/01/27	333,109	0.01
Romania				EUR 326,000	Slovakia Government Bond, 1.000%, 12/06/28	306,938	0.01
RON 1,000,000	Romania Government Bond, 3.700%, 25/11/24	203,779	0.01	EUR 283,000	Slovakia Government Bond, 3.625%, 16/01/29	306,251	0.01
RON 3,500,000	Romania Government Bond, 3.650%, 28/07/25	636,796	0.02	EUR 400,000	Slovakia Government Bond, 0.750%, 09/04/30	350,250	0.01
RON 2,000,000	Romania Government Bond, 4.850%, 22/04/26	399,871	0.02	EUR 800,000	Slovakia Government Bond, 1.000%, 09/10/30	691,561	0.03
RON 2,000,000	Romania Government Bond, 2.500%, 25/10/27	341,864	0.01	EUR 700,000	Slovakia Government Bond, 1.625%, 21/01/31	650,978	0.03
RON 3,850,000	Romania Government Bond, 4.150%, 26/01/28	666,448	0.03	Total Slovakia		3,891,601	0.15
RON 2,000,000	Romania Government Bond, 5.000%, 12/02/29	373,339	0.01	Slovenia			
RON 2,000,000	Romania Government Bond, 6.700%, 25/02/32	385,647	0.01	EUR 30,000	Slovenia Government Bond, 4.625%, 09/09/24	33,296	0.00
Total Romania		3,007,744	0.11	EUR 384,000	Slovenia Government Bond, 2.125%, 28/07/25	407,742	0.01
Singapore				EUR 30,000	Slovenia Government Bond, 5.125%, 30/03/26	34,383	0.00
SGD 439,000	Singapore Government Bond, 2.000%, 01/02/24	323,047	0.01	EUR 389,000	Slovenia Government Bond, 1.250%, 22/03/27	385,401	0.01
SGD 710,000	Singapore Government Bond, 3.000%, 01/09/24	528,434	0.02	EUR 326,000	Slovenia Government Bond, 1.000%, 06/03/28	310,567	0.01
SGD 439,000	Singapore Government Bond, 2.375%, 01/06/25	322,864	0.01	EUR 268,000	Slovenia Government Bond, 1.188%, 14/03/29	250,485	0.01
SGD 1,300,000	Singapore Government Bond, 0.500%, 01/11/25	906,200	0.04	EUR 200,000	Slovenia Government Bond, 0.275%, 14/01/30	168,126	0.01
SGD 1,210,000	Singapore Government Bond, 2.125%, 01/06/26	881,418	0.03	EUR 100,000	Slovenia Government Bond, 0.875%, 15/07/30	86,510	0.00
SGD 1,000,000	Singapore Government Bond, 1.250%, 01/11/26	704,444	0.03	EUR 200,000	Slovenia Government Bond, zero coupon, 12/02/31	157,793	0.01
SGD 419,000	Singapore Government Bond, 3.500%, 01/03/27	320,358	0.01				
SGD 631,000	Singapore Government Bond, 2.625%, 01/05/28	462,057	0.02				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27% <i>(continued)</i>				Government Bonds - 96.27% <i>(continued)</i>			
Slovenia <i>(continued)</i>				Spain <i>(continued)</i>			
EUR 200,000	Slovenia Government Bond, 0.125%, 01/07/31	157,146	0.01	EUR 2,800,000	Spain Government Bond, 5.750%, 30/07/32	3,537,518	0.13
EUR 500,000	Slovenia Government Bond, 2.250%, 03/03/32	471,735	0.02	EUR 2,400,000	Spain Government Bond, 2.550%, 31/10/32	2,336,713	0.09
Total Slovenia		2,463,184	0.09	Total Spain		87,827,549	3.31
Spain				Sweden			
EUR 2,550,000	Bonos y Obligaciones del Estado, 0.700%, 30/04/32	2,116,309	0.08	SEK 2,000,000	Collateralized ETC on Palladium, 0.125%, perpetual	162,202	0.01
EUR 1,571,000	Spain Government Bond, 4.800%, 31/01/24	1,715,178	0.06	SEK 5,630,000	Sweden Government Bond, 2.500%, 12/05/25	536,675	0.02
EUR 2,260,000	Spain Government Bond, 3.800%, 30/04/24	2,442,689	0.09	SEK 8,620,000	Sweden Government Bond, 1.000%, 12/11/26	777,938	0.03
EUR 14,550,000	Spain Government Bond, zero coupon, 31/05/24	14,183,706	0.54	SEK 6,780,000	Sweden Government Bond, 0.750%, 12/05/28	594,007	0.02
EUR 2,010,000	Spain Government Bond, 0.250%, 30/07/24	2,060,909	0.08	SEK 8,500,000	Sweden Government Bond, 0.750%, 12/11/29	728,604	0.03
EUR 3,051,000	Spain Government Bond, 2.750%, 31/10/24	3,245,661	0.12	SEK 6,500,000	Sweden Government Bond, 0.125%, 12/05/31	518,927	0.02
EUR 2,918,000	Spain Government Bond, 1.600%, 30/04/25	3,024,108	0.11	SEK 7,000,000	Sweden Government Bond, 2.250%, 01/06/32	666,900	0.02
EUR 2,956,000	Spain Government Bond, 4.650%, 30/07/25	3,287,606	0.12	Total Sweden		3,985,253	0.15
EUR 3,181,000	Spain Government Bond, 2.150%, 31/10/25	3,327,430	0.13	Switzerland			
EUR 2,870,000	Spain Government Bond, 1.950%, 30/04/26	2,960,579	0.11	CHF 200,000	Swiss Confederation Government Bond, 1.250%, 28/05/26	215,140	0.01
EUR 2,660,000	Spain Government Bond, 5.900%, 30/07/26	3,115,306	0.12	CHF 627,000	Swiss Confederation Government Bond, 3.250%, 27/06/27	730,795	0.03
EUR 3,117,000	Spain Government Bond, 1.300%, 31/10/26	3,122,728	0.12	CHF 116,000	Swiss Confederation Government Bond, 4.000%, 08/04/28	141,271	0.01
EUR 2,874,000	Spain Government Bond, 1.500%, 30/04/27	2,875,233	0.11	CHF 891,000	Swiss Confederation Government Bond, zero coupon, 22/06/29	873,502	0.03
EUR 3,900,000	Spain Government Bond, 0.800%, 30/07/27	3,676,229	0.14	CHF 550,000	Swiss Confederation Government Bond, 0.500%, 27/05/30	551,153	0.02
EUR 2,602,000	Spain Government Bond, 1.450%, 31/10/27	2,569,043	0.10	CHF 300,000	Swiss Confederation Government Bond, 2.250%, 22/06/31	341,719	0.01
EUR 2,660,000	Spain Government Bond, 1.400%, 30/04/28	2,592,497	0.10	CHF 500,000	Swiss Confederation Government Bond, 0.500%, 27/06/32	489,192	0.02
EUR 2,675,000	Spain Government Bond, 1.400%, 30/07/28	2,595,269	0.10	Total Switzerland		3,342,772	0.13
EUR 2,194,000	Spain Government Bond, 5.150%, 31/10/28	2,574,529	0.10	Thailand			
EUR 2,873,000	Spain Government Bond, 6.000%, 31/01/29	3,535,583	0.13	THB 60,000,000	Thailand Government Bond, 0.750%, 17/06/24	1,713,007	0.06
EUR 2,452,000	Spain Government Bond, 1.450%, 30/04/29	2,352,432	0.09	THB 40,000,000	Thailand Government Bond, 1.450%, 17/12/24	1,150,928	0.05
EUR 2,700,000	Spain Government Bond, 0.600%, 31/10/29	2,418,044	0.09	THB 35,000,000	Thailand Government Bond, 0.950%, 17/06/25	992,763	0.04
EUR 5,350,000	Spain Government Bond, 0.500%, 30/04/30	4,560,728	0.17	THB 25,300,000	Thailand Government Bond, 3.850%, 12/12/25	775,041	0.03
EUR 2,800,000	Spain Government Bond, 1.950%, 30/07/30	2,713,435	0.10	THB 26,900,000	Thailand Government Bond, 2.125%, 17/12/26	786,434	0.03
EUR 2,950,000	Spain Government Bond, 1.250%, 31/10/30	2,693,192	0.10	THB 41,000,000	Thailand Government Bond, 1.000%, 17/06/27	1,139,512	0.04
EUR 2,700,000	Spain Government Bond, 0.100%, 30/04/31	2,194,895	0.08	THB 39,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,179,232	0.05
				THB 18,400,000	Thailand Government Bond, 4.875%, 22/06/29	613,541	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Government Bonds - 96.27% <i>(continued)</i>				Government Bonds - 96.27% <i>(continued)</i>			
Thailand <i>(continued)</i>				United States <i>(continued)</i>			
THB 45,000,000	Thailand Government Bond, 1.600%, 17/12/29	1,244,071	0.05	USD 2,615,000	United States Treasury Note/Bond, 2.375%, 29/02/24	2,546,969	0.10
THB 70,000,000	Thailand Government Bond, 2.000%, 17/12/31	1,945,569	0.07	USD 52,100,000	United States Treasury Note/Bond, 0.250%, 15/03/24	47,728,510	1.78
Total Thailand		11,540,098	0.44	USD 5,146,000	United States Treasury Note/Bond, 2.125%, 31/03/24	4,984,584	0.19
United Kingdom				USD 52,900,000	United States Treasury Note/Bond, 0.375%, 15/04/24	47,943,059	1.82
GBP 11,500,000	United Kingdom Gilt, 0.125%, 31/01/24	12,452,231	0.47	USD 2,986,000	United States Treasury Note/Bond, 2.000%, 30/04/24	2,881,140	0.11
GBP 3,616,000	United Kingdom Gilt, 1.000%, 22/04/24	4,211,498	0.16	USD 4,283,000	United States Treasury Note/Bond, 2.250%, 30/04/24	4,147,483	0.16
GBP 3,728,000	United Kingdom Gilt, 2.750%, 07/09/24	4,421,138	0.17	USD 6,748,000	United States Treasury Note/Bond, 2.500%, 15/05/24	6,548,723	0.25
GBP 8,300,000	United Kingdom Gilt, 0.250%, 31/01/25	8,225,017	0.31	USD 4,814,000	United States Treasury Note/Bond, 2.000%, 31/05/24	4,638,176	0.17
GBP 4,291,000	United Kingdom Gilt, 5.000%, 07/03/25	5,311,075	0.20	USD 5,600,000	United States Treasury Note/Bond, 2.500%, 31/05/24	5,431,781	0.20
GBP 4,800,000	United Kingdom Gilt, 0.625%, 07/06/25	5,391,284	0.20	USD 3,978,000	United States Treasury Note/Bond, 1.750%, 30/06/24	3,812,664	0.14
GBP 4,716,000	United Kingdom Gilt, 2.000%, 07/09/25	5,450,048	0.21	USD 2,907,000	United States Treasury Note/Bond, 2.000%, 30/06/24	2,795,035	0.11
GBP 5,285,000	United Kingdom Gilt, 1.500%, 22/07/26	5,920,263	0.22	USD 10,500,000	United States Treasury Note/Bond, 3.000%, 30/06/24	10,214,961	0.38
GBP 8,250,000	United Kingdom Gilt, 0.375%, 22/10/26	8,233,300	0.31	USD 3,900,000	United States Treasury Note/Bond, 1.750%, 31/07/24	3,730,594	0.14
GBP 1,100,000	United Kingdom Gilt, 4.125%, 29/01/27	1,340,048	0.05	USD 3,026,000	United States Treasury Note/Bond, 2.125%, 31/07/24	2,910,870	0.11
GBP 4,651,000	United Kingdom Gilt, 1.250%, 22/07/27	5,044,620	0.19	USD 7,052,000	United States Treasury Note/Bond, 2.375%, 15/08/24	6,805,455	0.26
GBP 3,972,000	United Kingdom Gilt, 4.250%, 07/12/27	4,909,552	0.18	USD 3,600,000	United States Treasury Note/Bond, 1.250%, 31/08/24	3,409,031	0.13
GBP 4,406,000	United Kingdom Gilt, 1.625%, 22/10/28	4,767,172	0.18	USD 3,237,000	United States Treasury Note/Bond, 1.875%, 31/08/24	3,096,013	0.12
GBP 2,302,000	United Kingdom Gilt, 6.000%, 07/12/28	3,106,129	0.12	USD 14,900,000	United States Treasury Note/Bond, 3.250%, 31/08/24	14,441,298	0.54
GBP 1,900,000	United Kingdom Gilt, 0.500%, 31/01/29	1,893,957	0.07	USD 3,450,000	United States Treasury Note/Bond, 1.500%, 30/09/24	3,276,691	0.12
GBP 5,150,000	United Kingdom Gilt, 0.875%, 22/10/29	5,188,632	0.20	USD 2,742,000	United States Treasury Note/Bond, 2.125%, 30/09/24	2,631,249	0.10
GBP 5,350,000	United Kingdom Gilt, 4.750%, 07/12/30	6,943,408	0.26	USD 9,500,000	United States Treasury Note/Bond, 4.250%, 30/09/24	9,477,032	0.36
GBP 3,600,000	United Kingdom Gilt, 1.000%, 31/01/32	3,432,568	0.13	USD 36,450,000	United States Treasury Note/Bond, 0.625%, 15/10/24	30,339,406	1.14
GBP 4,600,000	United Kingdom Gilt, 4.250%, 07/06/32	5,790,144	0.22	USD 3,500,000	United States Treasury Note/Bond, 1.500%, 31/10/24	3,316,660	0.12
Total United Kingdom		102,032,084	3.85	USD 2,949,000	United States Treasury Note/Bond, 2.250%, 31/10/24	2,832,653	0.11
United States				USD 27,000,000	United States Treasury Note/Bond, 0.750%, 15/11/24	24,026,703	0.91
USD 12,500,000	United States Treasury Note/Bond, 0.125%, 15/01/24	11,894,860	0.44	USD 7,065,000	United States Treasury Note/Bond, 2.250%, 15/11/24	6,787,920	0.26
USD 3,691,000	United States Treasury Note/Bond, 2.250%, 31/01/24	3,593,679	0.14	USD 88,000	United States Treasury Note/Bond, 7.500%, 15/11/24	92,648	0.00
USD 3,901,000	United States Treasury Note/Bond, 2.500%, 31/01/24	3,808,504	0.14	USD 4,400,000	United States Treasury Note/Bond, 1.500%, 30/11/24	4,165,047	0.16
USD 5,728,000	United States Treasury Note/Bond, 2.750%, 15/02/24	5,603,148	0.21	USD 2,749,000	United States Treasury Note/Bond, 2.125%, 30/11/24	2,631,631	0.10
USD 3,133,000	United States Treasury Note/Bond, 2.125%, 29/02/24	3,041,825	0.11				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
United States (continued)				United States (continued)			
USD 6,600,000	United States Treasury Note/Bond, 1.000%, 15/12/24	6,178,477	0.23	USD 3,205,000	United States Treasury Note/Bond, 2.625%, 31/01/26	3,065,783	0.12
USD 4,000,000	United States Treasury Note/Bond, 1.750%, 31/12/24	3,797,969	0.14	USD 6,573,000	United States Treasury Note/Bond, 1.625%, 15/02/26	6,083,620	0.23
USD 2,996,000	United States Treasury Note/Bond, 2.250%, 31/12/24	2,871,596	0.11	USD 165,000	United States Treasury Note/Bond, 6.000%, 15/02/26	173,237	0.01
USD 26,000,000	United States Treasury Note/Bond, 1.125%, 15/01/25	23,463,328	0.89	USD 2,805,000	United States Treasury Note/Bond, 2.500%, 28/02/26	2,665,627	0.10
USD 22,950,000	United States Treasury Note/Bond, 1.375%, 31/01/25	19,481,750	0.73	USD 3,158,000	United States Treasury Note/Bond, 2.250%, 31/03/26	2,978,389	0.11
USD 3,379,000	United States Treasury Note/Bond, 2.500%, 31/01/25	3,250,440	0.12	USD 2,673,000	United States Treasury Note/Bond, 2.375%, 30/04/26	2,527,447	0.10
USD 28,650,000	United States Treasury Note/Bond, 1.500%, 15/02/25	25,553,913	0.96	USD 6,801,000	United States Treasury Note/Bond, 1.625%, 15/05/26	6,268,609	0.24
USD 6,280,000	United States Treasury Note/Bond, 2.000%, 15/02/25	5,978,756	0.23	USD 2,778,000	United States Treasury Note/Bond, 2.125%, 31/05/26	2,601,120	0.10
USD 78,000	United States Treasury Note/Bond, 7.625%, 15/02/25	82,875	0.00	USD 3,058,000	United States Treasury Note/Bond, 1.875%, 30/06/26	2,839,401	0.11
USD 3,333,000	United States Treasury Note/Bond, 2.750%, 28/02/25	3,221,553	0.12	USD 3,178,000	United States Treasury Note/Bond, 1.875%, 31/07/26	2,942,629	0.11
USD 8,300,000	United States Treasury Note/Bond, 1.750%, 15/03/25	7,764,953	0.30	USD 6,422,000	United States Treasury Note/Bond, 1.500%, 15/08/26	5,859,573	0.22
USD 33,900,000	United States Treasury Note/Bond, 0.500%, 31/03/25	29,520,821	1.12	USD 80,000	United States Treasury Note/Bond, 6.750%, 15/08/26	86,750	0.00
USD 1,658,000	United States Treasury Note/Bond, 2.625%, 31/03/25	1,597,768	0.06	USD 2,758,000	United States Treasury Note/Bond, 1.375%, 31/08/26	2,502,670	0.09
USD 15,700,000	United States Treasury Note/Bond, 2.625%, 15/04/25	14,825,210	0.56	USD 2,500,000	United States Treasury Note/Bond, 1.625%, 30/09/26	2,289,648	0.09
USD 2,768,000	United States Treasury Note/Bond, 2.875%, 30/04/25	2,680,851	0.10	USD 2,800,000	United States Treasury Note/Bond, 1.625%, 31/10/26	2,558,281	0.10
USD 5,853,000	United States Treasury Note/Bond, 2.125%, 15/05/25	5,564,923	0.21	USD 6,020,000	United States Treasury Note/Bond, 2.000%, 15/11/26	5,569,911	0.21
USD 10,000,000	United States Treasury Note/Bond, 2.750%, 15/05/25	9,476,563	0.36	USD 104,000	United States Treasury Note/Bond, 6.500%, 15/11/26	112,515	0.00
USD 2,510,000	United States Treasury Note/Bond, 2.875%, 31/05/25	2,427,837	0.09	USD 3,000,000	United States Treasury Note/Bond, 1.625%, 30/11/26	2,738,672	0.10
USD 2,275,000	United States Treasury Note/Bond, 2.750%, 30/06/25	2,191,998	0.08	USD 5,419,000	United States Treasury Note/Bond, 2.250%, 15/02/27	5,046,444	0.19
USD 2,460,000	United States Treasury Note/Bond, 2.875%, 31/07/25	2,377,936	0.09	USD 73,000	United States Treasury Note/Bond, 6.625%, 15/02/27	79,758	0.00
USD 6,694,000	United States Treasury Note/Bond, 2.000%, 15/08/25	6,324,784	0.24	USD 6,722,000	United States Treasury Note/Bond, 2.375%, 15/05/27	6,274,042	0.24
USD 82,000	United States Treasury Note/Bond, 6.875%, 15/08/25	86,926	0.00	USD 5,327,000	United States Treasury Note/Bond, 2.250%, 15/08/27	4,933,718	0.19
USD 2,742,000	United States Treasury Note/Bond, 2.750%, 31/08/25	2,637,247	0.10	USD 292,000	United States Treasury Note/Bond, 6.375%, 15/08/27	319,626	0.01
USD 5,000,000	United States Treasury Note/Bond, 3.500%, 15/09/25	4,905,078	0.18	USD 10,000,000	United States Treasury Note/Bond, 4.125%, 30/09/27	10,054,297	0.38
USD 2,568,000	United States Treasury Note/Bond, 3.000%, 30/09/25	2,483,738	0.09	USD 5,060,000	United States Treasury Note/Bond, 2.250%, 15/11/27	4,669,036	0.18
USD 2,216,000	United States Treasury Note/Bond, 3.000%, 31/10/25	2,141,903	0.08	USD 695,000	United States Treasury Note/Bond, 6.125%, 15/11/27	758,256	0.03
USD 6,441,000	United States Treasury Note/Bond, 2.250%, 15/11/25	6,100,332	0.23	USD 8,900,000	United States Treasury Note/Bond, 3.875%, 30/11/27	8,861,766	0.33
USD 3,158,000	United States Treasury Note/Bond, 2.875%, 30/11/25	3,041,302	0.11	USD 7,167,000	United States Treasury Note/Bond, 2.750%, 15/02/28	6,748,738	0.25
USD 2,600,000	United States Treasury Note/Bond, 2.625%, 31/12/25	2,488,688	0.09	USD 26,200,000	United States Treasury Note/Bond, 1.250%, 31/03/28	22,026,187	0.83

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)			
Government Bonds - 96.27% (continued)				Government Bonds - 96.27% (continued)			
United States (continued)				United States (continued)			
USD 7,428,000	United States Treasury Note/Bond, 2.875%, 15/05/28	7,021,781	0.26	USD 35,200,000	United States Treasury Note/Bond - When Issued, 1.250%, 30/11/26	30,901,218	1.18
USD 7,570,000	United States Treasury Note/Bond, 2.875%, 15/08/28	7,142,413	0.27	USD 11,600,000	United States Treasury Note/Bond - When Issued, 1.875%, 28/02/27	10,471,250	0.40
USD 637,000	United States Treasury Note/Bond, 5.500%, 15/08/28	682,187	0.03	USD 10,900,000	United States Treasury Note/Bond - When Issued, 2.750%, 30/04/27	10,334,203	0.39
USD 6,066,000	United States Treasury Note/Bond, 3.125%, 15/11/28	5,795,400	0.22	USD 6,500,000	United States Treasury Note/Bond - When Issued, 1.375%, 31/12/28	5,616,914	0.21
USD 774,000	United States Treasury Note/Bond, 5.250%, 15/11/28	821,105	0.03	USD 6,500,000	United States Treasury Note/Bond - When Issued, 1.000%, 30/06/29	5,534,648	0.21
USD 7,193,000	United States Treasury Note/Bond, 2.625%, 15/02/29	6,664,202	0.25	USD 19,300,000	United States Treasury Note/Bond - When Issued, 1.125%, 30/06/29	16,046,812	0.61
USD 628,000	United States Treasury Note/Bond, 5.250%, 15/02/29	667,544	0.03	USD 6,000,000	United States Treasury Note/Bond - When Issued, 1.750%, 30/06/29	5,283,281	0.20
USD 5,865,000	United States Treasury Note/Bond, 2.375%, 15/05/29	5,343,107	0.20	USD 5,600,000	United States Treasury Note/Bond - When Issued, 2.375%, 30/06/29	5,106,938	0.19
USD 4,534,000	United States Treasury Note/Bond, 1.625%, 15/08/29	3,941,038	0.15	USD 5,000,000	United States Treasury Note/Bond - When Issued, 2.875%, 30/06/29	4,692,187	0.18
USD 103,000	United States Treasury Note/Bond, 6.125%, 15/08/29	115,280	0.00	USD 4,500,000	United States Treasury Note/Bond - When Issued, 3.875%, 30/11/29	4,482,422	0.17
USD 4,500,000	United States Treasury Note/Bond, 3.125%, 31/08/29	4,284,141	0.16	Total United States		893,381,372	33.70
USD 3,500,000	United States Treasury Note/Bond, 4.000%, 31/10/29	3,510,938	0.13	Total Government Bonds		2,551,868,509	96.27
USD 3,800,000	United States Treasury Note/Bond, 1.750%, 15/11/29	3,322,031	0.13	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 700,000	United States Treasury Note/Bond, 6.250%, 15/05/30	799,531	0.03	2,551,868,509 96.27			
USD 12,850,000	United States Treasury Note/Bond, 0.875%, 15/11/30	10,302,086	0.39	Other transferable securities			
USD 800,000	United States Treasury Note/Bond, 5.375%, 15/02/31	878,500	0.03	Government Bonds - 1.57%			
USD 12,450,000	United States Treasury Note/Bond, 1.625%, 15/05/31	10,512,469	0.40	Canada			
USD 12,100,000	United States Treasury Note/Bond, 1.875%, 15/02/32	10,302,016	0.39	CAD 2,000,000	Canadian Government Bond, 3.000%, 01/11/24	1,448,924	0.06
USD 11,700,000	United States Treasury Note/Bond, 2.875%, 15/05/32	10,829,812	0.41	Total Canada		1,448,924	0.06
USD 6,600,000	United States Treasury Note/Bond, 0.625%, perpetual	5,599,687	0.21	Thailand			
USD 19,500,000	United States Treasury Note/Bond - When Issued, 0.875%, 31/01/24	17,828,203	0.67	THB 30,000,000	Thailand Government Bond, 2.650%, 17/06/28	895,011	0.03
USD 6,000,000	United States Treasury Note/Bond - When Issued, 1.500%, 29/02/24	5,784,375	0.22	Total Thailand		895,011	0.03
USD 6,000,000	United States Treasury Note/Bond - When Issued, 2.250%, 31/03/24	5,820,937	0.22	United States			
USD 11,700,000	United States Treasury Note/Bond - When Issued, 2.500%, 30/04/24	11,169,172	0.42	USD 5,500,000	United States Treasury Note/Bond, 3.000%, 31/07/24	5,364,648	0.20
USD 5,000,000	United States Treasury Note/Bond - When Issued, 4.375%, 31/10/24	4,987,695	0.19	USD 5,000,000	United States Treasury Note/Bond, 2.875%, 15/06/25	4,834,766	0.18
USD 5,500,000	United States Treasury Note/Bond - When Issued, 4.500%, 30/11/24	5,503,652	0.21	USD 10,250,000	United States Treasury Note/Bond, 3.125%, 15/08/25	9,917,461	0.37
USD 7,000,000	United States Treasury Note/Bond - When Issued, 0.375%, 31/01/26	6,233,281	0.24	USD 4,000,000	United States Treasury Note/Bond, 4.500%, 15/11/25	4,029,062	0.15
USD 12,800,000	United States Treasury Note/Bond - When Issued, 0.750%, 31/03/26	11,470,258	0.43	USD 11,800,000	United States Treasury Note/Bond, 2.750%, 15/08/32	10,784,094	0.41
USD 6,600,000	United States Treasury Note/Bond - When Issued, 0.625%, 31/07/26	5,837,391	0.22	USD 4,300,000	United States Treasury Note/Bond, 4.125%, 15/11/32	4,403,469	0.17
				Total United States		39,333,500	1.48
				Total Government Bonds		41,677,435	1.57
				Total Other transferable securities		41,677,435	1.57
				TOTAL INVESTMENTS		2,593,545,944	97.84

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.10)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold GBP, due 05/01/23	BNP Paribas SA	2,105,000	1,183,216	4,236	0.00
Bought CAD / Sold GBP, due 05/01/23	BNP Paribas SA	2,007,000	1,230,081	1,546	0.00
Bought CHF / Sold AUD, due 05/01/23	Barclays Bank PLC	490,544	771,000	7,385	0.00
Bought CHF / Sold AUD, due 05/01/23	BNP Paribas SA	6,791,340	10,640,000	125,377	0.01
Bought CHF / Sold AUD, due 03/02/23	BNP Paribas SA	7,164,065	11,411,000	20,403	0.00
Bought CHF / Sold CAD, due 05/01/23	BNP Paribas SA	7,561,817	10,749,000	240,834	0.01
Bought CHF / Sold CAD, due 03/02/23	BNP Paribas SA	7,353,292	10,749,000	38,961	0.00
Bought CHF / Sold CNY, due 05/01/23	Westpac Banking Corporation	527,004	3,926,000	4,873	0.00
Bought CHF / Sold COP, due 05/01/23	BNP Paribas SA	372,423	1,938,061,000	2,964	0.00
Bought CHF / Sold COP, due 03/02/23	BNP Paribas SA	372,334	1,938,061,000	6,132	0.00
Bought CHF / Sold EUR, due 03/02/23	Goldman Sachs International	44,874,590	45,484,999	17,609	0.00
Bought CHF / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	44,873,683	45,485,001	16,622	0.00
Bought CHF / Sold GBP, due 05/01/23	Barclays Bank PLC	108,000	96,444	728	0.00
Bought CHF / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	15,420,537	13,553,000	365,692	0.02
Bought CHF / Sold GBP, due 05/01/23	Merrill Lynch International	457,168	398,000	15,415	0.00
Bought CHF / Sold GBP, due 05/01/23	Westpac Banking Corporation	246,521	218,000	4,241	0.00
Bought CHF / Sold GBP, due 03/02/23	Merrill Lynch International	15,802,544	14,169,000	77,424	0.00
Bought CHF / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	2,803,230	46,494,376,000	43,585	0.00
Bought CHF / Sold IDR, due 03/02/23	UBS AG	2,757,826	46,494,376,000	4,676	0.00
Bought CHF / Sold ILS, due 05/01/23	HSBC Bank PLC	973,160	3,525,000	52,912	0.00
Bought CHF / Sold ILS, due 03/02/23	BNP Paribas SA	923,998	3,525,000	1,693	0.00
Bought CHF / Sold MXN, due 05/01/23	HSBC Bank PLC	2,090,308	42,484,000	79,840	0.00
Bought CHF / Sold MXN, due 03/02/23	BNP Paribas SA	2,004,122	42,484,000	4,733	0.00
Bought CHF / Sold NOK, due 05/01/23	HSBC Bank PLC	738,941	7,765,000	10,489	0.00
Bought CHF / Sold NOK, due 03/02/23	BNP Paribas SA	731,031	7,765,000	3,487	0.00
Bought CHF / Sold NZD, due 05/01/23	HSBC Bank PLC	808,595	1,370,000	7,605	0.00
Bought CHF / Sold NZD, due 03/02/23	BNP Paribas SA	802,168	1,370,000	2,987	0.00
Bought CHF / Sold PEN, due 05/01/23	Merrill Lynch International	35,236	145,000	70	0.00
Bought CHF / Sold SEK, due 05/01/23	BNP Paribas SA	812,333	8,995,000	14,764	0.00
Bought CHF / Sold SEK, due 03/02/23	BNP Paribas SA	798,427	8,995,000	1,005	0.00
Bought CHF / Sold USD, due 05/01/23	Barclays Bank PLC	46,714,279	49,436,333	1,060,085	0.04
Bought CHF / Sold USD, due 05/01/23	BNP Paribas SA	909,000	981,762	833	0.00
Bought CHF / Sold USD, due 05/01/23	Merrill Lynch International	1,319,875	1,414,000	12,736	0.00
Bought CHF / Sold USD, due 05/01/23	UBS AG	46,241,721	48,903,334	1,082,266	0.04
Bought CHF / Sold USD, due 05/01/23	Westpac Banking Corporation	49,477,882	52,333,333	1,150,437	0.04
Bought CHF / Sold USD, due 03/02/23	Barclays Bank PLC	290,638	313,000	2,143	0.00
Bought CHF / Sold USD, due 03/02/23	Goldman Sachs International	46,526,369	50,355,666	93,566	0.00
Bought CHF / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	46,501,695	50,355,666	66,811	0.00
Bought CHF / Sold USD, due 03/02/23	Westpac Banking Corporation	46,534,932	50,355,668	102,848	0.01
Bought CLP / Sold CHF, due 05/01/23	UBS AG	248,931,000	260,235	10,856	0.00
Bought CLP / Sold EUR, due 05/01/23	UBS AG	257,420,000	272,575	11,198	0.00
Bought CLP / Sold GBP, due 05/01/23	UBS AG	14,955,000	13,823	924	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CLP / Sold USD, due 05/01/23	UBS AG	343,135,000	385,229	17,495	0.00
Bought CNY / Sold CHF, due 05/01/23	BNP Paribas SA	237,298,000	31,486,583	102,146	0.01
Bought CNY / Sold EUR, due 05/01/23	HSBC Bank PLC	776,873,000	104,565,987	155,966	0.01
Bought CNY / Sold GBP, due 05/01/23	BNP Paribas SA	50,440,000	5,980,196	62,590	0.00
Bought CNY / Sold GBP, due 05/01/23	Standard Chartered Bank	1,145,000	132,741	5,043	0.00
Bought CNY / Sold USD, due 05/01/23	BNP Paribas SA	420,108,000	60,196,380	240,877	0.01
Bought CNY / Sold USD, due 05/01/23	Westpac Banking Corporation	11,554,000	1,635,592	26,581	0.00
Bought COP / Sold GBP, due 05/01/23	UBS AG	399,148,000	68,294	148	0.00
Bought CZK / Sold CHF, due 05/01/23	BNP Paribas SA	24,855,000	1,010,543	5,798	0.00
Bought CZK / Sold EUR, due 05/01/23	BNP Paribas SA	87,280,000	3,598,483	15,504	0.00
Bought CZK / Sold GBP, due 05/01/23	BNP Paribas SA	4,636,000	168,523	2,109	0.00
Bought CZK / Sold USD, due 05/01/23	BNP Paribas SA	40,580,000	1,781,693	11,237	0.00
Bought DKK / Sold CHF, due 05/01/23	BNP Paribas SA	6,967,000	923,933	1,219	0.00
Bought DKK / Sold EUR, due 05/01/23	UBS AG	102,000	13,716	-	0.00
Bought DKK / Sold GBP, due 05/01/23	BNP Paribas SA	819,000	97,080	769	0.00
Bought DKK / Sold USD, due 05/01/23	BNP Paribas SA	9,857,000	1,411,750	3,001	0.00
Bought EUR / Sold AUD, due 05/01/23	JP Morgan Chase Bank NA London	23,165,374	35,699,000	514,728	0.02
Bought EUR / Sold AUD, due 05/01/23	Westpac Banking Corporation	1,912,655	2,962,000	32,663	0.00
Bought EUR / Sold AUD, due 03/02/23	UBS AG	23,808,492	37,359,000	94,684	0.00
Bought EUR / Sold CAD, due 05/01/23	JP Morgan Chase Bank NA London	25,417,433	35,532,000	904,568	0.03
Bought EUR / Sold CAD, due 05/01/23	Westpac Banking Corporation	908,028	1,289,000	17,825	0.00
Bought EUR / Sold CAD, due 03/02/23	Merrill Lynch International	24,602,410	35,472,000	125,744	0.01
Bought EUR / Sold CHF, due 05/01/23	Barclays Bank PLC	412,000	405,507	1,400	0.00
Bought EUR / Sold CHF, due 05/01/23	BNP Paribas SA	2,208,654	2,173,000	8,420	0.00
Bought EUR / Sold CHF, due 03/02/23	BNP Paribas SA	2,206,171	2,173,000	3,011	0.00
Bought EUR / Sold CHF, due 03/02/23	Westpac Banking Corporation	213,000	209,596	509	0.00
Bought EUR / Sold CNY, due 05/01/23	Westpac Banking Corporation	1,387,781	10,125,000	24,619	0.00
Bought EUR / Sold COP, due 05/01/23	BNP Paribas SA	1,044,102	5,314,659,000	18,560	0.00
Bought EUR / Sold COP, due 03/02/23	Goldman Sachs International	1,034,168	5,314,659,000	15,607	0.00
Bought EUR / Sold DKK, due 05/01/23	BNP Paribas SA	2,562,621	19,055,000	232	0.00
Bought EUR / Sold GBP, due 05/01/23	Goldman Sachs International	9,737,500	8,614,766	30,102	0.00
Bought EUR / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	62,370,114	54,118,511	1,468,309	0.05
Bought EUR / Sold GBP, due 05/01/23	Royal Bank of Canada	2,994,926	2,569,000	106,228	0.01
Bought EUR / Sold GBP, due 03/02/23	UBS AG	52,399,295	46,387,000	191,051	0.01
Bought EUR / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	9,325,569	51,689,719,000	209,508	0.01
Bought EUR / Sold ILS, due 05/01/23	HSBC Bank PLC	3,643,557	12,987,000	208,149	0.01
Bought EUR / Sold ILS, due 03/02/23	BNP Paribas SA	3,454,492	12,987,000	9,118	0.00
Bought EUR / Sold JPY, due 03/02/23	Westpac Banking Corporation	2,572,085	359,869,000	12,727	0.00
Bought EUR / Sold MXN, due 05/01/23	HSBC Bank PLC	7,311,246	146,215,000	301,699	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold MXN, due 05/01/23	Royal Bank of Canada	13,588	279,000	188	0.00
Bought EUR / Sold MXN, due 03/02/23	BNP Paribas SA	7,014,597	146,494,000	24,249	0.00
Bought EUR / Sold NOK, due 05/01/23	BNP Paribas SA	2,646,228	27,362,000	46,681	0.00
Bought EUR / Sold NOK, due 03/02/23	BNP Paribas SA	2,614,690	27,362,000	15,203	0.00
Bought EUR / Sold NZD, due 05/01/23	HSBC Bank PLC	3,296,329	5,494,000	43,576	0.00
Bought EUR / Sold NZD, due 03/02/23	BNP Paribas SA	3,266,152	5,494,000	16,624	0.00
Bought EUR / Sold PEN, due 05/01/23	Merrill Lynch International	485,287	1,946,000	7,720	0.00
Bought EUR / Sold PEN, due 03/02/23	Merrill Lynch International	475,876	1,946,000	205	0.00
Bought EUR / Sold RON, due 05/01/23	BNP Paribas SA	2,123,980	10,487,000	4,985	0.00
Bought EUR / Sold SEK, due 05/01/23	BNP Paribas SA	2,899,843	31,602,000	61,924	0.00
Bought EUR / Sold SEK, due 03/02/23	BNP Paribas SA	2,195,906	24,371,000	5,327	0.00
Bought EUR / Sold SGD, due 05/01/23	HSBC Bank PLC	3,900,254	5,567,000	11,952	0.00
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	161,948,055	168,538,073	4,313,215	0.16
	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 05/01/23	London	79,231,500	84,270,623	295,176	0.01
Bought EUR / Sold USD, due 05/01/23	Royal Bank of Canada	79,231,500	84,262,700	303,099	0.01
Bought EUR / Sold USD, due 05/01/23	UBS AG	160,112,451	166,572,668	4,319,433	0.16
	Westpac Banking				
Bought EUR / Sold USD, due 05/01/23	Corporation	179,441,687	186,819,429	4,703,258	0.19
Bought EUR / Sold USD, due 03/02/23	Barclays Bank PLC	3,593,868	3,826,504	16,693	0.00
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	155,268,083	165,574,002	465,987	0.02
	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 03/02/23	London	155,351,119	165,573,999	554,787	0.02
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	155,364,967	165,573,999	569,596	0.02
	Westpac Banking				
Bought EUR / Sold USD, due 03/02/23	Corporation	4,894,184	5,204,000	29,723	0.00
Bought GBP / Sold CAD, due 05/01/23	HSBC Bank PLC	943,413	1,525,000	9,348	0.00
	JP Morgan Chase Bank NA				
Bought GBP / Sold IDR, due 05/01/23	London	333,536	6,243,120,000	189	0.00
Bought GBP / Sold ILS, due 05/01/23	HSBC Bank PLC	117,265	483,000	4,173	0.00
Bought GBP / Sold MXN, due 05/01/23	HSBC Bank PLC	253,770	5,865,000	4,356	0.00
Bought GBP / Sold USD, due 05/01/23	HSBC Bank PLC	4,543,000	5,461,776	3,145	0.00
Bought GBP / Sold USD, due 03/02/23	HSBC Bank PLC	8,990,066	10,816,668	6,124	0.00
	JP Morgan Chase Bank NA				
Bought GBP / Sold USD, due 03/02/23	London	8,989,990	10,816,666	6,034	0.00
Bought GBP / Sold USD, due 03/02/23	Royal Bank of Canada	8,988,122	10,816,666	3,785	0.00
Bought HUF / Sold CHF, due 05/01/23	BNP Paribas SA	254,156,000	621,711	5,080	0.00
Bought HUF / Sold EUR, due 05/01/23	BNP Paribas SA	599,183,000	1,485,651	10,680	0.00
Bought HUF / Sold GBP, due 05/01/23	BNP Paribas SA	25,977,000	56,857	813	0.00
Bought HUF / Sold USD, due 05/01/23	BNP Paribas SA	355,983,000	940,261	8,155	0.00
Bought IDR / Sold GBP, due 05/01/23	UBS AG	8,093,199,000	424,389	9,362	0.00
Bought IDR / Sold USD, due 05/01/23	UBS AG	77,462,235,000	4,974,156	1,693	0.00
Bought ILS / Sold GBP, due 05/01/23	BNP Paribas SA	483,000	113,384	496	0.00
Bought JPY / Sold CHF, due 05/01/23	Barclays Bank PLC	50,079,000	341,161	10,762	0.00
Bought JPY / Sold CHF, due 05/01/23	HSBC Bank PLC	5,513,414,500	38,213,297	478,534	0.02
Bought JPY / Sold CHF, due 05/01/23	Merrill Lynch International	5,513,414,500	38,208,001	484,259	0.02
Bought JPY / Sold EUR, due 05/01/23	Barclays Bank PLC	18,185,477,000	127,717,764	1,509,767	0.06
Bought JPY / Sold EUR, due 05/01/23	Merrill Lynch International	18,185,477,000	127,742,884	1,482,955	0.06
	Westpac Banking				
Bought JPY / Sold EUR, due 05/01/23	Corporation	1,297,199,000	9,114,656	103,056	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought JPY / Sold GBP, due 05/01/23	HSBC Bank PLC	1,180,719,500	7,326,426	135,379	0.01
Bought JPY / Sold GBP, due 05/01/23	Merrill Lynch International	1,180,719,500	7,320,022	143,083	0.01
Bought JPY / Sold USD, due 05/01/23	Barclays Bank PLC	54,396,000	393,919	18,343	0.00
Bought JPY / Sold USD, due 05/01/23	HSBC Bank PLC	9,603,967,500	71,794,629	993,029	0.04
Bought JPY / Sold USD, due 05/01/23	Merrill Lynch International	9,603,967,500	71,751,719	1,035,940	0.04
Bought JPY / Sold USD, due 05/01/23	Westpac Banking Corporation	545,519,000	3,939,094	195,348	0.01
Bought JPY / Sold USD, due 03/02/23	Barclays Bank PLC	47,320,000	354,223	5,777	0.00
Bought KRW / Sold CHF, due 05/01/23	Standard Chartered Bank	8,519,889,000	6,088,775	156,087	0.01
Bought KRW / Sold EUR, due 05/01/23	Citibank NA	28,699,473,000	20,772,636	525,395	0.02
Bought KRW / Sold GBP, due 05/01/23	UBS AG	1,502,875,000	944,896	51,880	0.00
Bought KRW / Sold USD, due 05/01/23	BNP Paribas SA	14,381,201,000	11,078,654	294,508	0.01
Bought MXN / Sold GBP, due 05/01/23	BNP Paribas SA	7,918,000	336,746	1,162	0.00
Bought MYR / Sold EUR, due 05/01/23	Barclays Bank PLC	32,501,000	6,905,556	8,042	0.00
Bought MYR / Sold GBP, due 05/01/23	Barclays Bank PLC	1,819,000	336,995	7,575	0.00
Bought MYR / Sold USD, due 05/01/23	Barclays Bank PLC	18,351,000	4,154,724	11,399	0.00
Bought NOK / Sold GBP, due 05/01/23	BNP Paribas SA	995,000	83,883	104	0.00
Bought NZD / Sold GBP, due 05/01/23	BNP Paribas SA	265,000	139,086	288	0.00
Bought PEN / Sold CHF, due 05/01/23	Merrill Lynch International	145,000	35,152	21	0.00
Bought PEN / Sold GBP, due 05/01/23	BNP Paribas SA	83,000	17,773	382	0.00
Bought PEN / Sold USD, due 05/01/23	Goldman Sachs International	1,865,000	485,795	3,206	0.00
Bought PLN / Sold CHF, due 05/01/23	BNP Paribas SA	7,184,000	1,502,473	13,621	0.00
Bought PLN / Sold EUR, due 05/01/23	BNP Paribas SA	24,075,000	5,107,747	36,758	0.00
Bought PLN / Sold GBP, due 05/01/23	BNP Paribas SA	1,244,000	232,605	3,786	0.00
Bought PLN / Sold USD, due 05/01/23	BNP Paribas SA	12,361,000	2,791,741	26,201	0.00
Bought RON / Sold CHF, due 05/01/23	BNP Paribas SA	3,334,000	664,669	644	0.00
Bought RON / Sold GBP, due 05/01/23	BNP Paribas SA	500,000	89,070	703	0.00
Bought RON / Sold USD, due 05/01/23	BNP Paribas SA	4,100,000	882,527	1,822	0.00
Bought SEK / Sold GBP, due 05/01/23	BNP Paribas SA	1,356,000	107,727	560	0.00
Bought SGD / Sold CHF, due 05/01/23	BNP Paribas SA	1,790,000	1,231,400	3,569	0.00
Bought SGD / Sold EUR, due 05/01/23	BNP Paribas SA	5,567,000	3,884,795	4,548	0.00
Bought SGD / Sold GBP, due 05/01/23	BNP Paribas SA	297,000	182,635	1,752	0.00
Bought SGD / Sold USD, due 05/01/23	BNP Paribas SA	2,946,000	2,188,834	7,775	0.00
Bought THB / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	60,871,000	1,622,751	3,525	0.00
Bought THB / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	206,975,000	5,581,850	18,782	0.00
Bought THB / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	12,283,000	288,469	7,665	0.00
Bought THB / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	113,942,000	3,276,078	14,014	0.00
Bought USD / Sold AUD, due 05/01/23	Westpac Banking Corporation	451,239	662,000	2,284	0.00
Bought USD / Sold AUD, due 03/02/23	HSBC Bank PLC	10,866,208	15,989,000	10,195	0.00
Bought USD / Sold AUD, due 03/02/23	UBS AG	2,488,021	3,659,000	3,679	0.00
Bought USD / Sold CAD, due 05/01/23	HSBC Bank PLC	11,349,748	15,249,000	95,346	0.00
Bought USD / Sold CAD, due 05/01/23	Royal Bank of Canada	2,608,899	3,506,000	21,324	0.00
Bought USD / Sold CAD, due 03/02/23	BNP Paribas SA	10,987,210	14,826,000	43,469	0.00
Bought USD / Sold CAD, due 03/02/23	Merrill Lynch International	2,525,116	3,409,000	8,779	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold CHF, due 03/02/23	Westpac Banking Corporation	812,000	748,016	914	0.00
Bought USD / Sold COP, due 03/02/23	Goldman Sachs International	952,708	4,599,208,000	9,176	0.00
Bought USD / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	11,685,444	9,703,019	13,369	0.00
Bought USD / Sold GBP, due 05/01/23	UBS AG	5,491,884	4,564,000	1,701	0.00
Bought USD / Sold GBP, due 03/02/23	Westpac Banking Corporation	110,730	91,000	1,178	0.00
Bought USD / Sold ILS, due 05/01/23	BNP Paribas SA	1,739,549	5,956,000	51,529	0.00
Bought USD / Sold ILS, due 03/02/23	BNP Paribas SA	1,690,468	5,956,000	466	0.00
Bought USD / Sold MXN, due 05/01/23	HSBC Bank PLC	4,087,972	78,606,000	54,974	0.00
Bought USD / Sold MXN, due 03/02/23	BNP Paribas SA	4,016,912	78,606,000	4,893	0.00
Bought USD / Sold NOK, due 03/02/23	BNP Paribas SA	1,249,332	12,251,000	4,225	0.00
Bought USD / Sold NZD, due 03/02/23	BNP Paribas SA	1,714,793	2,703,000	4,571	0.00
Bought USD / Sold SEK, due 03/02/23	BNP Paribas SA	1,290,864	13,425,000	243	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				33,740,290	1.27

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 05/01/23	BNP Paribas SA	11,411,000	7,178,535	(21,046)	(0.00)
Bought AUD / Sold EUR, due 05/01/23	UBS AG	37,359,000	23,832,459	(100,950)	(0.01)
Bought AUD / Sold EUR, due 05/01/23	Westpac Banking Corporation	1,302,000	844,495	(18,364)	(0.00)
Bought AUD / Sold USD, due 05/01/23	HSBC Bank PLC	15,989,000	10,854,473	(11,090)	(0.00)
Bought AUD / Sold USD, due 05/01/23	UBS AG	3,659,000	2,485,332	(3,880)	(0.00)
Bought CAD / Sold CHF, due 05/01/23	BNP Paribas SA	10,749,000	7,375,050	(38,945)	(0.00)
Bought CAD / Sold EUR, due 05/01/23	Merrill Lynch International	35,472,000	24,650,452	(130,232)	(0.01)
Bought CAD / Sold EUR, due 05/01/23	Westpac Banking Corporation	1,349,000	955,904	(24,642)	(0.00)
Bought CAD / Sold USD, due 05/01/23	BNP Paribas SA	14,826,000	10,986,082	(43,872)	(0.00)
Bought CAD / Sold USD, due 05/01/23	Merrill Lynch International	3,409,000	2,524,781	(8,796)	(0.00)
Bought CAD / Sold USD, due 05/01/23	Westpac Banking Corporation	520,000	383,810	(28)	(0.00)
Bought CHF / Sold CLP, due 05/01/23	BNP Paribas SA	252,263	248,931,000	(19,474)	(0.00)
Bought CHF / Sold CLP, due 03/02/23	UBS AG	258,358	248,931,000	(11,240)	(0.00)
Bought CHF / Sold CNY, due 05/01/23	BNP Paribas SA	31,545,184	239,263,000	(321,487)	(0.01)
Bought CHF / Sold CNY, due 03/02/23	BNP Paribas SA	31,456,530	237,298,000	(103,998)	(0.01)
Bought CHF / Sold CZK, due 05/01/23	BNP Paribas SA	1,000,386	24,855,000	(16,777)	(0.00)
Bought CHF / Sold CZK, due 03/02/23	BNP Paribas SA	1,005,529	24,855,000	(6,016)	(0.00)
Bought CHF / Sold DKK, due 05/01/23	BNP Paribas SA	922,289	6,967,000	(2,996)	(0.00)
Bought CHF / Sold DKK, due 03/02/23	BNP Paribas SA	923,121	6,967,000	(1,175)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Barclays Bank PLC	43,385,492	44,109,999	(181,605)	(0.01)
Bought CHF / Sold EUR, due 05/01/23	BNP Paribas SA	2,173,000	2,204,288	(3,759)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Citibank NA	1,455,316	1,477,000	(3,296)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Westpac Banking Corporation	45,030,046	45,795,001	(202,349)	(0.01)
Bought CHF / Sold HUF, due 05/01/23	BNP Paribas SA	607,562	254,156,000	(20,375)	(0.00)
Bought CHF / Sold HUF, due 03/02/23	BNP Paribas SA	613,296	254,156,000	(6,540)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
	JP Morgan Chase Bank NA				
Bought CHF / Sold JPY, due 05/01/23	London	37,038,944	5,386,944,000	(789,457)	(0.03)
Bought CHF / Sold JPY, due 05/01/23	Royal Bank of Canada	708,282	101,750,000	(5,528)	(0.00)
Bought CHF / Sold JPY, due 05/01/23	UBS AG	37,040,217	5,386,944,000	(788,081)	(0.03)
	Westpac Banking Corporation				
Bought CHF / Sold JPY, due 05/01/23	Corporation	1,373,975	201,270,000	(40,192)	(0.00)
Bought CHF / Sold JPY, due 03/02/23	HSBC Bank PLC	38,240,331	5,513,414,500	(480,211)	(0.02)
Bought CHF / Sold JPY, due 03/02/23	Merrill Lynch International	38,237,679	5,513,414,500	(483,087)	(0.02)
Bought CHF / Sold KRW, due 05/01/23	Standard Chartered Bank	5,979,637	8,519,889,000	(274,061)	(0.01)
Bought CHF / Sold KRW, due 03/02/23	Standard Chartered Bank	6,072,575	8,519,889,000	(157,241)	(0.01)
Bought CHF / Sold MYR, due 05/01/23	Barclays Bank PLC	2,146,509	10,329,000	(24,637)	(0.00)
Bought CHF / Sold MYR, due 03/02/23	Barclays Bank PLC	2,164,229	10,329,000	(1,062)	(0.00)
Bought CHF / Sold PEN, due 03/02/23	Merrill Lynch International	34,923	145,000	(36)	(0.00)
Bought CHF / Sold PLN, due 05/01/23	HSBC Bank PLC	1,494,868	7,184,000	(21,841)	(0.00)
Bought CHF / Sold PLN, due 03/02/23	BNP Paribas SA	1,493,344	7,184,000	(14,658)	(0.00)
Bought CHF / Sold RON, due 05/01/23	HSBC Bank PLC	664,002	3,334,000	(1,365)	(0.00)
Bought CHF / Sold RON, due 03/02/23	BNP Paribas SA	661,144	3,334,000	(1,187)	(0.00)
Bought CHF / Sold SGD, due 05/01/23	HSBC Bank PLC	1,233,726	1,790,000	(1,055)	(0.00)
Bought CHF / Sold SGD, due 03/02/23	BNP Paribas SA	1,227,909	1,790,000	(3,891)	(0.00)
Bought CHF / Sold THB, due 05/01/23	BNP Paribas SA	1,595,662	60,871,000	(32,807)	(0.00)
	JP Morgan Chase Bank NA				
Bought CHF / Sold THB, due 03/02/23	London	1,623,616	60,871,000	(2,295)	(0.00)
Bought CNY / Sold CHF, due 05/01/23	Standard Chartered Bank	5,891,000	784,539	(571)	(0.00)
Bought CNY / Sold EUR, due 05/01/23	Standard Chartered Bank	14,129,000	1,909,624	(5,575)	(0.00)
	Westpac Banking Corporation				
Bought CNY / Sold EUR, due 05/01/23	Corporation	29,653,000	4,007,308	(11,185)	(0.00)
	Westpac Banking Corporation				
Bought CNY / Sold EUR, due 03/02/23	Corporation	12,566,000	1,697,344	(3,378)	(0.00)
Bought COP / Sold CHF, due 05/01/23	BNP Paribas SA	1,938,061,000	375,594	(6,392)	(0.00)
	Goldman Sachs International				
Bought COP / Sold EUR, due 05/01/23	International	5,314,659,000	1,042,459	(16,807)	(0.00)
	Goldman Sachs International				
Bought COP / Sold USD, due 05/01/23	International	4,599,208,000	957,987	(9,669)	(0.00)
Bought DKK / Sold EUR, due 05/01/23	BNP Paribas SA	18,953,000	2,549,111	(453)	(0.00)
	Goldman Sachs International				
Bought EUR / Sold CHF, due 05/01/23	International	45,484,999	44,916,437	(5,717)	(0.00)
	JP Morgan Chase Bank NA				
Bought EUR / Sold CHF, due 05/01/23	London	45,485,001	44,918,258	(7,683)	(0.00)
Bought EUR / Sold CLP, due 05/01/23	Standard Chartered Bank	266,583	257,420,000	(17,594)	(0.00)
Bought EUR / Sold CLP, due 03/02/23	UBS AG	270,868	257,420,000	(11,657)	(0.00)
Bought EUR / Sold CNY, due 05/01/23	Merrill Lynch International	108,747,803	810,530,000	(534,545)	(0.02)
Bought EUR / Sold CNY, due 03/02/23	Barclays Bank PLC	705,116	5,243,000	(1,883)	(0.00)
Bought EUR / Sold CNY, due 03/02/23	HSBC Bank PLC	104,557,543	776,873,000	(195,435)	(0.01)
	Westpac Banking Corporation				
Bought EUR / Sold CNY, due 03/02/23	Corporation	1,082,854	8,036,000	(624)	(0.00)
Bought EUR / Sold CZK, due 05/01/23	BNP Paribas SA	3,569,625	87,280,000	(46,303)	(0.00)
Bought EUR / Sold CZK, due 03/02/23	BNP Paribas SA	3,584,161	87,280,000	(17,005)	(0.00)
Bought EUR / Sold DKK, due 03/02/23	BNP Paribas SA	2,549,311	18,953,000	(16)	(0.00)
Bought EUR / Sold HUF, due 05/01/23	BNP Paribas SA	1,456,041	599,183,000	(42,285)	(0.00)
Bought EUR / Sold HUF, due 03/02/23	BNP Paribas SA	1,467,144	599,183,000	(14,266)	(0.00)
Bought EUR / Sold IDR, due 03/02/23	UBS AG	9,108,141	1151,689,719,000	(854)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold JPY, due 05/01/23	Barclays Bank PLC	741,198	107,089,000	(20,519)	(0.00)
Bought EUR / Sold JPY, due 05/01/23	BNP Paribas SA	128,209,463	18,340,556,000	(2,160,295)	(0.08)
Bought EUR / Sold JPY, due 05/01/23	JP Morgan Chase Bank NA London	128,243,978	18,340,556,000	(2,123,457)	(0.08)
Bought EUR / Sold JPY, due 05/01/23	Westpac Banking Corporation	6,175,755	879,952,000	(77,540)	(0.00)
Bought EUR / Sold JPY, due 03/02/23	Barclays Bank PLC	129,606,790	18,423,513,000	(1,563,369)	(0.06)
Bought EUR / Sold JPY, due 03/02/23	Merrill Lynch International Goldman Sachs International	127,954,554	18,185,477,000	(1,519,308)	(0.06)
Bought EUR / Sold KRW, due 05/01/23	UBS AG	19,091,278	26,669,560,000	(714,623)	(0.03)
Bought EUR / Sold KRW, due 05/01/23	Citibank NA	1,474,333	2,029,913,000	(31,734)	(0.00)
Bought EUR / Sold KRW, due 03/02/23	Barclays Bank PLC	20,736,614	28,699,473,000	(534,772)	(0.02)
Bought EUR / Sold MYR, due 05/01/23	Barclays Bank PLC	6,896,764	32,501,000	(17,426)	(0.00)
Bought EUR / Sold MYR, due 03/02/23	Barclays Bank PLC	6,891,646	32,501,000	(17,672)	(0.00)
Bought EUR / Sold PLN, due 05/01/23	HSBC Bank PLC	5,093,101	24,075,000	(52,389)	(0.00)
Bought EUR / Sold PLN, due 03/02/23	BNP Paribas SA	5,082,223	24,075,000	(40,757)	(0.00)
Bought EUR / Sold RON, due 03/02/23	BNP Paribas SA	2,111,779	10,487,000	(396)	(0.00)
Bought EUR / Sold SGD, due 03/02/23	BNP Paribas SA	3,876,818	5,567,000	(7,173)	(0.00)
Bought EUR / Sold THB, due 05/01/23	BNP Paribas SA	5,537,645	206,975,000	(65,964)	(0.00)
Bought EUR / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	5,591,652	206,975,000	(14,356)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	Barclays Bank PLC	168,351	304,000	(3,652)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	HSBC Bank PLC	865,934	1,543,000	(4,768)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	Merrill Lynch International Westpac Banking Corporation	100,807	182,000	(2,164)	(0.00)
Bought GBP / Sold AUD, due 05/01/23	BNP Paribas SA	42,202	76,000	(776)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	Westpac Banking Corporation	1,183,602	2,105,000	(4,335)	(0.00)
Bought GBP / Sold AUD, due 03/02/23	Barclays Bank PLC	148,462	266,000	(1,877)	(0.00)
Bought GBP / Sold CAD, due 05/01/23	Barclays Bank PLC	182,654	301,000	(2,431)	(0.00)
Bought GBP / Sold CAD, due 05/01/23	Westpac Banking Corporation	110,146	181,000	(1,088)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	BNP Paribas SA	1,229,282	2,007,000	(1,572)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	Westpac Banking Corporation	154,570	254,000	(1,408)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	HSBC Bank PLC	62,448	71,000	(1,627)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	Merrill Lynch International	14,201,209	15,884,899	(87,898)	(0.01)
Bought GBP / Sold CHF, due 03/02/23	Barclays Bank PLC	96,645	108,000	(758)	(0.00)
Bought GBP / Sold CLP, due 05/01/23	Standard Chartered Bank	13,393	14,955,000	(1,441)	(0.00)
Bought GBP / Sold CLP, due 03/02/23	UBS AG	13,755	14,955,000	(946)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	Barclays Bank PLC	1,119,685	9,593,000	(33,156)	(0.00)
Bought GBP / Sold CNY, due 05/01/23	BNP Paribas SA	3,971,192	34,192,000	(141,829)	(0.01)
Bought GBP / Sold CNY, due 05/01/23	Westpac Banking Corporation	911,482	7,800,000	(25,668)	(0.00)
Bought GBP / Sold CNY, due 03/02/23	Barclays Bank PLC	296,306	2,500,000	(3,730)	(0.00)
Bought GBP / Sold CNY, due 03/02/23	BNP Paribas SA	5,987,161	50,440,000	(64,548)	(0.00)
Bought GBP / Sold CNY, due 03/02/23	Westpac Banking Corporation	976,159	8,227,000	(10,979)	(0.00)
Bought GBP / Sold COP, due 05/01/23	BNP Paribas SA	67,738	399,148,000	(817)	(0.00)
Bought GBP / Sold COP, due 03/02/23	UBS AG	67,862	399,148,000	(189)	(0.00)
Bought GBP / Sold CZK, due 05/01/23	BNP Paribas SA	116,270	3,287,000	(5,363)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
	JP Morgan Chase Bank NA				
Bought GBP / Sold CZK, due 05/01/23	London	47,278	1,349,000	(2,730)	(0.00)
Bought GBP / Sold CZK, due 03/02/23	BNP Paribas SA	168,060	4,636,000	(2,167)	(0.00)
Bought GBP / Sold DKK, due 05/01/23	BNP Paribas SA	95,252	819,000	(2,968)	(0.00)
Bought GBP / Sold DKK, due 03/02/23	BNP Paribas SA	97,213	819,000	(773)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Barclays Bank PLC	8,614,501	9,970,500	(279,109)	(0.01)
Bought GBP / Sold EUR, due 05/01/23	Citibank NA	5,436,638	6,289,500	(173,037)	(0.01)
Bought GBP / Sold EUR, due 05/01/23	Merrill Lynch International	258,188	301,000	(10,682)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	UBS AG	46,387,000	52,468,047	(200,064)	(0.01)
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 05/01/23	Corporation	4,187,360	4,876,411	(167,607)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Barclays Bank PLC	831,481	946,000	(10,643)	(0.00)
	Goldman Sachs International				
Bought GBP / Sold EUR, due 03/02/23	International	8,625,721	9,737,500	(28,880)	(0.00)
	JP Morgan Chase Bank NA				
Bought GBP / Sold EUR, due 03/02/23	London	8,631,661	9,737,500	(21,729)	(0.00)
	Westpac Banking Corporation				
Bought GBP / Sold EUR, due 03/02/23	Corporation	3,490,504	3,963,368	(36,252)	(0.00)
Bought GBP / Sold HUF, due 05/01/23	BNP Paribas SA	54,634	25,977,000	(3,487)	(0.00)
Bought GBP / Sold HUF, due 03/02/23	BNP Paribas SA	56,153	25,977,000	(1,038)	(0.00)
Bought GBP / Sold IDR, due 05/01/23	UBS AG	97,943	1,850,079,000	(1,023)	(0.00)
Bought GBP / Sold IDR, due 03/02/23	UBS AG	423,878	8,093,199,000	(9,422)	(0.00)
Bought GBP / Sold ILS, due 03/02/23	BNP Paribas SA	113,415	483,000	(514)	(0.00)
Bought GBP / Sold JPY, due 05/01/23	Barclays Bank PLC	2,672,213	444,981,000	(157,982)	(0.00)
	JP Morgan Chase Bank NA				
Bought GBP / Sold JPY, due 05/01/23	London	4,647,398	768,503,000	(233,914)	(0.01)
Bought GBP / Sold JPY, due 05/01/23	Merrill Lynch International	4,650,534	768,503,000	(230,142)	(0.01)
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 05/01/23	Corporation	2,279,445	379,452,000	(133,816)	(0.00)
Bought GBP / Sold JPY, due 03/02/23	Barclays Bank PLC	703,199	114,721,000	(26,216)	(0.00)
Bought GBP / Sold JPY, due 03/02/23	HSBC Bank PLC	7,348,130	1,180,719,500	(136,510)	(0.01)
Bought GBP / Sold JPY, due 03/02/23	Merrill Lynch International	7,341,801	1,180,719,500	(144,129)	(0.01)
	Westpac Banking Corporation				
Bought GBP / Sold JPY, due 03/02/23	Corporation	2,334,633	373,496,000	(30,895)	(0.00)
Bought GBP / Sold KRW, due 05/01/23	BNP Paribas SA	706,607	1,138,740,000	(50,555)	(0.00)
Bought GBP / Sold KRW, due 05/01/23	UBS AG	226,903	364,135,000	(15,022)	(0.00)
Bought GBP / Sold KRW, due 03/02/23	UBS AG	944,510	1,502,875,000	(52,172)	(0.00)
Bought GBP / Sold MXN, due 05/01/23	UBS AG	85,765	2,053,000	(2,163)	(0.00)
Bought GBP / Sold MXN, due 03/02/23	BNP Paribas SA	334,648	7,918,000	(1,262)	(0.00)
Bought GBP / Sold MYR, due 05/01/23	Barclays Bank PLC	335,412	1,819,000	(9,479)	(0.00)
Bought GBP / Sold MYR, due 03/02/23	Barclays Bank PLC	336,765	1,819,000	(8,039)	(0.00)
Bought GBP / Sold NOK, due 05/01/23	HSBC Bank PLC	83,255	995,000	(859)	(0.00)
Bought GBP / Sold NOK, due 03/02/23	BNP Paribas SA	83,911	995,000	(108)	(0.00)
Bought GBP / Sold NZD, due 05/01/23	HSBC Bank PLC	101,768	196,000	(1,540)	(0.00)
Bought GBP / Sold NZD, due 05/01/23	UBS AG	35,930	69,000	(418)	(0.00)
Bought GBP / Sold NZD, due 03/02/23	BNP Paribas SA	139,024	265,000	(303)	(0.00)
Bought GBP / Sold PEN, due 05/01/23	UBS AG	17,812	83,000	(336)	(0.00)
Bought GBP / Sold PEN, due 03/02/23	BNP Paribas SA	17,702	83,000	(385)	(0.00)
Bought GBP / Sold PLN, due 05/01/23	HSBC Bank PLC	173,560	948,000	(7,335)	(0.00)
Bought GBP / Sold PLN, due 05/01/23	UBS AG	53,688	296,000	(2,896)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold PLN, due 03/02/23	BNP Paribas SA	231,755	1,244,000	(3,932)	(0.00)
Bought GBP / Sold RON, due 05/01/23	HSBC Bank PLC	87,614	500,000	(2,454)	(0.00)
Bought GBP / Sold RON, due 03/02/23	BNP Paribas SA	88,856	500,000	(719)	(0.00)
Bought GBP / Sold SEK, due 05/01/23	BNP Paribas SA	107,678	1,356,000	(619)	(0.00)
Bought GBP / Sold SEK, due 03/02/23	BNP Paribas SA	107,822	1,356,000	(557)	(0.00)
Bought GBP / Sold SGD, due 05/01/23	HSBC Bank PLC	130,973	216,000	(3,503)	(0.00)
Bought GBP / Sold SGD, due 05/01/23	UBS AG	48,729	81,000	(1,778)	(0.00)
Bought GBP / Sold SGD, due 03/02/23	BNP Paribas SA	182,512	297,000	(1,841)	(0.00)
Bought GBP / Sold THB, due 05/01/23	BNP Paribas SA	212,989	9,159,000	(8,256)	(0.00)
Bought GBP / Sold THB, due 05/01/23	UBS AG	73,406	3,124,000	(1,903)	(0.00)
	JP Morgan Chase Bank NA				
Bought GBP / Sold THB, due 03/02/23	London	289,386	12,283,000	(7,331)	(0.00)
Bought GBP / Sold USD, due 05/01/23	Barclays Bank PLC	11,025,653	13,337,666	(74,551)	(0.00)
Bought GBP / Sold USD, due 05/01/23	UBS AG	25,768,972	31,002,842	(4,513)	(0.00)
	Westpac Banking				
Bought GBP / Sold USD, due 05/01/23	Corporation	10,534,099	12,757,467	(85,658)	(0.00)
Bought GBP / Sold USD, due 03/02/23	Barclays Bank PLC	1,340,120	1,621,000	(7,681)	(0.00)
	Westpac Banking				
Bought GBP / Sold USD, due 03/02/23	Corporation	4,402,446	5,328,000	(28,067)	(0.00)
Bought IDR / Sold CHF, due 05/01/23	UBS AG	46,494,376,000	2,767,364	(4,816)	(0.00)
Bought IDR / Sold EUR, due 05/01/23	UBS AG	151,689,719,000	9,131,169	(2,019)	(0.00)
Bought ILS / Sold CHF, due 05/01/23	BNP Paribas SA	3,525,000	925,825	(1,744)	(0.00)
Bought ILS / Sold EUR, due 05/01/23	BNP Paribas SA	12,987,000	3,458,094	(10,200)	(0.00)
Bought ILS / Sold USD, due 05/01/23	BNP Paribas SA	5,956,000	1,688,640	(619)	(0.00)
	Westpac Banking				
Bought JPY / Sold EUR, due 03/02/23	Corporation	583,744,000	4,185,738	(35,141)	(0.00)
Bought MXN / Sold CHF, due 05/01/23	BNP Paribas SA	42,484,000	2,021,042	(4,967)	(0.00)
Bought MXN / Sold EUR, due 05/01/23	BNP Paribas SA	146,494,000	7,067,414	(27,137)	(0.00)
Bought MXN / Sold USD, due 05/01/23	BNP Paribas SA	78,606,000	4,038,461	(5,463)	(0.00)
Bought MYR / Sold CHF, due 05/01/23	Barclays Bank PLC	10,329,000	2,171,235	(2,091)	(0.00)
Bought NOK / Sold CHF, due 05/01/23	BNP Paribas SA	7,765,000	732,442	(3,464)	(0.00)
Bought NOK / Sold EUR, due 05/01/23	BNP Paribas SA	27,362,000	2,617,170	(15,666)	(0.00)
Bought NOK / Sold USD, due 05/01/23	BNP Paribas SA	12,251,000	1,247,923	(4,239)	(0.00)
Bought NZD / Sold CHF, due 05/01/23	BNP Paribas SA	1,370,000	804,340	(3,006)	(0.00)
Bought NZD / Sold EUR, due 05/01/23	BNP Paribas SA	5,494,000	3,271,858	(17,458)	(0.00)
Bought NZD / Sold USD, due 05/01/23	BNP Paribas SA	2,703,000	1,714,239	(4,727)	(0.00)
Bought PEN / Sold EUR, due 05/01/23	Merrill Lynch International	1,946,000	478,603	(586)	(0.00)
Bought RON / Sold EUR, due 05/01/23	BNP Paribas SA	10,487,000	2,119,601	(312)	(0.00)
Bought SEK / Sold CHF, due 05/01/23	BNP Paribas SA	8,995,000	799,534	(929)	(0.00)
Bought SEK / Sold EUR, due 05/01/23	BNP Paribas SA	24,371,000	2,196,819	(5,599)	(0.00)
Bought SEK / Sold EUR, due 05/01/23	Standard Chartered Bank	7,231,000	664,512	(15,221)	(0.00)
Bought SEK / Sold USD, due 05/01/23	BNP Paribas SA	13,425,000	1,288,721	(193)	(0.00)
Bought USD / Sold AUD, due 05/01/23	Merrill Lynch International	10,428,709	15,452,000	(50,493)	(0.00)
Bought USD / Sold AUD, due 05/01/23	Royal Bank of Canada	2,386,040	3,534,000	(10,640)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Barclays Bank PLC	1,020,000	953,405	(10,595)	(0.00)
Bought USD / Sold CHF, due 05/01/23	BNP Paribas SA	960,809	909,000	(21,787)	(0.00)
	Goldman Sachs				
Bought USD / Sold CHF, due 05/01/23	International	50,355,666	46,666,106	(88,679)	(0.01)
	JP Morgan Chase Bank NA				
Bought USD / Sold CHF, due 05/01/23	London	50,355,666	46,642,439	(63,095)	(0.00)

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 05/01/23	Westpac Banking Corporation	50,355,668	46,674,669	(97,932)	(0.01)
Bought USD / Sold CHF, due 03/02/23	BNP Paribas SA	984,662	909,000	(981)	(0.00)
Bought USD / Sold CLP, due 05/01/23	BNP Paribas SA	368,440	343,135,000	(34,284)	(0.00)
Bought USD / Sold CLP, due 03/02/23	UBS AG	383,635	343,135,000	(18,014)	(0.00)
Bought USD / Sold CNY, due 05/01/23	Barclays Bank PLC	381,877	2,667,000	(1,801)	(0.00)
Bought USD / Sold CNY, due 05/01/23	BNP Paribas SA	59,940,827	428,995,000	(1,774,924)	(0.07)
Bought USD / Sold CNY, due 03/02/23	BNP Paribas SA	59,053,417	411,248,000	(238,854)	(0.01)
Bought USD / Sold CNY, due 03/02/23	Westpac Banking Corporation	222,479	1,549,000	(850)	(0.00)
Bought USD / Sold COP, due 05/01/23	BNP Paribas SA	935,873	4,599,208,000	(12,443)	(0.00)
Bought USD / Sold CZK, due 05/01/23	BNP Paribas SA	1,728,023	40,580,000	(64,906)	(0.00)
Bought USD / Sold CZK, due 03/02/23	BNP Paribas SA	1,778,276	40,580,000	(11,661)	(0.00)
Bought USD / Sold DKK, due 05/01/23	BNP Paribas SA	1,380,267	9,857,000	(34,485)	(0.00)
Bought USD / Sold DKK, due 03/02/23	BNP Paribas SA	1,414,778	9,857,000	(3,047)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Barclays Bank PLC	84,344,109	81,024,500	(2,135,406)	(0.09)
Bought USD / Sold EUR, due 05/01/23	BNP Paribas SA	3,359,820	3,183,000	(37,477)	(0.00)
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	165,574,002	155,590,535	(491,743)	(0.02)
Bought USD / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	165,573,999	155,673,185	(579,960)	(0.02)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada	165,573,999	155,687,823	(595,583)	(0.02)
Bought USD / Sold EUR, due 05/01/23	Westpac Banking Corporation	102,512,034	98,296,324	(2,402,138)	(0.10)
Bought USD / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	84,445,329	79,231,500	(282,950)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Royal Bank of Canada	84,437,802	79,231,500	(290,477)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Westpac Banking Corporation	10,489,142	9,826,733	(19,333)	(0.00)
Bought USD / Sold GBP, due 05/01/23	HSBC Bank PLC	10,816,668	8,997,095	(6,229)	(0.00)
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	34,549,054	28,764,148	(52,268)	(0.00)
Bought USD / Sold GBP, due 03/02/23	HSBC Bank PLC	5,466,047	4,543,000	(3,094)	(0.00)
Bought USD / Sold GBP, due 03/02/23	UBS AG	23,899,438	19,853,000	(817)	(0.00)
Bought USD / Sold HUF, due 05/01/23	BNP Paribas SA	899,677	355,983,000	(48,740)	(0.00)
Bought USD / Sold HUF, due 03/02/23	BNP Paribas SA	930,379	355,983,000	(10,221)	(0.00)
Bought USD / Sold IDR, due 05/01/23	JP Morgan Chase Bank NA London	4,930,132	77,462,235,000	(45,717)	(0.00)
Bought USD / Sold IDR, due 03/02/23	UBS AG	4,972,241	77,462,235,000	(2,063)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Barclays Bank PLC	1,352,482	185,104,000	(50,406)	(0.00)
Bought USD / Sold JPY, due 05/01/23	Merrill Lynch International	70,798,848	9,725,177,500	(2,907,451)	(0.11)
Bought USD / Sold JPY, due 05/01/23	Royal Bank of Canada	72,017,156	9,886,439,500	(2,911,333)	(0.11)
Bought USD / Sold JPY, due 05/01/23	Westpac Banking Corporation	80,119	11,129,000	(4,226)	(0.00)
Bought USD / Sold JPY, due 03/02/23	HSBC Bank PLC	72,062,365	9,603,967,500	(1,002,376)	(0.04)
Bought USD / Sold JPY, due 03/02/23	Merrill Lynch International	72,019,944	9,603,967,500	(1,044,797)	(0.04)
Bought USD / Sold JPY, due 03/02/23	Westpac Banking Corporation	531,585	72,212,000	(17,787)	(0.00)
Bought USD / Sold KRW, due 05/01/23	BNP Paribas SA	10,647,773	14,381,201,000	(725,389)	(0.03)
Bought USD / Sold KRW, due 03/02/23	BNP Paribas SA	11,082,155	14,381,201,000	(297,750)	(0.01)
Bought USD / Sold MYR, due 05/01/23	Barclays Bank PLC	4,022,843	18,351,000	(143,281)	(0.01)
Bought USD / Sold MYR, due 03/02/23	Barclays Bank PLC	4,154,629	18,351,000	(16,528)	(0.00)
Bought USD / Sold NOK, due 05/01/23	BNP Paribas SA	1,231,502	12,251,000	(12,181)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

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

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold NZD, due 05/01/23	HSBC Bank PLC	1,686,239	2,703,000	(23,273)	(0.00)
Bought USD / Sold PEN, due 05/01/23	Goldman Sachs International	482,846	1,865,000	(6,155)	(0.00)
Bought USD / Sold PEN, due 03/02/23	Goldman Sachs International	484,328	1,865,000	(3,185)	(0.00)
Bought USD / Sold PLN, due 05/01/23	HSBC Bank PLC	2,718,921	12,361,000	(99,021)	(0.01)
Bought USD / Sold PLN, due 03/02/23	BNP Paribas SA	2,783,532	12,361,000	(27,826)	(0.00)
Bought USD / Sold RON, due 05/01/23	HSBC Bank PLC	863,097	4,100,000	(21,253)	(0.00)
Bought USD / Sold RON, due 03/02/23	BNP Paribas SA	881,089	4,100,000	(1,966)	(0.00)
Bought USD / Sold SEK, due 05/01/23	BNP Paribas SA	1,281,236	13,425,000	(7,292)	(0.00)
Bought USD / Sold SGD, due 05/01/23	BNP Paribas SA	2,146,451	2,946,000	(50,157)	(0.00)
Bought USD / Sold SGD, due 03/02/23	BNP Paribas SA	2,189,187	2,946,000	(8,512)	(0.00)
Bought USD / Sold THB, due 05/01/23	BNP Paribas SA	3,155,108	113,942,000	(134,984)	(0.01)
Bought USD / Sold THB, due 03/02/23	JP Morgan Chase Bank NA London	3,288,370	113,942,000	(11,358)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(36,410,026)	(1.37)
Total Forward Foreign Exchange Contracts Hedge				(2,669,736)	(0.10)
Other Net Assets/(Liabilities)				59,955,425	2.26
TOTAL NET ASSETS				2,650,831,633	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.09% <i>(continued)</i>			
Supranationals				China			
IDR 4,740,000,000	Inter-American Development Bank, 7.875%, 14/03/23	305,575	0.02	CNY 2,440,000	China Development Bank, 3.300%, 01/02/24	354,993	0.02
Total Supranationals				CNY 1,270,000	China Development Bank, 3.420%, 02/07/24	185,463	0.01
Total Corporate Bonds				CNY 9,900,000	China Development Bank, 3.340%, 14/07/25	1,451,544	0.08
Government Bonds - 97.09%				CNY 300,000	China Development Bank, 4.150%, 26/10/25	44,922	0.00
Brazil				CNY 8,900,000	China Development Bank, 3.390%, 10/07/27	1,308,924	0.07
BRL 95,908,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23	17,042,035	0.95	CNY 13,700,000	China Development Bank, 3.450%, 20/09/29	2,027,517	0.11
BRL 461,600,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	69,919,342	3.88	CNY 14,300,000	China Development Bank, 3.700%, 20/10/30	2,153,088	0.12
BRL 136,400,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	21,529,176	1.19	CNY 58,700,000	China Government Bond, 2.880%, 05/11/23	8,495,765	0.47
BRL 106,970,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	19,365,360	1.07	CNY 8,900,000	China Government Bond, 2.840%, 08/04/24	1,290,024	0.07
BRL 133,715,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	23,367,287	1.30	CNY 41,870,000	China Government Bond, 3.190%, 11/04/24	6,097,591	0.34
BRL 83,274,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	14,089,194	0.78	CNY 33,400,000	China Government Bond, 2.470%, 02/09/24	4,815,131	0.27
BRL 57,000,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	9,347,037	0.52	CNY 44,370,000	China Government Bond, 2.940%, 17/10/24	6,453,886	0.36
BRL 1,450,000	Brazilian Government International Bond, 8.500%, 05/01/24	262,533	0.01	CNY 10,400,000	China Government Bond, 2.260%, 24/02/25	1,492,648	0.08
BRL 500,000	Brazilian Government International Bond, 10.250%, 10/01/28	87,658	0.01	CNY 101,800,000	China Government Bond, 1.990%, 09/04/25	14,501,027	0.80
Total Brazil				CNY 17,100,000	China Government Bond, 2.240%, 25/05/25	2,449,235	0.14
Chile				CNY 15,200,000	China Government Bond, 2.180%, 25/08/25	2,173,668	0.12
CLP 6,935,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	7,407,536	0.41	CNY 55,400,000	China Government Bond, 3.020%, 22/10/25	8,093,618	0.45
CLP 6,480,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	7,275,903	0.40	CNY 18,040,000	China Government Bond, 3.220%, 06/12/25	2,657,006	0.15
CLP 2,325,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	2,284,045	0.13	CNY 13,800,000	China Government Bond, 3.030%, 11/03/26	2,020,025	0.11
CLP 1,900,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	2,162,261	0.12	CNY 42,130,000	China Government Bond, 3.250%, 06/06/26	6,209,619	0.34
CLP 5,845,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	6,622,923	0.37	CNY 38,450,000	China Government Bond, 2.690%, 12/08/26	5,473,756	0.30
CLP 475,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	647,438	0.04	CNY 6,700,000	China Government Bond, 3.120%, 05/12/26	983,380	0.05
CLP 5,780,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	6,730,856	0.37	CNY 14,200,000	China Government Bond, 2.370%, 20/01/27	2,024,550	0.11
CLP 5,050,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	6,569,805	0.36	CNY 9,500,000	China Government Bond, 2.480%, 15/04/27	1,357,744	0.08
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	182,216	0.01	CNY 54,900,000	China Government Bond, 2.850%, 04/06/27	7,968,291	0.44
Total Chile				CNY 11,700,000	China Government Bond, 2.710%, 19/06/27	1,687,383	0.09
		39,882,983	2.21	CNY 37,900,000	China Government Bond, 2.500%, 25/07/27	5,419,806	0.30
				CNY 9,500,000	China Government Bond, 2.440%, 15/10/27	1,355,881	0.08
				CNY 20,600,000	China Government Bond, 3.280%, 03/12/27	3,052,578	0.17

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.09% (continued)				Government Bonds - 97.09% (continued)			
China (continued)				Colombia (continued)			
CNY 49,900,000	China Government Bond, 3.010%, 13/05/28	7,292,426	0.40	COP 49,219,300,000	Colombian TES, 6.000%, 28/04/28	7,581,261	0.42
CNY 1,270,000	China Government Bond, 3.540%, 16/08/28	192,240	0.01	COP 30,578,500,000	Colombian TES, 7.750%, 18/09/30	4,749,429	0.26
CNY 19,900,000	China Government Bond, 2.910%, 14/10/28	2,894,967	0.16	COP 38,216,000,000	Colombian TES, 7.000%, 26/03/31	5,578,553	0.31
CNY 19,700,000	China Government Bond, 3.250%, 22/11/28	2,920,049	0.16	COP 38,480,000,000	Colombian TES, 7.000%, 30/06/32	5,401,335	0.30
CNY 10,400,000	China Government Bond, 2.800%, 24/03/29	1,498,057	0.08	COP 42,932,800,000	Colombian TES, 7.250%, 18/10/34	5,840,978	0.33
CNY 30,030,000	China Government Bond, 3.290%, 23/05/29	4,473,939	0.25	COP 28,646,200,000	Colombian TES, 6.250%, 09/07/36	3,422,827	0.19
CNY 37,000,000	China Government Bond, 2.750%, 15/06/29	5,289,433	0.30	COP 21,693,000,000	Colombian TES, 9.250%, 28/05/42	3,244,912	0.18
CNY 20,200,000	China Government Bond, 2.620%, 25/09/29	2,873,028	0.16	COP 24,036,300,000	Colombian TES, 7.250%, 26/10/50	2,823,985	0.16
CNY 34,100,000	China Government Bond, 3.130%, 21/11/29	5,020,625	0.28	Total Colombia		61,641,116	3.42
CNY 45,400,000	China Government Bond, 2.680%, 21/05/30	6,468,061	0.36	Czech Republic			
CNY 22,100,000	China Government Bond, 2.860%, 16/07/30	3,187,543	0.18	CZK 151,640,000	Czech Republic Government Bond, 0.450%, 25/10/23	6,388,686	0.35
CNY 45,600,000	China Government Bond, 3.270%, 19/11/30	6,798,406	0.38	CZK 25,460,000	Czech Republic Government Bond, 5.700%, 25/05/24	1,127,993	0.06
CNY 19,300,000	China Government Bond, 3.020%, 27/05/31	2,814,948	0.16	CZK 239,500,000	Czech Republic Government Bond, 1.250%, 14/02/25	9,714,237	0.54
CNY 20,100,000	China Government Bond, 2.890%, 18/11/31	2,899,355	0.16	CZK 238,800,000	Czech Republic Government Bond, 2.400%, 17/09/25	9,780,755	0.54
CNY 22,700,000	China Government Bond, 2.760%, 15/05/32	3,240,426	0.18	CZK 82,200,000	Czech Republic Government Bond, 6.000%, 26/02/26	3,706,718	0.21
CNY 23,200,000	China Government Bond, 2.600%, 01/09/32	3,264,496	0.18	CZK 196,030,000	Czech Republic Government Bond, 1.000%, 26/06/26	7,508,377	0.42
CNY 4,200,000	China Government Bond, 3.860%, 22/07/49	668,379	0.04	CZK 247,730,000	Czech Republic Government Bond, 0.250%, 10/02/27	8,975,944	0.50
CNY 8,900,000	China Government Bond, 3.390%, 16/03/50	1,299,299	0.07	CZK 199,760,000	Czech Republic Government Bond, 2.500%, 25/08/28	7,719,737	0.43
CNY 36,400,000	China Government Bond, 3.810%, 14/09/50	5,752,040	0.32	CZK 37,900,000	Czech Republic Government Bond, 5.500%, 12/12/28	1,712,935	0.10
CNY 11,700,000	China Government Bond, 3.720%, 12/04/51	1,823,992	0.10	CZK 114,970,000	Czech Republic Government Bond, 2.750%, 23/07/29	4,437,028	0.25
CNY 8,500,000	China Government Bond, 3.530%, 18/10/51	1,283,687	0.07	CZK 104,600,000	Czech Republic Government Bond, 0.050%, 29/11/29	3,298,122	0.18
CNY 23,900,000	China Government Bond, 3.320%, 15/04/52	3,517,790	0.20	CZK 156,640,000	Czech Republic Government Bond, 0.950%, 15/05/30	5,214,689	0.29
Total China		179,072,249	9.93	CZK 56,800,000	Czech Republic Government Bond, 5.000%, 30/09/30	2,515,167	0.14
Colombia				CZK 196,100,000	Czech Republic Government Bond, 1.200%, 13/03/31	6,484,505	0.36
COP 1,183,000,000	Colombia Government International Bond, 4.375%, 21/03/23	239,704	0.01	CZK 170,300,000	Czech Republic Government Bond, 1.750%, 23/06/32	5,721,702	0.32
COP 1,346,000,000	Colombia Government International Bond, 9.850%, 28/06/27	244,279	0.01	CZK 196,560,000	Czech Republic Government Bond, 2.000%, 13/10/33	6,555,040	0.36
COP 53,402,900,000	Colombian TES, 6.250%, 26/11/25	9,440,582	0.52	CZK 81,840,000	Czech Republic Government Bond, 4.200%, 04/12/36	3,348,146	0.19
COP 48,800,600,000	Colombian TES, 7.500%, 26/08/26	8,598,680	0.48				
COP 28,678,100,000	Colombian TES, 5.750%, 03/11/27	4,474,591	0.25				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.09% (continued)				Government Bonds - 97.09% (continued)			
Czech Republic (continued)				Hungary (continued)			
CZK 57,000,000	Czech Republic Government Bond, 1.500%, 24/04/40	1,517,822	0.08	HUF 2,316,600,000	Hungary Government Bond, 3.250%, 22/10/31	4,053,496	0.23
CZK 49,300,000	Czech Republic International Government Bond, 3.500%, 30/05/35	1,888,973	0.10	HUF 1,032,600,000	Hungary Government Bond, 4.750%, 24/11/32	2,004,646	0.11
Total Czech Republic		97,616,576	5.42	HUF 2,450,600,000	Hungary Government Bond, 2.250%, 20/04/33	3,761,646	0.21
Dominican Republic				HUF 1,822,800,000	Hungary Government Bond, 3.000%, 27/10/38	2,501,593	0.14
DOP 93,000,000	Dominican Republic International Bond, 9.750%, 05/06/26	1,594,250	0.09	Total Hungary		52,463,655	2.91
Total Dominican Republic		1,594,250	0.09	Indonesia			
Egypt				IDR 117,509,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	7,786,127	0.43
EGP 98,000,000	Egypt Government Bond, 14.522%, 04/01/25	3,707,071	0.21	IDR 89,056,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	5,900,836	0.33
EGP 49,420,000	Egypt Government Bond, 14.369%, 20/10/25	1,801,238	0.10	IDR 186,167,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	12,036,428	0.67
EGP 111,000,000	Egypt Government Bond, 14.483%, 06/04/26	4,002,636	0.22	IDR 86,000,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	5,394,508	0.30
EGP 39,250,000	Egypt Government Bond, 14.285%, 11/01/27	1,399,135	0.08	IDR 80,656,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	5,523,000	0.31
EGP 77,000,000	Egypt Government Bond, 14.556%, 13/10/27	2,686,554	0.15	IDR 135,773,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	8,385,787	0.46
EGP 38,000,000	Egypt Government Bond, 14.292%, 05/01/28	1,308,200	0.07	IDR 124,274,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	8,178,494	0.45
EGP 32,000,000	Egypt Government Bond, 16.100%, 07/05/29	1,157,136	0.06	IDR 114,651,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	7,188,012	0.40
EGP 28,000,000	Egypt Government Bond, 14.664%, 06/10/30	935,586	0.05	IDR 245,075,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	15,197,027	0.85
Total Egypt		16,997,556	0.94	IDR 57,714,000,000	Indonesia Treasury Bond, 9.000%, 15/03/29	4,129,976	0.23
Hungary				IDR 102,917,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	7,110,148	0.39
HUF 245,700,000	Hungary Government Bond, 6.000%, 24/11/23	614,576	0.03	IDR 156,675,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	10,169,911	0.56
HUF 1,958,900,000	Hungary Government Bond, 3.000%, 26/06/24	4,606,040	0.26	IDR 153,401,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	9,627,286	0.53
HUF 1,749,000,000	Hungary Government Bond, 2.500%, 24/10/24	3,966,683	0.22	IDR 59,480,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	4,262,081	0.24
HUF 1,679,600,000	Hungary Government Bond, 5.500%, 24/06/25	3,913,800	0.22	IDR 55,620,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	3,696,091	0.20
HUF 1,958,400,000	Hungary Government Bond, 1.000%, 26/11/25	3,997,025	0.22	IDR 18,841,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	1,215,119	0.07
HUF 2,206,500,000	Hungary Government Bond, 1.500%, 22/04/26	4,417,208	0.25	IDR 71,539,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	4,455,247	0.25
HUF 1,146,100,000	Hungary Government Bond, 1.500%, 26/08/26	2,228,790	0.12	IDR 121,413,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	8,563,448	0.47
HUF 1,475,500,000	Hungary Government Bond, 2.750%, 22/12/26	2,939,406	0.16	IDR 94,615,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	6,269,174	0.35
HUF 1,881,100,000	Hungary Government Bond, 3.000%, 27/10/27	3,642,764	0.20	IDR 79,931,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	5,599,149	0.31
HUF 1,089,400,000	Hungary Government Bond, 4.500%, 23/03/28	2,252,198	0.13	IDR 53,414,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	3,189,228	0.18
HUF 501,200,000	Hungary Government Bond, 6.750%, 22/10/28	1,157,451	0.06	IDR 56,730,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	3,746,166	0.21
HUF 1,859,100,000	Hungary Government Bond, 2.000%, 23/05/29	3,286,990	0.18	IDR 57,449,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	4,083,335	0.23
HUF 1,734,800,000	Hungary Government Bond, 3.000%, 21/08/30	3,119,343	0.17				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.09% (continued)				Government Bonds - 97.09% (continued)			
Indonesia (continued)				Malaysia (continued)			
IDR 106,654,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	7,046,323	0.39	MYR 25,340,000	Malaysia Government Bond, 3.828%, 05/07/34	5,565,596	0.31
IDR 80,858,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	5,213,504	0.29	MYR 12,911,000	Malaysia Government Bond, 4.254%, 31/05/35	2,948,573	0.16
IDR 10,954,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	707,515	0.04	MYR 33,009,000	Malaysia Government Bond, 4.762%, 07/04/37	7,909,421	0.44
IDR 34,466,000,000	Perusahaan Penerbit SBSN Indonesia, 8.750%, 15/08/23	2,258,642	0.12	MYR 42,900,000	Malaysia Government Bond, 3.757%, 22/05/40	8,998,774	0.50
IDR 4,472,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	292,814	0.02	MYR 9,500,000	Malaysia Government Bond, 4.696%, 15/10/42	2,243,984	0.12
IDR 10,833,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	699,911	0.04	MYR 34,100,000	Malaysia Government Bond, 4.065%, 15/06/50	7,079,330	0.39
IDR 1,500,000,000	Perusahaan Penerbit SBSN Indonesia, 6.125%, 15/10/25	96,789	0.00	MYR 12,300,000	Malaysia Government Investment Issue, 3.151%, 15/05/23	2,793,119	0.16
IDR 50,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	3,037,616	0.17	MYR 12,646,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	2,892,073	0.16
IDR 85,340,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	5,125,366	0.28	MYR 685,000	Malaysia Government Investment Issue, 4.045%, 15/08/24	156,563	0.01
Total Indonesia		176,185,058	9.77	MYR 19,000,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	4,314,790	0.24
Malaysia				MYR 10,377,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	2,375,756	0.13
MYR 2,200,000	Malaysia Government Bond, 3.800%, 17/08/23	501,106	0.03	MYR 18,900,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	4,317,395	0.24
MYR 34,060,000	Malaysia Government Bond, 3.478%, 14/06/24	7,723,231	0.43	MYR 27,070,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	6,129,926	0.34
MYR 5,843,000	Malaysia Government Bond, 4.181%, 15/07/24	1,337,722	0.07	MYR 476,000	Malaysia Government Investment Issue, 4.070%, 30/09/26	108,978	0.01
MYR 12,960,000	Malaysia Government Bond, 4.059%, 30/09/24	2,964,324	0.16	MYR 13,294,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	3,066,221	0.17
MYR 33,300,000	Malaysia Government Bond, 3.882%, 14/03/25	7,600,035	0.42	MYR 37,900,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	8,448,990	0.47
MYR 42,914,000	Malaysia Government Bond, 3.955%, 15/09/25	9,798,615	0.54	MYR 33,150,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	7,668,524	0.43
MYR 787,000	Malaysia Government Bond, 4.392%, 15/04/26	182,055	0.01	MYR 24,846,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	5,662,970	0.31
MYR 15,497,000	Malaysia Government Bond, 3.906%, 15/07/26	3,532,120	0.20	MYR 35,525,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	7,725,982	0.43
MYR 28,153,000	Malaysia Government Bond, 3.900%, 30/11/26	6,409,042	0.36	MYR 20,200,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	4,606,334	0.26
MYR 18,700,000	Malaysia Government Bond, 3.502%, 31/05/27	4,181,498	0.23	MYR 743,000	Malaysia Government Investment Issue, 4.724%, 15/06/33	176,515	0.01
MYR 30,792,000	Malaysia Government Bond, 3.899%, 16/11/27	7,011,559	0.39	MYR 350,000	Malaysia Government Investment Issue, 4.119%, 30/11/34	78,462	0.00
MYR 25,873,000	Malaysia Government Bond, 3.733%, 15/06/28	5,806,007	0.32	MYR 22,200,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	4,588,672	0.25
MYR 9,900,000	Malaysia Government Bond, 4.504%, 30/04/29	2,312,060	0.13	MYR 4,950,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	1,125,409	0.06
MYR 23,037,000	Malaysia Government Bond, 3.885%, 15/08/29	5,185,286	0.29	MYR 20,500,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	4,660,783	0.26
MYR 22,950,000	Malaysia Government Bond, 2.632%, 15/04/31	4,694,200	0.26	Total Malaysia		178,669,585	9.91
MYR 743,000	Malaysia Government Bond, 4.232%, 30/06/31	170,780	0.01	Mexico			
MYR 12,300,000	Malaysia Government Bond, 3.582%, 15/07/32	2,693,156	0.15	MXN 26,928,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	1,384,417	0.08
MYR 3,900,000	Malaysia Government Bond, 4.642%, 07/11/33	923,649	0.05	MXN 9,900,000	Mex Bonos Desarr Fix RT, 8.500%, 31/05/29	493,895	0.03
				MXN 190,312,000	Mexican Bonos, 8.000%, 07/12/23	9,524,878	0.53

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.09% (continued)				Government Bonds - 97.09% (continued)			
Mexico (continued)				Poland (continued)			
MXN 386,894,000	Mexican Bonos, 8.000%, 05/09/24	19,208,454	1.07	PLN 53,000,000	Republic of Poland Government Bond, 2.500%, 25/07/26	10,442,314	0.58
MXN 213,940,000	Mexican Bonos, 10.000%, 05/12/24	10,999,045	0.61	PLN 50,300,000	Republic of Poland Government Bond, 0.250%, 25/10/26	8,978,141	0.50
MXN 162,200,000	Mexican Bonos, 5.000%, 06/03/25	7,527,467	0.42	PLN 44,000,000	Republic of Poland Government Bond, 3.750%, 25/05/27	8,872,627	0.49
MXN 416,160,000	Mexican Bonos, 5.750%, 05/03/26	19,313,382	1.07	PLN 49,400,000	Republic of Poland Government Bond, 2.500%, 25/07/27	9,387,605	0.52
MXN 178,600,000	Mexican Bonos, 5.500%, 04/03/27	7,996,433	0.44	PLN 79,567,000	Republic of Poland Government Bond, 2.750%, 25/04/28	14,912,792	0.83
MXN 352,044,000	Mexican Bonos, 7.500%, 03/06/27	17,026,593	0.94	PLN 40,300,000	Republic of Poland Government Bond, 2.750%, 25/10/29	7,225,748	0.40
MXN 263,613,000	Mexican Bonos, 8.500%, 31/05/29	13,151,228	0.73	PLN 35,450,000	Republic of Poland Government Bond, 1.250%, 25/10/30	5,433,579	0.30
MXN 445,034,000	Mexican Bonos, 7.750%, 29/05/31	21,131,536	1.17	PLN 64,900,000	Republic of Poland Government Bond, 1.750%, 25/04/32	9,725,272	0.54
MXN 128,100,000	Mexican Bonos, 7.750%, 23/11/34	5,949,044	0.33				
MXN 73,759,000	Mexican Bonos, 10.000%, 20/11/36	4,060,582	0.23	Total Poland		124,693,205	6.92
MXN 235,715,000	Mexican Bonos, 8.500%, 18/11/38	11,479,725	0.64	Romania			
MXN 4,950,000	Mexican Bonos, 8.500%, 18/11/38	241,073	0.01	RON 9,860,000	Romania Government Bond, 4.250%, 28/06/23	2,100,938	0.12
MXN 278,665,000	Mexican Bonos, 7.750%, 13/11/42	12,512,380	0.69	RON 16,300,000	Romania Government Bond, 4.400%, 25/09/23	3,456,224	0.19
MXN 242,822,000	Mexican Bonos, 8.000%, 07/11/47	11,132,729	0.62	RON 13,600,000	Romania Government Bond, 4.000%, 25/10/23	2,870,945	0.16
MXN 76,800,000	Mexican Bonos, 8.000%, 31/07/53	3,507,524	0.19	RON 16,020,000	Romania Government Bond, 3.250%, 29/04/24	3,305,627	0.18
Total Mexico		176,640,385	9.80	RON 14,550,000	Romania Government Bond, 4.500%, 17/06/24	3,040,355	0.17
Peru				RON 13,800,000	Romania Government Bond, 3.700%, 25/11/24	2,815,664	0.16
PEN 2,823,000	Peru Government Bond, 5.700%, 12/08/24	730,008	0.04	RON 20,160,000	Romania Government Bond, 4.750%, 24/02/25	4,162,543	0.23
PEN 19,005,000	Peru Government Bond, 8.200%, 12/08/26	5,218,469	0.29	RON 35,260,000	Romania Government Bond, 3.650%, 28/07/25	6,264,351	0.35
PEN 30,527,000	Peru Government Bond, 6.350%, 12/08/28	7,617,949	0.42	RON 15,800,000	Romania Government Bond, 4.850%, 22/04/26	3,152,349	0.17
PEN 24,785,000	Peru Government Bond, 5.940%, 12/02/29	5,963,937	0.33	RON 20,700,000	Romania Government Bond, 3.250%, 24/06/26	3,891,522	0.22
PEN 19,705,000	Peru Government Bond, 6.950%, 12/08/31	4,880,342	0.27	RON 17,300,000	Romania Government Bond, 5.800%, 26/07/27	3,466,903	0.19
PEN 29,675,000	Peru Government Bond, 6.150%, 12/08/32	6,858,341	0.38	RON 14,700,000	Romania Government Bond, 2.500%, 25/10/27	2,518,664	0.14
PEN 14,354,000	Peru Government Bond, 5.400%, 12/08/34	3,020,677	0.17	RON 32,100,000	Romania Government Bond, 4.150%, 26/01/28	5,655,547	0.31
PEN 15,762,000	Peru Government Bond, 6.900%, 12/08/37	3,716,174	0.21	RON 16,955,000	Romania Government Bond, 5.000%, 12/02/29	3,172,025	0.18
PEN 14,020,000	Peru Government Bond, 5.350%, 12/08/40	2,748,995	0.15	RON 15,200,000	Romania Government Bond, 4.850%, 25/07/29	2,781,167	0.15
Total Peru		40,754,892	2.26	RON 18,000,000	Romania Government Bond, 6.700%, 25/02/32	3,532,675	0.20
Philippines				RON 15,000,000	Romania Government Bond, 4.750%, 11/10/34	2,395,040	0.13
PHP 70,000,000	Philippine Government International Bond, 6.250%, 14/01/36	1,154,744	0.06	Total Romania		58,582,539	3.25
Total Philippines		1,154,744	0.06	Poland			
Poland				PLN 17,800,000	Republic of Poland Government Bond, 2.500%, 25/04/24	3,859,693	0.22
PLN 2,000,000	Republic of Poland Government Bond, zero coupon, 25/07/24	412,867	0.02	PLN 53,200,000	Republic of Poland Government Bond, 2.250%, 25/10/24	11,235,889	0.62
PLN 103,620,000	Republic of Poland Government Bond, 0.750%, 25/04/25	20,671,791	1.15	PLN 64,600,000	Republic of Poland Government Bond, 3.250%, 25/07/25	13,534,887	0.75

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.09% (continued)				Government Bonds - 97.09% (continued)			
Serbia				Thailand (continued)			
RSD 346,700,000	Serbia Treasury Bond, 4.500%, 11/01/26	2,840,262	0.15	THB 323,909,000	Thailand Government Bond, 1.450%, 17/12/24	9,319,174	0.52
RSD 217,200,000	Serbia Treasury Bond, 5.875%, 08/02/28	1,919,372	0.11	THB 360,000,000	Thailand Government Bond, 0.950%, 17/06/25	10,211,672	0.57
Total Serbia		4,759,634	0.26	THB 256,864,000	Thailand Government Bond, 3.850%, 12/12/25	7,866,973	0.44
South Africa				THB 283,778,000	Thailand Government Bond, 2.125%, 17/12/26	8,297,811	0.46
ZAR 50,000,000	Republic of South Africa, 6.500%, 28/02/41	1,839,691	0.10	THB 423,100,000	Thailand Government Bond, 1.000%, 17/06/27	11,733,957	0.65
ZAR 8,050,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	500,285	0.03	THB 15,496,000	Thailand Government Bond, 3.580%, 17/12/27	480,802	0.03
ZAR 452,632,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	28,129,832	1.56	THB 280,600,000	Thailand Government Bond, 2.875%, 17/12/28	8,451,363	0.47
ZAR 487,018,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	25,532,558	1.42	THB 199,257,000	Thailand Government Bond, 4.875%, 22/06/29	6,657,082	0.37
ZAR 4,000,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	189,934	0.01	THB 345,500,000	Thailand Government Bond, 1.600%, 17/12/29	9,557,541	0.53
ZAR 217,436,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	10,324,605	0.57	THB 252,539,000	Thailand Government Bond, 3.650%, 20/06/31	7,953,223	0.44
ZAR 371,464,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	18,652,270	1.04	THB 516,700,000	Thailand Government Bond, 2.000%, 17/12/31	14,423,168	0.80
ZAR 346,093,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	17,158,817	0.95	THB 335,459,000	Thailand Government Bond, 3.775%, 25/06/32	10,657,355	0.59
ZAR 106,680,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	4,128,877	0.23	THB 88,200,000	Thailand Government Bond, 1.600%, 17/06/35	2,196,722	0.12
ZAR 308,706,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	14,404,646	0.80	THB 368,900,000	Thailand Government Bond, 1.585%, 17/12/35	9,090,650	0.50
ZAR 258,638,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	12,331,021	0.68	THB 174,251,000	Thailand Government Bond, 3.400%, 17/06/36	5,230,093	0.29
ZAR 51,855,000	Republic of South Africa Government Bond, 6.500%, 28/02/41	1,907,943	0.11	THB 421,100,000	Thailand Government Bond, 3.300%, 17/06/38	12,209,999	0.68
ZAR 378,167,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	17,311,716	0.96	THB 253,700,000	Thailand Government Bond, 2.000%, 17/06/42	5,897,566	0.33
ZAR 9,007,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	414,227	0.02	THB 184,005,000	Thailand Government Bond, 2.875%, 17/06/46	4,718,338	0.26
ZAR 433,900,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	19,954,838	1.11	THB 22,400,000	Thailand Government Bond, 1.875%, 17/06/49	444,674	0.02
Total South Africa		172,781,260	9.59	Total Thailand		173,238,201	9.61
Thailand				Turkey			
THB 106,170,000	Thailand Government Bond, 3.625%, 16/06/23	3,098,542	0.17	TRY 15,318,000	Turkey Government Bond, 12.200%, 18/01/23	818,905	0.04
THB 207,550,000	Thailand Government Bond, 2.400%, 17/12/23	6,054,662	0.34	TRY 17,000,000	Turkey Government Bond, 16.200%, 14/06/23	932,210	0.05
THB 655,300,000	Thailand Government Bond, 0.750%, 17/06/24	18,686,834	1.03	TRY 2,200,000	Turkey Government Bond, 8.800%, 27/09/23	117,054	0.01
				TRY 2,400,000	Turkey Government Bond, 10.400%, 20/03/24	129,811	0.01
				TRY 27,247,000	Turkey Government Bond, 9.000%, 24/07/24	1,448,263	0.08
				TRY 7,400,000	Turkey Government Bond, 8.000%, 12/03/25	385,427	0.02
				TRY 54,100,000	Turkey Government Bond, 12.600%, 01/10/25	3,228,169	0.18
				TRY 42,109,000	Turkey Government Bond, 10.600%, 11/02/26	2,382,191	0.13

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal 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 - 97.09% (continued)				Government Bonds - 0.40%			
Turkey (continued)				Thailand			
TRY 11,557,000	Turkey Government Bond, 11.000%, 24/02/27	691,463	0.04	THB 239,500,000	Thailand Government Bond, 2.650%, 17/06/28	7,163,477	0.40
TRY 28,357,000	Turkey Government Bond, 10.500%, 11/08/27	1,628,450	0.09	Total Thailand			
TRY 5,500,000	Turkey Government Bond, 12.400%, 08/03/28	347,432	0.02	Total Government Bonds			
TRY 55,300,000	Turkey Government Bond, 11.700%, 13/11/30	3,722,215	0.21	Total Other transferable securities			
Total Turkey				TOTAL INVESTMENTS			
		15,831,590	0.88			1,757,740,566	97.51
Uruguay							
UYU 48,450,000	Uruguay Government International Bond, 8.500%, 15/03/28	1,114,885	0.06				
UYU 72,800,000	Uruguay Government International Bond, 8.250%, 21/05/31	1,587,529	0.09				
Total Uruguay		2,702,414	0.15				
Total Government Bonds		1,750,271,514	97.09				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				1,750,577,089 97.11			

Derivatives

Forward Foreign Exchange Contracts – (0.02)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought BRL / Sold USD, due 05/01/23	Goldman Sachs International	15,000,000	2,838,221	2,196	0.00
Bought CNY / Sold USD, due 05/01/23	HSBC Bank PLC	7,000,000	1,006,428	1,421	0.00
Bought CNY / Sold USD, due 07/02/23	Barclays Bank PLC	7,000,000	1,008,506	6,619	0.00
Bought COP / Sold USD, due 05/01/23	Merrill Lynch International	2,000,000,000	2,468,090	6,207	0.00
Bought CZK / Sold USD, due 05/01/23	Barclays Bank PLC	45,000,000	1,920,361	67,856	0.00
Bought EGP / Sold USD, due 05/01/23	Merrill Lynch International	55,000,000	2,207,506	9,464	0.00
Bought EGP / Sold USD, due 05/01/23	UBS AG	24,000,000	965,939	1,466	0.00
Bought EGP / Sold USD, due 07/02/23	UBS AG	59,000,000	2,118,492	103,805	0.01
Bought IDR / Sold USD, due 05/01/23	HSBC Bank PLC	13,000,000,000	832,266	3,839	0.00
Bought MXN / Sold USD, due 05/01/23	Westpac Banking Corporation	34,000,000	1,713,190	31,231	0.00
Bought MYR / Sold USD, due 05/01/23	Goldman Sachs International	4,000,000	899,685	9,317	0.00
Bought MYR / Sold USD, due 05/01/23	Morgan Stanley And Co International	80,000,000	17,866,754	313,293	0.02
Bought PEN / Sold USD, due 05/01/23	Barclays Bank PLC	5,000,000	1,293,003	17,991	0.00
Bought PLN / Sold USD, due 05/01/23	Barclays Bank PLC	17,000,000	3,749,521	125,975	0.01
Bought PLN / Sold USD, due 05/01/23	BNP Paribas SA	13,000,000	2,875,534	88,081	0.01
Bought PLN / Sold USD, due 07/02/23	UBS AG	4,000,000	904,153	5,289	0.00
Bought RON / Sold USD, due 05/01/23	Barclays Bank PLC	18,000,000	3,796,271	86,237	0.00
Bought THB / Sold USD, due 05/01/23	Morgan Stanley And Co International	160,000,000	4,523,735	96,288	0.01
Bought THB / Sold USD, due 05/01/23	UBS AG	50,000,000	1,436,864	6,893	0.00
Bought TRY / Sold USD, due 05/01/23	Barclays Bank PLC	36,000,000	1,896,718	23,575	0.00
Bought USD / Sold COP, due 05/01/23	Merrill Lynch International	1,033,075	5,000,000,000	2,118	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – (0.02)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold COP, due 05/01/23	UBS AG	2,094,460	10,000,000,000	32,546	0.00
Bought USD / Sold MXN, due 05/01/23	Merrill Lynch International	1,748,971	34,000,000	4,550	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				1,046,257	0.06
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought COP / Sold USD, due 05/01/23	Goldman Sachs International	7,000,000,000	1,446,523	(3,184)	(0.00)
Bought COP / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	3,000,000,000	622,426	(3,852)	(0.00)
Bought COP / Sold USD, due 07/02/23	UBS AG	10,000,000,000	2,081,686	(31,639)	(0.00)
Bought THB / Sold USD, due 05/01/23	Barclays Bank PLC	205,000,000	5,930,373	(10,968)	(0.00)
Bought USD / Sold BRL, due 05/01/23	UBS AG	2,772,823	15,000,000	(67,595)	(0.01)
Bought USD / Sold CNY, due 05/01/23	Barclays Bank PLC	1,006,035	7,000,000	(1,814)	(0.00)
Bought USD / Sold COP, due 05/01/23	BNP Paribas SA	1,440,382	7,000,000,000	(2,957)	(0.00)
Bought USD / Sold CZK, due 05/01/23	Barclays Bank PLC	1,899,687	45,000,000	(88,530)	(0.01)
Bought USD / Sold EGP, due 05/01/23	UBS AG	3,049,865	79,000,000	(134,510)	(0.01)
Bought USD / Sold IDR, due 05/01/23	HSBC Bank PLC	831,468	13,000,000,000	(4,637)	(0.00)
Bought USD / Sold MYR, due 05/01/23	Barclays Bank PLC	17,718,715	80,000,000	(461,332)	(0.03)
Bought USD / Sold MYR, due 05/01/23	Goldman Sachs International	906,659	4,000,000	(2,343)	(0.00)
Bought USD / Sold MYR, due 07/02/23	Goldman Sachs International	900,495	4,000,000	(15,121)	(0.00)
Bought USD / Sold PEN, due 05/01/23	Barclays Bank PLC	1,292,783	5,000,000	(18,211)	(0.00)
Bought USD / Sold PLN, due 05/01/23	Barclays Bank PLC	4,805,340	22,000,000	(210,007)	(0.01)
Bought USD / Sold PLN, due 05/01/23	UBS AG	906,692	4,000,000	(5,189)	(0.00)
Bought USD / Sold PLN, due 05/01/23	Westpac Banking Corporation	894,314	4,000,000	(17,568)	(0.00)
Bought USD / Sold RON, due 05/01/23	Barclays Bank PLC	3,750,188	18,000,000	(132,320)	(0.01)
Bought USD / Sold THB, due 05/01/23	BNP Paribas SA	4,556,114	160,000,000	(63,909)	(0.00)
Bought USD / Sold THB, due 05/01/23	UBS AG	7,314,026	255,000,000	(49,137)	(0.00)
Bought USD / Sold THB, due 07/02/23	UBS AG	1,443,085	50,000,000	(5,478)	(0.00)
Bought USD / Sold TRY, due 05/01/23	Barclays Bank PLC	1,904,006	36,000,000	(16,288)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(1,346,589)	(0.08)
Total Forward Foreign Exchange Contracts				(300,332)	(0.02)
Other Net Assets/(Liabilities)				45,177,211	2.51
TOTAL NET ASSETS				1,802,617,445	100.00

Schedule of Investments

as at 31 December 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 - 97.68%				Common and Preferred Stocks - 97.68% <i>(continued)</i>			
Argentina				India <i>(continued)</i>			
USD 460	MercadoLibre Inc	389,270	1.09	INR 18,959	HDFC Bank Ltd	373,119	1.05
Total Argentina				USD 67,916	ICICI Bank Ltd-ADR	1,486,681	4.17
Brazil				INR 37,984	Infosys Ltd	692,463	1.94
BRL 150,200	B3 SA - Brasil Bolsa Balcao	375,802	1.05	INR 7,613	Maruti Suzuki India Ltd	772,490	2.16
BRL 66,600	Itau Unibanco Holding SA-Preferred Stock	315,356	0.89	INR 8,675	Reliance Industries Ltd	267,097	0.75
BRL 132,500	Magazine Luiza SA	68,763	0.19	USD 14,908	Reliance Industries Ltd-GDR	916,842	2.57
BRL 45,500	Petroleo Brasileiro SA-Preferred Stock	211,137	0.59	Total India			
BRL 131,500	Sendas Distribuidora SA	484,929	1.36	Indonesia			
BRL 29,600	Vale SA	498,290	1.40	IDR 319,400	Bank Central Asia Tbk PT	175,422	0.49
Total Brazil				IDR 951,900	Bank Mandiri Persero Tbk PT	606,880	1.70
China				Total Indonesia			
CNY 9,202	3peak Inc	366,292	1.03	Korea			
HKD 52,428	Alibaba Group Holding Ltd	579,365	1.62	KRW 958	Korea Zinc Co Ltd	427,293	1.20
USD 4,488	Alibaba Group Holding Ltd-ADR	395,348	1.11	KRW 1,354	LG Chem Ltd	642,468	1.80
HKD 59,100	ANTA Sports Products Ltd	774,628	2.17	KRW 1,854	Naver Corp	260,249	0.73
HKD 20,974	Baidu Inc	300,168	0.84	KRW 30,754	Samsung Electronics Co Ltd	1,344,956	3.77
HKD 7,698	BYD Co Ltd	189,961	0.53	KRW 22,441	Samsung Electronics Co Ltd-Preferred Stock	896,220	2.51
HKD 721,000	China Construction Bank Corp	451,725	1.27	KRW 16,345	Shinhan Financial Group Co Ltd	454,997	1.27
HKD 84,500	China Merchants Bank Co Ltd	472,575	1.32	Total Korea			
CNY 10,200	Gigadevice Semiconductor Beijing Inc	151,065	0.42	Mexico			
HKD 49,510	JD.com Inc	1,396,819	3.91	MXN 676,800	America Movil SAB de CV	614,033	1.72
USD 1,761	JD.com Inc-ADR	98,845	0.28	MXN 76,200	Grupo Financiero Banorte SAB de CV	547,083	1.53
CNY 2,700	Kweichow Moutai Co Ltd	673,941	1.89	Total Mexico			
HKD 16,700	Meituan Dianping	373,800	1.05	Netherlands			
CNY 39,500	Midea Group Co Ltd	295,728	0.83	ZAR 4,494	Prosus NV	311,070	0.87
HKD 39,435	NetEase Inc	578,518	1.62	Total Netherlands			
HKD 67,500	Ping An Insurance Group Co of China Ltd	446,688	1.25	Poland			
CNY 7,400	SG Micro Corp	184,603	0.52	PLN 6,814	CD Projekt SA	201,395	0.57
CNY 52,100	Shenzhen Inovance Technology Co Ltd	523,346	1.47	Total Poland			
CNY 6,700	Shenzhen Mindray Bio-Medical Electronics Co Ltd	305,975	0.86	Portugal			
TWD 32,384	Silergy Corp	459,912	1.29	EUR 14,713	Jeronimo Martins SGPS SA	316,875	0.89
HKD 42,200	Tencent Holdings Ltd	1,805,880	5.06	Total Portugal			
HKD 28,000	WuXi AppTec Co Ltd	295,787	0.83	Russia			
HKD 51,740	Wuxi Biologics Cayman Inc	396,753	1.11	USD 3,479	Yandex NV*	0	0.00
Total China				Total Russia			
Hong Kong				Saudi Arabia			
HKD 32,200	AIA Group Ltd	358,101	1.00	SAR 5,868	Arabian Internet & Communications Services Co	379,125	1.06
Total Hong Kong				SAR 39,928	National Commercial Bank	536,552	1.51
Hungary				Total Saudi Arabia			
HUF 12,337	OTP Bank Nyrt	332,414	0.93	South Africa			
HUF 22,400	Richter Gedeon Nyrt	495,500	1.39	ZAR 153,978	FirstRand Ltd	562,158	1.57
Total Hungary				ZAR 27,956	Shoprite Holdings Ltd	371,323	1.04
India				ZAR 89,306	Sibanye Stillwater Ltd	234,720	0.66
INR 9,718	Divi's Laboratories Ltd	400,937	1.12	Total South Africa			
INR 22,612	HCL Technologies Ltd	284,064	0.80	1,168,201			
USD 5,957	HDFC Bank Ltd	407,518	1.14	3.27			

Schedule of Investments (continued)

as at 31 December 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 - 97.68% (continued)				Common and Preferred Stocks - 0.00% (continued)				
Taiwan				Cayman Islands				
TWD 803,000	CTBC Financial Holding Co Ltd	577,388	1.62	HKD 1,614,600	China Metal Recycling Holdings Ltd*	0	0.00	
TWD 45,208	MediaTek Inc	919,295	2.58	Total Cayman Islands				
TWD 173,277	Taiwan Semiconductor Manufacturing Co Ltd	2,528,501	7.08	0				
TWD 4,822	Voltronic Power Technology Corp	242,390	0.68	Mexico				
Total Taiwan				MXN 414,414	Corporacion Chihuahua SA de CV*	0	0.00	
4,267,574				11.96	MXN 429	Corporacion Chihuahua SA de CV-Preferred Stock*	0	0.00
Thailand				Total Mexico				
THB 122,900	Kasikornbank PCL	523,394	1.47	0				
Total Thailand				0				
523,394				1.47				
United Arab Emirates				Thailand				
AED 135,940	Abu Dhabi Commercial Bank PJSC	333,127	0.93	THB 16,900	General Finance and Securities PLC*	0	0.00	
Total United Arab Emirates				THB 54,800	Nava Finance Public*	0	0.00	
333,127				0.93	THB 13,200	Union Asia Finance PLC*	0	0.00
United States				Total Thailand				
USD 3,303	Southern Copper Corp	199,468	0.56	0				
Total United States				Total Common and Preferred Stocks				
199,468				0				
34,854,877				97.68				
Total Common and Preferred Stocks				Total Other transferable securities				
34,854,877				0				
97.68				0.00				
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				TOTAL INVESTMENTS				
34,854,877				34,854,877				
97.68				97.68				

Other transferable securities Common and Preferred Stocks - 0.00%

Brazil			
BRL 587,050	Mesbla*	0	0.00
BRL 295,635	Mesbla SA*	0	0.00
Total Brazil			
0			
0.00			

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 17/03/23	USD	(1)	47,970	140	0.00
Unrealised Gain on Futures Contracts			47,970	140	0.00
Total Futures Contracts				140	0.00
Other Net Assets/(Liabilities)				826,450	2.32
TOTAL NET ASSETS				35,681,467	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 2,675 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 31 December 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 - 97.34%				Common and Preferred Stocks - 97.34% <i>(continued)</i>			
France				United States <i>(continued)</i>			
EUR 77,576	Dassault Systemes SE	2,773,150	2.58	USD 17,888	Visa Inc	3,716,411	3.45
EUR 14,157	EssilorLuxottica SA	2,556,451	2.37	USD 24,885	Xylem Inc	2,751,534	2.56
EUR 5,506	LVMH Moet Hennessy Louis Vuitton SE	3,995,280	3.71	Total United States		58,989,052	54.79
Total France		9,324,881	8.66	Total Common and Preferred Stocks		104,798,974	97.34
Germany				Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 123,028	Infineon Technologies AG	3,732,904	3.47			104,798,974	97.34
Total Germany		3,732,904	3.47	TOTAL INVESTMENTS		104,798,974	97.34
Hong Kong				Other Net Assets/(Liabilities)			
HKD 240,800	AIA Group Ltd	2,677,972	2.49			2,859,495	2.66
Total Hong Kong		2,677,972	2.49	TOTAL NET ASSETS		107,658,469	100.00
Ireland							
USD 19,691	Trane Technologies PLC	3,309,860	3.07				
Total Ireland		3,309,860	3.07				
Japan							
JPY 13,400	Disco Corp	3,833,794	3.56				
JPY 22,100	Hoya Corp	2,128,012	1.98				
JPY 48,800	Murata Manufacturing Co Ltd	2,436,579	2.26				
Total Japan		8,398,385	7.80				
Switzerland							
CHF 31,091	Nestle SA	3,600,400	3.34				
CHF 12,711	Roche Holding AG	3,991,078	3.71				
CHF 10,872	Sika AG	2,605,191	2.42				
Total Switzerland		10,196,669	9.47				
United Kingdom							
GBP 66,147	Ashtead Group PLC	3,755,622	3.49				
GBP 35,620	London Stock Exchange Group PLC	3,057,584	2.84				
GBP 10,620	Spirax-Sarco Engineering PLC	1,356,045	1.26				
Total United Kingdom		8,169,251	7.59				
United States							
USD 65,056	Alphabet Inc	5,739,891	5.33				
USD 46,462	Amazon.com Inc	3,902,808	3.63				
USD 32,806	Amphenol Corp	2,497,849	2.32				
USD 48,504	Applied Materials Inc	4,723,319	4.39				
USD 54,549	Charles Schwab Corp	4,541,750	4.22				
USD 28,518	CME Group Inc	4,795,587	4.45				
USD 2,743	Estee Lauder Cos Inc	680,566	0.63				
USD 25,184	First Republic Bank	3,069,678	2.85				
USD 9,072	Martin Marietta Materials Inc	3,066,064	2.85				
USD 38,034	Merck & Co Inc	4,219,872	3.92				
USD 13,651	Parker-Hannifin Corp	3,972,441	3.69				
USD 22,780	salesforce.com Inc	3,020,400	2.81				
USD 6,332	ServiceNow Inc	2,458,526	2.28				
USD 23,922	Splunk Inc	2,059,445	1.91				
USD 13,065	Vertex Pharmaceuticals Inc	3,772,911	3.50				

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 97.75%				Corporate Bonds - 97.75% <i>(continued)</i>			
Australia				Canada <i>(continued)</i>			
USD 30,000	Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	29,193	0.01	USD 10,000	Bell Canada Inc, 4.300%, 29/07/49	8,220	0.00
USD 130,000	National Australia Bank Ltd, 3.375%, 14/01/26	124,370	0.05	USD 330,000	Bell Telephone Co of Canada or Bell Canada, 3.200%, 15/02/52	221,912	0.10
USD 80,000	Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	80,253	0.04	USD 20,000	Brookfield Finance Inc, 4.250%, 02/06/26	19,309	0.01
USD 100,000	Westpac Banking Corp, 3.300%, 26/02/24	98,324	0.04	USD 300,000	Brookfield Finance Inc, 4.850%, 29/03/29	286,944	0.13
USD 100,000	Westpac Banking Corp, 1.019%, 18/11/24	93,091	0.04	USD 125,000	Brookfield Finance Inc, 4.350%, 15/04/30	113,651	0.05
USD 30,000	Westpac Banking Corp, 2.350%, 19/02/25	28,471	0.01	USD 30,000	Brookfield Finance Inc, 2.724%, 15/04/31	24,104	0.01
USD 170,000	Westpac Banking Corp, 3.350%, 08/03/27	160,318	0.07	USD 110,000	Brookfield Finance Inc, 4.700%, 20/09/47	88,364	0.04
USD 300,000	Westpac Banking Corp, 2.894%, 04/02/30	275,130	0.12	USD 40,000	Brookfield Finance Inc, 3.625%, 15/02/52	26,269	0.01
USD 110,000	Westpac Banking Corp, 4.322%, 23/11/31	103,169	0.04	USD 100,000	Canadian Imperial Bank of Commerce, 3.100%, 02/04/24	97,624	0.04
USD 20,000	Westpac Banking Corp, 4.110%, 24/07/34	17,149	0.01	USD 345,000	Canadian Imperial Bank of Commerce, 2.250%, 28/01/25	325,780	0.14
USD 115,000	Westpac Banking Corp, 2.668%, 15/11/35	85,609	0.04	USD 80,000	Canadian Imperial Bank of Commerce, 1.250%, 22/06/26	70,418	0.03
USD 100,000	Westpac Banking Corp, 2.963%, 16/11/40	66,547	0.03	USD 15,000	Canadian National Railway Co, 6.250%, 01/08/34	16,465	0.01
USD 100,000	Westpac Banking Corp, 2.150%, perpetual	83,205	0.04	USD 250,000	Canadian National Railway Co, 4.450%, 20/01/49	225,915	0.10
Total Australia		1,244,829	0.54	USD 560,000	Canadian National Railway Co, 2.450%, 01/05/50	353,382	0.15
Canada				USD 100,000	Canadian Pacific Railway Co, 2.900%, 01/02/25	95,776	0.04
USD 30,000	Bank of Montreal, 0.625%, 09/07/24	28,041	0.01	USD 100,000	Canadian Pacific Railway Co, 1.750%, 02/12/26	89,252	0.04
USD 200,000	Bank of Montreal, 4.250%, 14/09/24	197,376	0.09	USD 100,000	Canadian Pacific Railway Co, 2.050%, 05/03/30	82,194	0.04
USD 40,000	Bank of Montreal, 1.250%, 15/09/26	35,106	0.02	USD 200,000	Canadian Pacific Railway Co, 2.450%, 02/12/31	167,082	0.07
USD 210,000	Bank of Montreal, 0.949%, 22/01/27	185,781	0.08	USD 100,000	Canadian Pacific Railway Co, 4.800%, 15/09/35	93,789	0.04
USD 115,000	Bank of Montreal, 3.803%, 15/12/32	101,308	0.04	USD 50,000	Canadian Pacific Railway Co, 5.950%, 15/05/37	52,058	0.02
USD 300,000	Bank Of Montreal, 3.300%, 05/02/24	294,495	0.13	USD 100,000	Canadian Pacific Railway Co, 3.000%, 02/12/41	75,654	0.03
USD 20,000	Bank of Nova Scotia, 3.400%, 11/02/24	19,668	0.01	USD 225,000	Canadian Pacific Railway Co, 4.800%, 01/08/45	206,579	0.09
USD 105,000	Bank of Nova Scotia, 2.200%, 03/02/25	98,957	0.04	USD 120,000	Canadian Pacific Railway Co, 3.100%, 02/12/51	82,128	0.04
USD 450,000	Bank of Nova Scotia, 1.300%, 11/06/25	406,196	0.18	USD 169,000	Canadian Pacific Railway Co, 6.125%, 15/09/15	170,318	0.07
USD 190,000	Bank of Nova Scotia, 4.500%, 16/12/25	186,563	0.08	USD 200,000	CGI Inc, 2.300%, 14/09/31	151,512	0.07
USD 30,000	Bank of Nova Scotia, 2.700%, 03/08/26	27,808	0.01	USD 290,000	Enbridge Inc, 2.500%, 15/01/25	274,581	0.12
USD 100,000	Bank of Nova Scotia, 2.150%, 01/08/31	79,657	0.04	USD 15,000	Enbridge Inc, 3.700%, 15/07/27	14,077	0.01
USD 200,000	Bank of Nova Scotia, 4.588%, 04/05/37	170,876	0.07	USD 350,000	Enbridge Inc, 4.500%, 10/06/44	290,731	0.13
USD 140,000	Bell Canada Inc, 4.464%, 01/04/48	119,612	0.05	USD 170,000	Enbridge Inc, 5.500%, 01/12/46	160,735	0.07
				USD 10,000	Enbridge Inc, 4.000%, 15/11/49	7,646	0.00
				USD 80,000	Enbridge Inc, 3.400%, 01/08/51	54,818	0.02
				USD 20,000	Magna International Inc, 3.625%, 15/06/24	19,565	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
Canada (continued)				Cayman Islands			
USD 50,000	Magna International Inc, 2.450%, 15/06/30	41,336	0.02	USD 520,000	Alibaba Group Holding Ltd, 3.600%, 28/11/24	503,474	0.22
USD 100,000	Manulife Financial Corp, 4.061%, 24/02/32	91,168	0.04	USD 20,000	Alibaba Group Holding Ltd, 4.000%, 06/12/37	16,836	0.01
USD 50,000	Manulife Financial Corp, 5.375%, 04/03/46	48,395	0.02	USD 200,000	Alibaba Group Holding Ltd, 4.200%, 06/12/47	154,170	0.06
USD 275,000	Rogers Communications Inc, 3.625%, 15/12/25	263,343	0.12	USD 10,000	Alibaba Group Holding Ltd, 4.400%, 06/12/57	7,723	0.00
USD 20,000	Rogers Communications Inc, 2.900%, 15/11/26	18,279	0.01	USD 200,000	Alibaba Group Holdings Ltd, 3.400%, 06/12/27	184,350	0.08
USD 290,000	Rogers Communications Inc, 3.200%, 15/03/27	268,569	0.12	USD 100,000	Alibaba Group Holdings Ltd, 2.700%, 09/02/41	64,488	0.03
USD 220,000	Rogers Communications Inc, 5.000%, 15/03/44	187,801	0.08	USD 250,000	Fibria Overseas Finance Ltd, 5.500%, 17/01/27	251,290	0.11
USD 10,000	Rogers Communications Inc, 3.700%, 15/11/49	6,824	0.00				
USD 300,000	Royal Bank of Canada, 2.250%, 01/11/24	286,203	0.12	Total Cayman Islands		1,182,331	0.51
USD 400,000	Royal Bank of Canada, 1.150%, 10/06/25	366,792	0.16	France			
USD 120,000	Royal Bank of Canada, 4.650%, 27/01/26	118,632	0.05	USD 10,000	AXA SA, 8.600%, 15/12/30	12,055	0.01
USD 30,000	Royal Bank of Canada, 1.150%, 14/07/26	26,455	0.01	USD 50,000	Legrand France SA, 8.500%, 15/02/25	54,014	0.02
USD 150,000	Royal Bank of Canada, 2.300%, 03/11/31	120,840	0.05	USD 115,000	Orange SA, 9.000%, 01/03/31	141,095	0.06
USD 250,000	Royal Bank of Canada, 3.875%, 04/05/32	228,473	0.10	USD 105,000	Orange SA, 5.375%, 13/01/42	102,204	0.05
USD 190,000	Telus Corp, 4.600%, 16/11/48	164,665	0.07	USD 50,000	Orange SA, 5.500%, 06/02/44	49,509	0.02
USD 20,000	Thomson Reuters Corp, 3.350%, 15/05/26	18,993	0.01	Total France		358,877	0.16
USD 25,000	Toronto-Dominion Bank, 0.550%, 04/03/24	23,750	0.01	Germany			
USD 490,000	Toronto-Dominion Bank, 3.250%, 11/03/24	479,759	0.21	USD 150,000	Deutsche Bank AG, 0.898%, 28/05/24	140,371	0.06
USD 30,000	Toronto-Dominion Bank, 2.650%, 12/06/24	29,065	0.01	USD 50,000	Deutsche Bank AG, 3.700%, 30/05/24	48,542	0.02
USD 125,000	Toronto-Dominion Bank, 1.150%, 12/06/25	113,975	0.05	USD 200,000	Deutsche Bank AG, 1.447%, 01/04/25	185,906	0.08
USD 370,000	Toronto-Dominion Bank, 0.750%, 11/09/25	331,143	0.14	USD 390,000	Deutsche Bank AG, 3.961%, 26/11/25	373,047	0.16
USD 150,000	Toronto-Dominion Bank, 1.250%, 10/09/26	131,331	0.06	USD 150,000	Deutsche Bank AG, 1.686%, 19/03/26	134,477	0.06
USD 270,000	Toronto-Dominion Bank, 2.000%, 10/09/31	213,230	0.09	USD 20,000	Deutsche Bank AG/London, 3.700%, 30/05/24	19,654	0.01
USD 50,000	Toronto-Dominion Bank, 3.625%, 15/09/31	46,078	0.02	Total Germany		901,997	0.39
USD 100,000	Toronto-Dominion Bank, 4.456%, 08/06/32	95,339	0.04	Guernsey			
USD 220,000	Waste Connections Inc, 2.600%, 01/02/30	187,849	0.08	USD 275,000	Amdocs Ltd, 2.538%, 15/06/30	223,657	0.10
USD 100,000	Waste Connections Inc, 4.200%, 15/01/33	93,256	0.04	USD 30,000	Credit Suisse Group AG, 4.550%, 17/04/26	26,676	0.01
USD 100,000	Waste Connections Inc, 2.950%, 15/01/52	66,937	0.03	USD 100,000	Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	90,315	0.04
				USD 120,000	Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	82,931	0.03
Total Canada		9,986,776	4.34	Total Guernsey		423,579	0.18

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
Ireland				Japan (continued)			
USD 200,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.150%, 15/02/24	193,944	0.08	USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	111,024	0.05
USD 300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 1.650%, 29/10/24	276,894	0.12	USD 510,000	Mitsubishi UFJ Financial Group Inc, 3.195%, 18/07/29	447,663	0.19
USD 350,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, 29/10/26	306,064	0.13	USD 260,000	Mitsubishi UFJ Financial Group Inc, 2.309%, 20/07/32	201,076	0.09
USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, 29/10/28	210,137	0.09	USD 70,000	Mitsubishi UFJ Financial Group Inc, 4.153%, 07/03/39	59,870	0.03
USD 250,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, 30/01/32	195,265	0.09	USD 150,000	Mizuho Financial Group Inc, 2.651%, 22/05/26	139,333	0.06
USD 225,000	Allegion plc, 3.500%, 01/10/29	194,576	0.09	USD 50,000	Mizuho Financial Group Inc, 3.663%, 28/02/27	46,506	0.02
USD 5,000	Aon PLC, 3.500%, 14/06/24	4,885	0.00	USD 200,000	Mizuho Financial Group Inc, 4.254%, 11/09/29	184,990	0.08
USD 100,000	Aptiv PLC, 3.100%, 01/12/51	59,541	0.03	USD 10,000	Mizuho Financial Group Inc, 2.591%, 25/05/31	8,094	0.00
USD 100,000	GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	95,785	0.04	USD 425,000	Mizuho Financial Group Inc, 2.201%, 10/07/31	332,945	0.14
USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.625%, 02/07/24	29,365	0.01	USD 20,000	Mizuho Financial Group Inc, 2.260%, 09/07/32	15,350	0.01
USD 30,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 3.900%, 14/02/26	29,154	0.01	USD 100,000	Nomura Holdings Inc, 1.851%, 16/07/25	91,107	0.04
USD 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, 15/09/30	80,057	0.04	USD 100,000	Nomura Holdings Inc, 2.329%, 22/01/27	87,787	0.04
USD 90,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 4.500%, 15/02/47	74,974	0.03	USD 100,000	Nomura Holdings Inc, 2.172%, 14/07/28	82,599	0.04
USD 185,000	STERIS Irish FinCo UnLtd Co, 2.700%, 15/03/31	150,799	0.07	USD 15,000	Nomura Holdings Inc, 3.103%, 16/01/30	12,522	0.00
Total Ireland		1,901,440	0.83	USD 610,000	Nomura Holdings Inc, 2.608%, 14/07/31	471,323	0.20
Japan				USD 30,000	Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	29,598	0.01
USD 100,000	Honda Motor Co Ltd, 2.271%, 10/03/25	94,757	0.04	USD 100,000	Sumitomo Mitsui Financial Group Inc, 0.508%, 12/01/24	95,230	0.04
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.407%, 07/03/24	117,392	0.05	USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.696%, 16/07/24	143,988	0.06
USD 40,000	Mitsubishi UFJ Financial Group Inc, 2.193%, 25/02/25	37,487	0.02	USD 425,000	Sumitomo Mitsui Financial Group Inc, 1.474%, 08/07/25	387,545	0.17
USD 100,000	Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	97,369	0.04	USD 160,000	Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	154,405	0.07
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.412%, 17/07/25	181,682	0.08	USD 150,000	Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	137,604	0.06
USD 200,000	Mitsubishi UFJ Financial Group Inc, 0.953%, 19/07/25	186,006	0.08	USD 300,000	Sumitomo Mitsui Financial Group Inc, 1.402%, 17/09/26	260,589	0.11
USD 20,000	Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	19,136	0.01	USD 30,000	Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	27,846	0.01
USD 120,000	Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	113,789	0.05	USD 40,000	Sumitomo Mitsui Financial Group Inc, 3.364%, 12/07/27	36,966	0.02
USD 200,000	Mitsubishi UFJ Financial Group Inc, 1.538%, 20/07/27	173,898	0.08	USD 45,000	Sumitomo Mitsui Financial Group Inc, 4.306%, 16/10/28	42,372	0.02
USD 130,000	Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	123,192	0.05	USD 530,000	Sumitomo Mitsui Financial Group Inc, 3.040%, 16/07/29	459,245	0.20
				USD 15,000	Sumitomo Mitsui Financial Group Inc, 2.750%, 15/01/30	12,611	0.01
				USD 50,000	Sumitomo Mitsui Financial Group Inc, 2.130%, 08/07/30	39,727	0.02
				USD 110,000	Sumitomo Mitsui Financial Group Inc, 2.142%, 23/09/30	85,310	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
Japan <i>(continued)</i>				Mexico <i>(continued)</i>			
USD 20,000	Sumitomo Mitsui Financial Group Inc, 2.296%, 12/01/41	12,641	0.01	USD 150,000	Fomento Economico Mexicano SAB de CV, 4.375%, 10/05/43	123,480	0.05
USD 380,000	Takeda Pharmaceutical Co Ltd, 5.000%, 26/11/28	377,937	0.16	USD 20,000	Fomento Economico Mexicano SAB de CV, 3.500%, 16/01/50	14,067	0.01
USD 120,000	Takeda Pharmaceutical Co Ltd, 3.375%, 09/07/60	81,011	0.03	Total Mexico		640,772	0.28
USD 130,000	Toyota Motor Corp, 0.681%, 25/03/24	123,414	0.05	Netherlands			
USD 20,000	Toyota Motor Corp, 2.358%, 02/07/24	19,265	0.01	USD 205,000	Deutsche Telekom International Finance BV, 8.750%, 15/06/30	242,615	0.11
Total Japan		5,964,201	2.59	USD 70,000	Iberdrola International BV, 6.750%, 15/07/36	74,453	0.03
Jersey				USD 100,000	ING Groep NV, 3.550%, 09/04/24	97,889	0.04
USD 50,000	Aptiv PLC, 4.350%, 15/03/29	47,128	0.02	USD 40,000	ING Groep NV, 3.950%, 29/03/27	37,827	0.02
USD 30,000	Aptiv PLC, 5.400%, 15/03/49	25,848	0.01	USD 100,000	ING Groep NV, 4.550%, 02/10/28	95,324	0.04
Total Jersey		72,976	0.03	USD 350,000	ING Groep NV, 2.727%, 01/04/32	279,314	0.12
Lithuania				USD 30,000	Mylan NV, 3.950%, 15/06/26	28,072	0.01
USD 40,000	NXP BV / NXP Funding LLC, 4.875%, 01/03/24	39,692	0.02	Total Netherlands		855,494	0.37
USD 25,000	NXP BV / NXP Funding LLC, 5.350%, 01/03/26	24,844	0.01	Singapore			
USD 210,000	NXP BV / NXP Funding LLC, 5.550%, 01/12/28	210,840	0.09	USD 100,000	Flex Ltd, 3.750%, 01/02/26	94,345	0.04
USD 300,000	NXP BV / NXP Funding LLC / NXP USA Inc, 4.300%, 18/06/29	278,667	0.12	Total Singapore		94,345	0.04
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 3.400%, 01/05/30	129,863	0.06	Spain			
USD 100,000	NXP BV / NXP Funding LLC / NXP USA Inc, 2.500%, 11/05/31	79,584	0.03	USD 250,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 18/09/25	223,722	0.10
USD 150,000	NXP BV / NXP Funding LLC / NXP USA Inc, 5.000%, 15/01/33	142,012	0.06	USD 320,000	Banco Santander SA, 2.746%, 28/05/25	299,578	0.13
Total Lithuania		905,502	0.39	USD 200,000	Banco Santander SA, 5.179%, 19/11/25	197,552	0.08
Luxembourg				USD 100,000	Banco Santander SA, 1.849%, 25/03/26	88,901	0.04
USD 20,000	DH Europe Finance II Sarl, 2.200%, 15/11/24	19,052	0.01	USD 200,000	Banco Santander SA, 4.250%, 11/04/27	190,638	0.08
USD 90,000	DH Europe Finance II Sarl, 2.600%, 15/11/29	79,008	0.03	USD 20,000	Banco Santander SA, 3.800%, 23/02/28	18,185	0.01
USD 290,000	DH Europe Finance II Sarl, 3.400%, 15/11/49	220,075	0.10	USD 110,000	Banco Santander SA, 3.306%, 27/06/29	96,305	0.04
USD 50,000	Ingersoll-Rand Luxembourg Finance SA, 3.800%, 21/03/29	46,224	0.02	USD 100,000	Banco Santander SA, 2.749%, 03/12/30	76,648	0.03
USD 50,000	Trane Technologies Luxembourg Finance SA, 3.500%, 21/03/26	47,103	0.02	USD 30,000	Banco Santander SA, 2.958%, perpetual	24,077	0.01
USD 20,000	Trane Technologies Luxembourg Finance SA, 4.500%, 21/03/49	16,435	0.01	USD 100,000	Banco Santander SA, 3.225%, perpetual	75,780	0.03
Total Luxembourg		427,897	0.19	USD 120,000	Telefonica Emisiones SA, 4.103%, 08/03/27	113,833	0.05
Mexico				USD 20,000	Telefonica Emisiones SA, 7.045%, 20/06/36	20,671	0.01
USD 200,000	America Movil SAB de CV, 3.625%, 22/04/29	182,540	0.08	USD 170,000	Telefonica Emisiones SA, 4.665%, 06/03/38	135,447	0.06
USD 80,000	America Movil SAB de CV, 6.125%, 30/03/40	83,161	0.04	USD 30,000	Telefonica Emisiones SA, 5.213%, 08/03/47	24,303	0.01
USD 100,000	America Movil SAB de CV, 4.375%, 22/04/49	85,766	0.04	USD 110,000	Telefonica Emisiones SA, 4.895%, 06/03/48	85,136	0.04
USD 200,000	Coca-Cola Femsa SAB de CV, 1.850%, 01/09/32	151,758	0.06	Total Spain		1,670,776	0.72

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
Switzerland				United Kingdom <i>(continued)</i>			
USD 325,000	Credit Suisse AG, 0.495%, 02/02/24	301,795	0.13	USD 10,000	HSBC Holdings PLC, 4.250%, 18/08/25	9,635	0.00
USD 250,000	Credit Suisse AG, 3.625%, 09/09/24	233,433	0.10	USD 220,000	HSBC Holdings PLC, 2.633%, 07/11/25	207,326	0.09
USD 20,000	Credit Suisse AG, 2.950%, 09/04/25	18,054	0.01	USD 420,000	HSBC Holdings PLC, 4.300%, 08/03/26	406,896	0.18
Total Switzerland		553,282	0.24	USD 20,000	HSBC Holdings PLC, 1.645%, 18/04/26	18,072	0.01
United Kingdom				USD 240,000	HSBC Holdings PLC, 4.292%, 12/09/26	230,530	0.10
USD 160,000	Aon PLC, 3.875%, 15/12/25	156,134	0.07	USD 30,000	HSBC Holdings PLC, 1.589%, 24/05/27	25,869	0.01
USD 10,000	Aon PLC, 4.600%, 14/06/44	8,546	0.00	USD 100,000	HSBC Holdings PLC, 2.251%, 22/11/27	86,746	0.04
USD 80,000	AstraZeneca PLC, 3.375%, 16/11/25	77,398	0.03	USD 200,000	HSBC Holdings PLC, 7.390%, 03/11/28	210,244	0.09
USD 80,000	AstraZeneca PLC, 4.000%, 17/01/29	77,104	0.03	USD 405,000	HSBC Holdings PLC, 4.583%, 19/06/29	373,240	0.16
USD 200,000	AstraZeneca PLC, 6.450%, 15/09/37	226,918	0.10	USD 445,000	HSBC Holdings PLC, 3.973%, 22/05/30	389,686	0.17
USD 50,000	AstraZeneca PLC, 4.000%, 18/09/42	43,506	0.02	USD 250,000	HSBC Holdings PLC, 2.357%, 18/08/31	191,938	0.08
USD 50,000	AstraZeneca PLC, 4.375%, 16/11/45	45,364	0.02	USD 150,000	HSBC Holdings PLC, 2.804%, 24/05/32	116,075	0.05
USD 40,000	AstraZeneca PLC, 4.375%, 17/08/48	35,902	0.02	USD 250,000	HSBC Holdings PLC, 2.871%, 22/11/32	192,070	0.08
USD 90,000	AstraZeneca PLC, 2.125%, 06/08/50	53,122	0.02	USD 200,000	HSBC Holdings PLC, 5.402%, 11/08/33	186,356	0.08
USD 20,000	Barclays PLC, 3.811%, 10/03/42	13,587	0.01	USD 290,000	HSBC Holdings PLC, 6.500%, 02/05/36	281,949	0.12
USD 30,000	Barclays PLC, 1.007%, 10/12/24	28,564	0.01	USD 20,000	HSBC Holdings PLC, 6.800%, 01/06/38	19,935	0.01
USD 20,000	Barclays PLC, 3.650%, 16/03/25	19,221	0.01	USD 30,000	HSBC Holdings PLC, 6.100%, 14/01/42	31,497	0.01
USD 450,000	Barclays PLC, 3.932%, 07/05/25	436,203	0.19	USD 360,000	HSBC Holdings PLC, 5.250%, 14/03/44	306,598	0.13
USD 650,000	Barclays PLC, 4.375%, 12/01/26	628,114	0.27	USD 250,000	Lloyds Banking Group PLC, 3.870%, 09/07/25	242,353	0.11
USD 100,000	Barclays PLC, 2.852%, 07/05/26	92,898	0.04	USD 160,000	Lloyds Banking Group PLC, 4.582%, 10/12/25	154,664	0.07
USD 30,000	Barclays PLC, 5.200%, 12/05/26	29,206	0.01	USD 500,000	Lloyds Banking Group PLC, 3.511%, 18/03/26	475,420	0.21
USD 320,000	Barclays PLC, 4.972%, 16/05/29	302,269	0.13	USD 50,000	Lloyds Banking Group PLC, 4.650%, 24/03/26	47,837	0.02
USD 510,000	Barclays PLC, 5.746%, 09/08/33	484,250	0.21	USD 200,000	Lloyds Banking Group PLC, 4.375%, 22/03/28	189,616	0.08
USD 100,000	Barclays PLC, 5.250%, 17/08/45	90,527	0.04	USD 30,000	Lloyds Banking Group PLC, 3.574%, 07/11/28	27,029	0.01
USD 30,000	Barclays PLC, 4.950%, 10/01/47	25,946	0.01	USD 20,000	Lloyds Banking Group PLC, 5.300%, 01/12/45	17,179	0.01
USD 50,000	Barclays PLC, 3.330%, perpetual	34,454	0.02	USD 100,000	Lloyds Banking Group PLC, 3.369%, 14/12/46	65,443	0.03
USD 140,000	British Telecommunications PLC, 9.625%, 15/12/30	167,581	0.07	USD 50,000	Lloyds Banking Group PLC, 4.344%, 09/01/48	36,743	0.02
USD 50,000	Brookfield Finance I UK Plc, 2.340%, 30/01/32	38,194	0.02	USD 200,000	Lloyds Banking Group PLC, 1.627%, perpetual	173,130	0.08
USD 220,000	Diageo Capital PLC, 2.375%, 24/10/29	188,368	0.08	USD 200,000	NatWest Group PLC, 4.800%, 05/04/26	195,510	0.08
USD 300,000	Diageo Capital PLC, 2.000%, 29/04/30	247,560	0.11				
USD 20,000	Diageo Capital PLC, 5.875%, 30/09/36	21,216	0.01				
USD 100,000	GlaxoSmithKline Capital PLC, 3.000%, 01/06/24	97,337	0.04				
USD 50,000	GlaxoSmithKline Capital PLC, 3.375%, 01/06/29	46,277	0.02				
USD 270,000	HSBC Holdings PLC, 4.250%, 14/03/24	265,378	0.12				
USD 40,000	HSBC Holdings PLC, 3.803%, 11/03/25	38,962	0.02				
USD 100,000	HSBC Holdings PLC, 0.976%, 24/05/25	92,525	0.04				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United Kingdom (continued)				United States (continued)			
USD 200,000	NatWest Group PLC, 3.073%, 22/05/28	179,154	0.08	USD 50,000	Adobe Inc, 2.300%, 01/02/30	42,772	0.02
USD 10,000	Prudential PLC, 3.125%, 14/04/30	8,726	0.00	USD 90,000	AES Corp, 1.375%, 15/01/26	80,287	0.04
USD 100,000	Rio Tinto Finance USA PLC, 4.125%, 21/08/42	86,767	0.04	USD 100,000	AES Corp, 2.450%, 15/01/31	79,543	0.03
USD 300,000	Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	282,681	0.12	USD 10,000	Aetna Inc, 6.625%, 15/06/36	10,664	0.00
USD 30,000	Santander UK Group Holdings PLC, 1.089%, 15/03/25	28,087	0.01	USD 20,000	Aetna Inc, 4.125%, 15/11/42	16,515	0.01
USD 350,000	Santander UK Group Holdings PLC, 1.532%, 21/08/26	308,381	0.13	USD 120,000	Aetna Inc, 3.875%, 15/08/47	93,028	0.04
USD 20,000	Santander UK Group Holdings PLC, 3.823%, 03/11/28	17,864	0.01	USD 120,000	Affiliated Managers Group Inc, 3.300%, 15/06/30	100,638	0.04
USD 85,000	Santander UK PLC, 4.000%, 13/03/24	83,994	0.04	USD 460,000	Aflac Inc, 3.600%, 01/04/30	417,455	0.18
USD 200,000	Vodafone Group PLC, 4.375%, 30/05/28	196,402	0.09	USD 50,000	Aflac Inc, 4.000%, 15/10/46	38,371	0.02
USD 100,000	Vodafone Group PLC, 6.150%, 27/02/37	101,669	0.04	USD 100,000	Agilent Technologies Inc, 2.750%, 15/09/29	86,269	0.04
USD 250,000	Vodafone Group PLC, 5.250%, 30/05/48	222,705	0.10	USD 15,000	Agilent Technologies Inc, 2.100%, 04/06/30	12,152	0.01
USD 150,000	Vodafone Group PLC, 4.250%, 17/09/50	116,355	0.05	USD 150,000	Agilent Technologies Inc, 2.300%, 12/03/31	121,369	0.05
USD 165,000	WPP Finance 2010, 3.750%, 19/09/24	159,784	0.07	USD 50,000	Albemarle Corp, 5.650%, 01/06/52	45,643	0.02
Total United Kingdom		10,814,786	4.70	USD 140,000	Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	135,598	0.06
United States				USD 100,000	Alexandria Real Estate Equities Inc, 2.000%, 18/05/32	76,972	0.03
USD 120,000	3M Co, 3.250%, 14/02/24	117,778	0.05	USD 90,000	Alexandria Real Estate Equities Inc, 1.875%, 01/02/33	67,313	0.03
USD 125,000	3M Co, 3.000%, 07/08/25	119,957	0.05	USD 100,000	Alexandria Real Estate Equities Inc, 4.850%, 15/04/49	85,539	0.04
USD 10,000	3M Co, 2.250%, 19/09/26	9,238	0.00	USD 156,000	Alexandria Real Estate Equities Inc, 4.000%, 01/02/50	119,153	0.05
USD 170,000	3M Co, 2.375%, 26/08/29	144,760	0.06	USD 20,000	Allstate Corp, 1.450%, 15/12/30	15,313	0.01
USD 170,000	3M Co, 4.000%, 14/09/48	134,841	0.06	USD 95,000	Allstate Corp, 4.200%, 15/12/46	79,042	0.03
USD 150,000	Abbott Laboratories, 2.950%, 15/03/25	144,943	0.06	USD 10,000	Allstate Corp, 3.850%, 10/08/49	7,828	0.00
USD 371,000	Abbott Laboratories, 3.750%, 30/11/26	361,877	0.16	USD 420,000	Ally Financial Inc, 5.800%, 01/05/25	418,849	0.18
USD 230,000	Abbott Laboratories, 4.750%, 30/11/36	228,567	0.10	USD 210,000	Alphabet Inc, 1.998%, 15/08/26	193,391	0.08
USD 30,000	Abbott Laboratories, 6.000%, 01/04/39	33,049	0.01	USD 20,000	Alphabet Inc, 1.100%, 15/08/30	15,756	0.01
USD 120,000	Abbott Laboratories, 4.900%, 30/11/46	117,979	0.05	USD 160,000	Alphabet Inc, 1.900%, 15/08/40	106,739	0.05
USD 220,000	AbbVie Inc, 3.800%, 15/03/25	214,555	0.09	USD 180,000	Alphabet Inc, 2.050%, 15/08/50	107,347	0.05
USD 430,000	AbbVie Inc, 3.600%, 14/05/25	416,958	0.18	USD 180,000	Alphabet Inc, 2.250%, 15/08/60	102,825	0.04
USD 375,000	AbbVie Inc, 2.950%, 21/11/26	349,864	0.15	USD 115,000	Amazon.com Inc, 0.450%, 12/05/24	108,535	0.05
USD 240,000	AbbVie Inc, 4.250%, 14/11/28	232,390	0.10	USD 170,000	Amazon.com Inc, 2.800%, 22/08/24	164,781	0.07
USD 345,000	AbbVie Inc, 4.550%, 15/03/35	324,083	0.14	USD 255,000	Amazon.com Inc, 3.800%, 05/12/24	251,180	0.11
USD 250,000	AbbVie Inc, 4.500%, 14/05/35	233,750	0.10	USD 150,000	Amazon.com Inc, 5.200%, 03/12/25	152,782	0.07
USD 10,000	AbbVie Inc, 4.300%, 14/05/36	9,072	0.00	USD 180,000	Amazon.com Inc, 1.000%, 12/05/26	159,773	0.07
USD 30,000	AbbVie Inc, 4.050%, 21/11/39	25,838	0.01	USD 100,000	Amazon.com Inc, 3.300%, 13/04/27	95,064	0.04
USD 260,000	AbbVie Inc, 4.850%, 15/06/44	238,891	0.10	USD 100,000	Amazon.com Inc, 1.200%, 03/06/27	86,845	0.04
USD 170,000	AbbVie Inc, 4.700%, 14/05/45	152,947	0.07	USD 20,000	Amazon.com Inc, 3.150%, 22/08/27	18,871	0.01
USD 20,000	AbbVie Inc, 4.450%, 14/05/46	17,342	0.01	USD 30,000	Amazon.com Inc, 1.650%, 12/05/28	25,860	0.01
USD 220,000	AbbVie Inc, 4.250%, 21/11/49	185,920	0.08				
USD 265,000	Adobe Inc, 3.250%, 01/02/25	257,596	0.11				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Amazon.com Inc, 1.500%, 03/06/30	8,062	0.00	USD 10,000	American Tower Corp, 3.375%, 15/10/26	9,369	0.00
USD 100,000	Amazon.com Inc, 2.100%, 12/05/31	82,135	0.04	USD 125,000	American Tower Corp, 3.125%, 15/01/27	114,855	0.05
USD 30,000	Amazon.com Inc, 4.800%, 05/12/34	30,104	0.01	USD 290,000	American Tower Corp, 3.550%, 15/07/27	268,992	0.12
USD 170,000	Amazon.com Inc, 3.875%, 22/08/37	151,519	0.07	USD 315,000	American Tower Corp, 3.950%, 15/03/29	290,228	0.13
USD 230,000	Amazon.com Inc, 4.950%, 05/12/44	228,602	0.10	USD 50,000	American Tower Corp, 3.800%, 15/08/29	45,624	0.02
USD 180,000	Amazon.com Inc, 4.050%, 22/08/47	155,952	0.07	USD 15,000	American Tower Corp, 2.900%, 15/01/30	12,751	0.01
USD 70,000	Amazon.com Inc, 2.500%, 03/06/50	44,572	0.02	USD 90,000	American Tower Corp, 3.700%, 15/10/49	64,242	0.03
USD 100,000	Amazon.com Inc, 3.100%, 12/05/51	72,073	0.03	USD 25,000	American Tower Corp, 3.100%, 15/06/50	15,988	0.01
USD 320,000	Amazon.com Inc, 4.250%, 22/08/57	278,595	0.12	USD 100,000	American Water Capital Corp, 3.400%, 01/03/25	96,980	0.04
USD 70,000	Amazon.com Inc, 2.700%, 03/06/60	42,852	0.02	USD 150,000	American Water Capital Corp, 3.750%, 01/09/28	141,841	0.06
USD 600,000	Amazon.com Inc, 3.250%, 12/05/61	419,112	0.18	USD 80,000	American Water Capital Corp, 2.800%, 01/05/30	69,346	0.03
USD 60,000	Amcor Finance USA Inc, 3.625%, 28/04/26	56,912	0.02	USD 100,000	American Water Capital Corp, 4.450%, 01/06/32	96,238	0.04
USD 20,000	Amcor Flexibles North America Inc, 2.690%, 25/05/31	16,304	0.01	USD 20,000	American Water Capital Corp, 6.593%, 15/10/37	22,190	0.01
USD 145,000	American Assets Trust LP, 3.375%, 01/02/31	115,246	0.05	USD 50,000	American Water Capital Corp, 4.300%, 01/12/42	43,732	0.02
USD 570,000	American Express Co, 4.200%, 06/11/25	563,719	0.24	USD 195,000	American Water Capital Corp, 4.300%, 01/09/45	166,988	0.07
USD 920,000	American Express Co, 2.550%, 04/03/27	839,031	0.36	USD 325,000	American Water Capital Corp, 4.000%, 01/12/46	254,384	0.11
USD 70,000	American Express Co, 4.050%, 03/12/42	60,425	0.03	USD 100,000	American Water Capital Corp, 3.750%, 01/09/47	78,261	0.03
USD 90,000	American Honda Finance Corp, 0.550%, 12/07/24	84,193	0.04	USD 100,000	American Water Capital Corp, 4.200%, 01/09/48	84,077	0.04
USD 120,000	American Honda Finance Corp, 2.150%, 10/09/24	114,606	0.05	USD 62,000	American Water Capital Corp, 4.150%, 01/06/49	51,510	0.02
USD 80,000	American Honda Finance Corp, 1.000%, 10/09/25	72,368	0.03	USD 50,000	American Water Capital Corp, 3.450%, 01/05/50	37,018	0.02
USD 170,000	American Honda Finance Corp, 1.300%, 09/09/26	150,311	0.07	USD 15,000	AmerisourceBergen Corp, 3.450%, 15/12/27	14,039	0.01
USD 20,000	American Honda Finance Corp, 3.500%, 15/02/28	18,717	0.01	USD 120,000	Amgen Inc, 3.625%, 22/05/24	117,836	0.05
USD 40,000	American Honda Finance Corp, 2.000%, 24/03/28	34,643	0.02	USD 190,000	Amgen Inc, 3.125%, 01/05/25	182,525	0.08
USD 35,000	American Honda Finance Corp, 1.800%, 13/01/31	27,884	0.01	USD 110,000	Amgen Inc, 2.200%, 21/02/27	98,987	0.04
USD 67,000	American International Group Inc, 2.500%, 30/06/25	63,177	0.03	USD 230,000	Amgen Inc, 2.450%, 21/02/30	194,644	0.08
USD 10,000	American International Group Inc, 3.900%, 01/04/26	9,693	0.00	USD 100,000	Amgen Inc, 3.150%, 21/02/40	74,267	0.03
USD 20,000	American International Group Inc, 4.500%, 16/07/44	17,399	0.01	USD 50,000	Amgen Inc, 4.950%, 01/10/41	46,059	0.02
USD 270,000	American International Group Inc, 4.800%, 10/07/45	242,463	0.11	USD 150,000	Amgen Inc, 5.150%, 15/11/41	140,559	0.06
USD 30,000	American Tower Corp, 4.000%, 01/06/25	29,234	0.01	USD 245,000	Amgen Inc, 4.400%, 01/05/45	205,869	0.09
				USD 100,000	Amgen Inc, 3.375%, 21/02/50	70,145	0.03
				USD 185,000	Amgen Inc, 4.663%, 15/06/51	159,357	0.07
				USD 150,000	Amgen Inc, 3.000%, 15/01/52	96,699	0.04
				USD 150,000	Amgen Inc, 4.200%, 22/02/52	120,732	0.05
				USD 30,000	Amphenol Corp, 2.050%, 01/03/25	28,180	0.01
				USD 10,000	Amphenol Corp, 4.350%, 01/06/29	9,555	0.00

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 30,000	Amphenol Corp, 2.800%, 15/02/30	25,711	0.01	USD 300,000	Apple Inc, 2.200%, 11/09/29	259,791	0.11
USD 20,000	Analog Devices Inc, 3.500%, 05/12/26	19,110	0.01	USD 30,000	Apple Inc, 1.650%, 11/05/30	24,667	0.01
USD 100,000	Analog Devices Inc, 2.100%, 01/10/31	81,228	0.04	USD 20,000	Apple Inc, 3.850%, 04/05/43	17,491	0.01
USD 9,000	Anheuser-Busch InBev Finance Inc, 4.700%, 01/02/36	8,522	0.00	USD 130,000	Apple Inc, 4.450%, 06/05/44	123,587	0.05
USD 110,000	Anheuser-Busch InBev Finance Inc, 4.900%, 01/02/46	101,253	0.04	USD 20,000	Apple Inc, 3.450%, 09/02/45	16,204	0.01
USD 120,000	Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	114,736	0.05	USD 370,000	Apple Inc, 4.375%, 13/05/45	343,094	0.15
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	19,815	0.01	USD 220,000	Apple Inc, 4.650%, 23/02/46	209,880	0.09
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 3.500%, 01/06/30	27,386	0.01	USD 100,000	Apple Inc, 3.850%, 04/08/46	85,308	0.04
USD 340,000	Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	321,970	0.14	USD 225,000	Apple Inc, 4.250%, 09/02/47	208,514	0.09
USD 30,000	Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	27,109	0.01	USD 105,000	Apple Inc, 3.750%, 13/11/47	88,032	0.04
USD 270,000	Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	337,063	0.15	USD 20,000	Apple Inc, 2.950%, 11/09/49	14,364	0.01
USD 350,000	Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39	350,780	0.15	USD 320,000	Apple Inc, 2.650%, 11/05/50	214,166	0.09
USD 275,000	Anheuser-Busch InBev Worldwide Inc, 8.000%, 15/11/39	337,532	0.15	USD 100,000	Apple Inc, 2.700%, 05/08/51	66,626	0.03
USD 485,000	Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	445,220	0.19	USD 160,000	Apple Inc, 2.550%, 20/08/60	98,170	0.04
USD 11,000	Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	9,693	0.00	USD 195,000	Apple Inc, 2.800%, 08/02/61	125,637	0.05
USD 20,000	Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	17,192	0.01	USD 15,000	Applied Materials Inc, 3.900%, 01/10/25	14,693	0.01
USD 200,000	Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	199,766	0.09	USD 115,000	Applied Materials Inc, 5.100%, 01/10/35	116,679	0.05
USD 195,000	Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	201,765	0.09	USD 20,000	Applied Materials Inc, 4.350%, 01/04/47	18,146	0.01
USD 320,000	Anthem Inc, 2.375%, 15/01/25	303,910	0.13	USD 150,000	Archer-Daniels-Midland Co, 2.500%, 11/08/26	139,264	0.06
USD 20,000	Anthem Inc, 4.101%, 01/03/28	19,207	0.01	USD 110,000	Archer-Daniels-Midland Co, 3.250%, 27/03/30	99,277	0.04
USD 130,000	Anthem Inc, 2.550%, 15/03/31	109,174	0.05	USD 100,000	Archer-Daniels-Midland Co, 2.700%, 15/09/51	66,877	0.03
USD 150,000	Anthem Inc, 4.650%, 15/01/43	136,450	0.06	USD 250,000	Assurant Inc, 4.900%, 27/03/28	240,247	0.10
USD 15,000	Anthem Inc, 5.100%, 15/01/44	14,313	0.01	USD 150,000	Astrazeneca Finance LLC, 0.700%, 28/05/24	141,490	0.06
USD 110,000	Anthem Inc, 4.375%, 01/12/47	94,714	0.04	USD 20,000	Astrazeneca Finance LLC, 1.200%, 28/05/26	17,839	0.01
USD 140,000	Anthem Inc, 3.125%, 15/05/50	97,546	0.04	USD 20,000	Astrazeneca Finance LLC, 1.750%, 28/05/28	17,208	0.01
USD 90,000	Anthem Inc, 3.600%, 15/03/51	68,056	0.03	USD 150,000	AT&T Inc, 0.900%, 25/03/24	142,558	0.06
USD 170,000	Aon Corp, 3.750%, 02/05/29	157,745	0.07	USD 200,000	AT&T Inc, 1.700%, 25/03/26	180,422	0.08
USD 150,000	Aon Corp, 2.800%, 15/05/30	128,361	0.06	USD 170,000	AT&T Inc, 3.800%, 15/02/27	162,148	0.07
USD 310,000	Aon Corp / Aon Global Holdings PLC, 3.900%, 28/02/52	240,234	0.10	USD 20,000	AT&T Inc, 4.250%, 01/03/27	19,503	0.01
USD 275,000	Apple Inc, 3.450%, 06/05/24	270,394	0.12	USD 20,000	AT&T Inc, 4.350%, 01/03/29	19,079	0.01
USD 20,000	Apple Inc, 2.850%, 11/05/24	19,481	0.01	USD 245,000	AT&T Inc, 4.300%, 15/02/30	231,113	0.10
USD 300,000	Apple Inc, 2.750%, 13/01/25	289,074	0.13	USD 455,000	AT&T Inc, 2.750%, 01/06/31	378,724	0.16
USD 410,000	Apple Inc, 3.200%, 13/05/25	396,515	0.17	USD 150,000	AT&T Inc, 2.250%, 01/02/32	118,056	0.05
USD 280,000	Apple Inc, 3.250%, 23/02/26	269,307	0.12	USD 1,120,000	AT&T Inc, 2.550%, 01/12/33	865,122	0.38
USD 425,000	Apple Inc, 3.350%, 09/02/27	407,473	0.18	USD 200,000	AT&T Inc, 4.850%, 01/03/39	179,990	0.08
USD 20,000	Apple Inc, 3.200%, 11/05/27	18,994	0.01	USD 20,000	AT&T Inc, 5.350%, 01/09/40	19,009	0.01
USD 215,000	Apple Inc, 3.000%, 20/06/27	202,876	0.09	USD 115,000	AT&T Inc, 4.300%, 15/12/42	95,336	0.04
USD 20,000	Apple Inc, 3.000%, 13/11/27	18,715	0.01	USD 100,000	AT&T Inc, 4.350%, 15/06/45	81,228	0.04
				USD 30,000	AT&T Inc, 4.750%, 15/05/46	25,660	0.01
				USD 20,000	AT&T Inc, 5.150%, 15/11/46	18,085	0.01
				USD 30,000	AT&T Inc, 4.500%, 09/03/48	24,420	0.01
				USD 260,000	AT&T Inc, 4.550%, 09/03/49	213,138	0.09
				USD 100,000	AT&T Inc, 5.150%, 15/02/50	90,990	0.04
				USD 425,000	AT&T Inc, 3.650%, 01/06/51	293,087	0.13
				USD 350,000	AT&T Inc, 3.500%, 15/09/53	238,752	0.10

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 320,000	AT&T Inc, 3.550%, 15/09/55	217,114	0.09	USD 120,000	Bank of America Corp, 3.366%, 23/01/26	114,499	0.05
USD 350,000	AT&T Inc, 3.800%, 01/12/57	243,691	0.11	USD 295,000	Bank of America Corp, 2.015%, 13/02/26	273,725	0.12
USD 20,000	AT&T Inc, 3.850%, 01/06/60	13,934	0.01	USD 210,000	Bank of America Corp, 4.450%, 03/03/26	205,922	0.09
USD 100,000	Atlantic City Electric Co, 2.300%, 15/03/31	81,537	0.04	USD 460,000	Bank of America Corp, 1.319%, 19/06/26	414,681	0.18
USD 15,000	Atmos Energy Corp, 4.150%, 15/01/43	12,595	0.01	USD 15,000	Bank of America Corp, 4.250%, 22/10/26	14,513	0.01
USD 80,000	Atmos Energy Corp, 4.300%, 01/10/48	68,014	0.03	USD 780,000	Bank of America Corp, 1.658%, 11/03/27	689,606	0.30
USD 390,000	Atmos Energy Corp, 3.375%, 15/09/49	286,038	0.12	USD 170,000	Bank of America Corp, 3.559%, 23/04/27	159,460	0.07
USD 100,000	Atmos Energy Corp, 2.850%, 15/02/52	65,452	0.03	USD 20,000	Bank of America Corp, 3.248%, 21/10/27	18,513	0.01
USD 60,000	Autodesk Inc, 2.850%, 15/01/30	51,748	0.02	USD 15,000	Bank of America Corp, 4.183%, 25/11/27	14,269	0.01
USD 20,000	Automatic Data Processing Inc, 3.375%, 15/09/25	19,400	0.01	USD 200,000	Bank of America Corp, 3.824%, 20/01/28	187,058	0.08
USD 100,000	Automatic Data Processing Inc, 1.700%, 15/05/28	86,997	0.04	USD 390,000	Bank of America Corp, 3.705%, 24/04/28	361,990	0.16
USD 120,000	Automatic Data Processing Inc, 1.250%, 01/09/30	94,022	0.04	USD 50,000	Bank of America Corp, 3.593%, 21/07/28	46,125	0.02
USD 100,000	AutoZone Inc, 3.625%, 15/04/25	97,002	0.04	USD 30,000	Bank of America Corp, 3.419%, 20/12/28	27,224	0.01
USD 100,000	AutoZone Inc, 1.650%, 15/01/31	77,666	0.03	USD 400,000	Bank of America Corp, 3.970%, 05/03/29	369,956	0.16
USD 250,000	AvalonBay Communities Inc, 3.500%, 15/11/25	239,597	0.10	USD 400,000	Bank of America Corp, 2.087%, 14/06/29	337,308	0.15
USD 60,000	AvalonBay Communities Inc, 2.300%, 01/03/30	50,005	0.02	USD 120,000	Bank of America Corp, 4.271%, 23/07/29	112,342	0.05
USD 235,000	AvalonBay Communities Inc, 2.450%, 15/01/31	194,777	0.08	USD 425,000	Bank of America Corp, 3.974%, 07/02/30	387,039	0.17
USD 20,000	Avangrid Inc, 3.150%, 01/12/24	19,178	0.01	USD 410,000	Bank of America Corp, 3.194%, 23/07/30	353,937	0.15
USD 170,000	Avangrid Inc, 3.200%, 15/04/25	162,634	0.07	USD 40,000	Bank of America Corp, 2.496%, 13/02/31	32,592	0.01
USD 100,000	Avangrid Inc, 3.800%, 01/06/29	91,021	0.04	USD 370,000	Bank of America Corp, 2.592%, 29/04/31	302,715	0.13
USD 30,000	Avery Dennison Corp, 2.250%, 15/02/32	22,959	0.01	USD 12,000	Bank of America Corp, 1.922%, 24/10/31	9,177	0.00
USD 140,000	Avnet Inc, 3.000%, 15/05/31	108,735	0.05	USD 25,000	Bank of America Corp, 2.651%, 11/03/32	20,062	0.01
USD 30,000	AXA Equitable Holdings Inc, 4.350%, 20/04/28	28,585	0.01	USD 720,000	Bank of America Corp, 2.572%, 20/10/32	566,762	0.25
USD 100,000	AXA Equitable Holdings Inc, 5.000%, 20/04/48	88,147	0.04	USD 355,000	Bank of America Corp, 2.482%, 21/09/36	261,784	0.11
USD 275,000	AXIS Specialty Finance LLC, 3.900%, 15/07/29	244,574	0.11	USD 150,000	Bank of America Corp, 6.110%, 29/01/37	152,601	0.07
USD 200,000	Baltimore Gas & Electric Co, 2.250%, perpetual	162,758	0.07	USD 380,000	Bank of America Corp, 4.244%, 24/04/38	326,215	0.14
USD 80,000	Baltimore Gas and Electric Co, 2.400%, 15/08/26	73,937	0.03	USD 130,000	Bank of America Corp, 7.750%, 14/05/38	152,394	0.07
USD 190,000	Baltimore Gas and Electric Co, 2.900%, 15/06/50	126,928	0.06	USD 25,000	Bank of America Corp, 2.676%, 19/06/41	16,956	0.01
USD 275,000	Bank of America Corp, 4.200%, 26/08/24	270,949	0.12	USD 210,000	Bank of America Corp, 5.875%, 07/02/42	213,984	0.09
USD 245,000	Bank of America Corp, 4.000%, 22/01/25	239,985	0.10				
USD 320,000	Bank of America Corp, 3.458%, 15/03/25	311,811	0.14				
USD 100,000	Bank of America Corp, 3.950%, 21/04/25	97,485	0.04				
USD 50,000	Bank of America Corp, 2.456%, 22/10/25	47,263	0.02				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 30,000	Bank of America Corp, 3.311%, 22/04/42	22,163	0.01	USD 40,000	Becton Dickinson and Co, 3.794%, 20/05/50	30,942	0.01
USD 260,000	Bank of America Corp, 5.000%, 21/01/44	240,976	0.10	USD 70,000	Berry Global Inc, 1.570%, 15/01/26	62,503	0.03
USD 120,000	Bank of America Corp, 4.443%, 20/01/48	101,282	0.04	USD 30,000	Best Buy Co Inc, 4.450%, 01/10/28	28,943	0.01
USD 50,000	Bank of America Corp, 3.946%, 23/01/49	38,823	0.02	USD 60,000	Biogen Inc, 4.050%, 15/09/25	58,333	0.03
USD 370,000	Bank of America Corp, 4.330%, 15/03/50	305,786	0.13	USD 90,000	Biogen Inc, 2.250%, 01/05/30	73,403	0.03
USD 130,000	Bank of America Corp, 4.083%, 20/03/51	103,164	0.04	USD 10,000	BlackRock Inc, 3.200%, 15/03/27	9,482	0.00
USD 130,000	Bank of America Corp, 2.972%, 21/07/52	82,450	0.04	USD 170,000	BlackRock Inc, 3.250%, 30/04/29	157,507	0.07
USD 370,000	BANK OF AMERICA CORP, 2.972%, 04/02/33	299,278	0.13	USD 150,000	BlackRock Inc, 1.900%, 28/01/31	121,663	0.05
USD 10,000	Bank of New York Mellon Corp, 3.650%, 04/02/24	9,861	0.00	USD 550,000	Boardwalk Pipelines LP, 3.600%, 01/09/32	457,446	0.20
USD 25,000	Bank of New York Mellon Corp, 0.500%, 26/04/24	23,594	0.01	USD 100,000	Booking Holdings Inc, 3.650%, 15/03/25	97,487	0.04
USD 120,000	Bank of New York Mellon Corp, 2.100%, 24/10/24	114,529	0.05	USD 245,000	Booking Holdings Inc, 4.625%, 13/04/30	237,554	0.10
USD 325,000	Bank of New York Mellon Corp, 3.950%, 18/11/25	317,967	0.14	USD 50,000	BorgWarner Inc, 2.650%, 01/07/27	44,616	0.02
USD 20,000	Bank of New York Mellon Corp, 3.400%, 29/01/28	18,651	0.01	USD 12,000	BorgWarner Inc, 4.375%, 15/03/45	9,278	0.00
USD 220,000	Bank of New York Mellon Corp, 3.442%, 07/02/28	206,824	0.09	USD 130,000	Boston Properties LP, 3.200%, 15/01/25	124,671	0.05
USD 50,000	Bank of New York Mellon Corp, 1.650%, 14/07/28	42,361	0.02	USD 10,000	Boston Properties LP, 3.650%, 01/02/26	9,504	0.00
USD 410,000	Bank of New York Mellon Corp, 3.000%, 30/10/28	366,462	0.16	USD 170,000	Boston Properties LP, 4.500%, 01/12/28	158,374	0.07
USD 10,000	Bank of New York Mellon Corp, 1.650%, 28/01/31	7,820	0.00	USD 150,000	Boston Properties LP, 3.400%, 21/06/29	129,598	0.06
USD 100,000	Barrick North America Finance LLC, 5.700%, 30/05/41	101,120	0.04	USD 20,000	Boston Properties LP, 3.250%, 30/01/31	16,622	0.01
USD 70,000	Barrick North America Finance LLC, 5.750%, 01/05/43	71,089	0.03	USD 100,000	Boston Properties LP, 2.550%, 01/04/32	76,483	0.03
USD 10,000	Baxalta Inc, 4.000%, 23/06/25	9,746	0.00	USD 200,000	Boston Properties LP, 2.450%, 01/10/33	145,336	0.06
USD 150,000	Baxalta Inc, 5.250%, 23/06/45	142,762	0.06	USD 10,000	Boston Scientific Corp, 3.450%, 01/03/24	9,805	0.00
USD 460,000	Baxter International Inc, 2.600%, 15/08/26	425,684	0.18	USD 100,000	Boston Scientific Corp, 1.900%, 01/06/25	93,489	0.04
USD 150,000	Baxter International Inc, 1.730%, 01/04/31	115,102	0.05	USD 54,000	Boston Scientific Corp, 4.550%, 01/03/39	48,691	0.02
USD 100,000	Baxter International Inc, 3.132%, 01/12/51	65,554	0.03	USD 370,000	Bristol-Myers Squibb Co, 3.900%, 20/02/28	357,949	0.16
USD 20,000	Bbva Usa, 3.875%, 10/04/25	19,443	0.01	USD 50,000	Bristol-Myers Squibb Co, 3.400%, 26/07/29	46,543	0.02
USD 41,000	Becton Dickinson and Co, 3.363%, 06/06/24	40,016	0.02	USD 100,000	Bristol-Myers Squibb Co, 2.950%, 15/03/32	87,483	0.04
USD 10,000	Becton Dickinson and Co, 3.734%, 15/12/24	9,751	0.00	USD 30,000	Bristol-Myers Squibb Co, 4.125%, 15/06/39	26,885	0.01
USD 74,000	Becton Dickinson and Co, 3.700%, 06/06/27	70,076	0.03	USD 298,000	Bristol-Myers Squibb Co, 5.000%, 15/08/45	291,173	0.13
USD 40,000	Becton Dickinson and Co, 1.957%, 11/02/31	31,606	0.01	USD 75,000	Bristol-Myers Squibb Co, 4.350%, 15/11/47	66,400	0.03
USD 70,000	Becton Dickinson and Co, 4.685%, 15/12/44	62,861	0.03	USD 140,000	Bristol-Myers Squibb Co, 4.550%, 20/02/48	127,438	0.06
				USD 460,000	Bristol-Myers Squibb Co, 4.250%, 26/10/49	398,213	0.17
				USD 100,000	Bristol-Myers Squibb Co, 3.700%, 15/03/52	78,495	0.03

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Brixmor Operating Partnership LP, 3.650%, 15/06/24	9,715	0.00	USD 100,000	Caterpillar Inc, 2.600%, 09/04/30	87,512	0.04
USD 230,000	Brixmor Operating Partnership LP, 2.250%, 01/04/28	191,588	0.08	USD 100,000	Caterpillar Inc, 6.050%, 15/08/36	109,184	0.05
USD 20,000	Brixmor Operating Partnership LP, 4.125%, 15/05/29	17,915	0.01	USD 110,000	Caterpillar Inc, 3.803%, 15/08/42	94,195	0.04
USD 180,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24	177,005	0.08	USD 110,000	Caterpillar Inc, 4.300%, 15/05/44	100,694	0.04
USD 250,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	236,595	0.10	USD 50,000	Caterpillar Inc, 3.250%, 19/09/49	38,016	0.02
USD 17,000	Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	15,528	0.01	USD 40,000	Caterpillar Inc, 3.250%, 09/04/50	30,603	0.01
USD 96,000	Broadcom Inc, 4.150%, 15/11/30	86,243	0.04	USD 20,000	Caterpillar Inc, 4.750%, 15/05/64	19,117	0.01
USD 110,000	Broadcom Inc, 2.450%, 15/02/31	86,841	0.04	USD 250,000	CBRE Services Inc, 4.875%, 01/03/26	247,672	0.11
USD 185,000	Broadcom Inc, 4.300%, 15/11/32	163,827	0.07	USD 80,000	Celanese US Holdings LLC, 5.900%, 05/07/24	79,995	0.03
USD 1,010,000	Broadcom Inc, 3.469%, 15/04/34	804,324	0.35	USD 100,000	Celanese US Holdings LLC, 6.165%, 15/07/27	98,903	0.04
USD 200,000	Broadcom Inc, 3.500%, 15/02/41	143,812	0.06	USD 100,000	Celanese US Holdings LLC, 6.379%, 15/07/32	95,818	0.04
USD 150,000	Broadridge Financial Solutions Inc, 2.900%, 01/12/29	127,221	0.06	USD 20,000	Charles Schwab Corp, 3.550%, 01/02/24	19,717	0.01
USD 30,000	Broadridge Financial Solutions Inc, 2.600%, 01/05/31	24,517	0.01	USD 350,000	Charles Schwab Corp, 4.200%, 24/03/25	346,524	0.15
USD 300,000	Brunswick Corp, 2.400%, 18/08/31	221,166	0.10	USD 230,000	Charles Schwab Corp, 2.000%, 20/03/28	202,363	0.09
USD 150,000	Campbell Soup Co, 3.950%, 15/03/25	146,614	0.06	USD 300,000	Charles Schwab Corp, 2.750%, 01/10/29	261,807	0.11
USD 90,000	Campbell Soup Co, 4.800%, 15/03/48	80,223	0.04	USD 210,000	Cheniere Corpus Christi Holdings LLC, 5.875%, 31/03/25	211,344	0.09
USD 20,000	Capital One Financial Corp, 3.900%, 29/01/24	19,754	0.01	USD 100,000	Cheniere Corpus Christi Holdings LLC, 3.700%, 15/11/29	90,678	0.04
USD 150,000	Capital One Financial Corp, 1.343%, 06/12/24	143,676	0.06	USD 20,000	Chubb Corp, 6.500%, 15/05/38	22,363	0.01
USD 30,000	Capital One Financial Corp, 4.250%, 30/04/25	29,458	0.01	USD 10,000	Chubb INA Holdings Inc, 3.350%, 15/05/24	9,789	0.00
USD 225,000	Capital One Financial Corp, 4.200%, 29/10/25	217,748	0.09	USD 150,000	Chubb INA Holdings Inc, 3.350%, 03/05/26	143,880	0.06
USD 200,000	Capital One Financial Corp, 2.636%, 03/03/26	187,614	0.08	USD 120,000	Chubb INA Holdings Inc, 1.375%, 15/09/30	93,542	0.04
USD 10,000	Capital One Financial Corp, 3.750%, 28/07/26	9,449	0.00	USD 105,000	Chubb INA Holdings Inc, 4.350%, 03/11/45	91,708	0.04
USD 20,000	Capital One Financial Corp, 3.750%, 09/03/27	19,023	0.01	USD 150,000	Chubb INA Holdings Inc, 3.050%, 15/12/61	97,725	0.04
USD 150,000	Capital One Financial Corp, 3.650%, 11/05/27	141,438	0.06	USD 500,000	Church & Dwight Co Inc, 2.300%, 15/12/31	401,735	0.17
USD 580,000	Capital One Financial Corp, 3.800%, 31/01/28	544,324	0.24	USD 230,000	Cigna Corp, 4.125%, 15/11/25	224,912	0.10
USD 75,000	Capital One Financial Corp, 2.359%, 29/07/32	54,011	0.02	USD 230,000	Cigna Corp, 4.375%, 15/10/28	222,329	0.10
USD 220,000	Capital One Financial Corp, 2.618%, 02/11/32	169,404	0.07	USD 15,000	Cigna Corp, 2.375%, 15/03/31	12,301	0.01
USD 310,000	Caterpillar Financial Services Corp, 2.850%, 17/05/24	301,497	0.13	USD 120,000	Cigna Corp, 4.800%, 15/08/38	112,237	0.05
USD 100,000	Caterpillar Financial Services Corp, 0.800%, 13/11/25	89,938	0.04	USD 50,000	Cigna Corp, 6.125%, 15/11/41	52,203	0.02
USD 10,000	Caterpillar Inc, 3.400%, 15/05/24	9,809	0.00	USD 100,000	Cigna Corp, 4.800%, 15/07/46	90,019	0.04
				USD 180,000	Cigna Corp, 4.900%, 15/12/48	164,065	0.07
				USD 165,000	Cigna Corp, 3.400%, 15/03/50	118,115	0.05
				USD 195,000	Cintas Corp No 2, 3.700%, 01/04/27	188,214	0.08
				USD 60,000	Cisco Systems Inc, 3.625%, 04/03/24	59,147	0.03
				USD 100,000	Cisco Systems Inc, 2.500%, 20/09/26	93,341	0.04
				USD 235,000	Cisco Systems Inc, 5.900%, 15/02/39	253,767	0.11

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 90,000	Cisco Systems Inc, 5.500%, 15/01/40	94,232	0.04	USD 30,000	Comcast Corp, 3.300%, 01/04/27	28,323	0.01
USD 60,000	Citibank NA, 3.650%, 23/01/24	59,190	0.03	USD 8,000	Comcast Corp, 3.150%, 15/02/28	7,402	0.00
USD 270,000	Citigroup Inc, 3.875%, 26/03/25	262,921	0.11	USD 440,000	Comcast Corp, 4.150%, 15/10/28	422,985	0.18
USD 100,000	Citigroup Inc, 3.352%, 24/04/25	96,977	0.04	USD 20,000	Comcast Corp, 2.650%, 01/02/30	17,329	0.01
USD 200,000	Citigroup Inc, 0.981%, 01/05/25	187,322	0.08	USD 20,000	Comcast Corp, 4.250%, 15/10/30	19,204	0.01
USD 120,000	Citigroup Inc, 4.400%, 10/06/25	117,841	0.05	USD 9,000	Comcast Corp, 6.500%, 15/11/35	10,059	0.00
USD 35,000	Citigroup Inc, 3.700%, 12/01/26	33,700	0.01	USD 360,000	Comcast Corp, 3.900%, 01/03/38	313,506	0.14
USD 150,000	Citigroup Inc, 2.014%, 25/01/26	138,990	0.06	USD 280,000	Comcast Corp, 4.600%, 15/10/38	259,876	0.11
USD 70,000	Citigroup Inc, 4.600%, 09/03/26	68,951	0.03	USD 150,000	Comcast Corp, 6.550%, 01/07/39	166,041	0.07
USD 230,000	Citigroup Inc, 3.106%, 08/04/26	217,642	0.09	USD 350,000	Comcast Corp, 4.700%, 15/10/48	315,861	0.14
USD 480,000	Citigroup Inc, 3.400%, 01/05/26	456,230	0.20	USD 15,000	Comcast Corp, 3.999%, 01/11/49	11,962	0.01
USD 200,000	Citigroup Inc, 5.610%, 29/09/26	200,698	0.09	USD 235,000	Comcast Corp, 4.049%, 01/11/52	188,381	0.08
USD 20,000	Citigroup Inc, 3.200%, 21/10/26	18,564	0.01	USD 350,000	Comcast Corp, 4.950%, 15/10/58	320,631	0.14
USD 225,000	Citigroup Inc, 4.300%, 20/11/26	217,602	0.09	USD 600,000	Comcast Corp, 2.650%, 15/08/62	343,428	0.15
USD 262,000	Citigroup Inc, 4.450%, 29/09/27	250,545	0.11	USD 130,000	Comcast Corp, 2.987%, 01/11/63	79,573	0.03
USD 150,000	Citigroup Inc, 3.887%, 10/01/28	140,404	0.06	USD 70,000	Comerica Inc, 4.000%, 01/02/29	65,776	0.03
USD 390,000	Citigroup Inc, 4.125%, 25/07/28	364,326	0.16	USD 100,000	Commonwealth Edison Co, 6.450%, 15/01/38	110,322	0.05
USD 30,000	Citigroup Inc, 3.520%, 27/10/28	27,386	0.01	USD 50,000	Commonwealth Edison Co, 3.700%, 01/03/45	39,112	0.02
USD 200,000	Citigroup Inc, 4.075%, 23/04/29	184,772	0.08	USD 360,000	Commonwealth Edison Co, 3.650%, 15/06/46	275,551	0.12
USD 50,000	Citigroup Inc, 3.980%, 20/03/30	45,190	0.02	USD 50,000	Conagra Brands Inc, 4.600%, 01/11/25	49,232	0.02
USD 405,000	Citigroup Inc, 4.412%, 31/03/31	372,847	0.16	USD 260,000	Conagra Brands Inc, 4.850%, 01/11/28	253,466	0.11
USD 30,000	Citigroup Inc, 2.572%, 03/06/31	24,316	0.01	USD 100,000	Conagra Brands Inc, 5.300%, 01/11/38	95,109	0.04
USD 370,000	Citigroup Inc, 3.057%, 25/01/33	300,218	0.13	USD 70,000	Conagra Brands Inc, 5.400%, 01/11/48	64,800	0.03
USD 25,000	Citigroup Inc, 6.000%, 31/10/33	25,237	0.01	USD 30,000	Connecticut Light & Power Co, 4.150%, 01/06/45	25,241	0.01
USD 200,000	Citigroup Inc, 8.125%, 15/07/39	246,852	0.11	USD 40,000	Connecticut Light & Power Co, 4.000%, 01/04/48	33,507	0.01
USD 100,000	Citigroup Inc, 5.875%, 30/01/42	101,370	0.04	USD 245,000	Constellation Brands Inc, 3.600%, 15/02/28	227,110	0.10
USD 700,000	Citigroup Inc, 2.904%, 03/11/42	488,796	0.21	USD 120,000	Constellation Brands Inc, 3.150%, 01/08/29	105,412	0.05
USD 110,000	Citigroup Inc, 6.675%, 13/09/43	119,739	0.05	USD 55,000	Constellation Brands Inc, 5.250%, 15/11/48	51,838	0.02
USD 150,000	Citigroup Inc, 4.650%, 30/07/45	129,928	0.06	USD 600,000	Corebridge Financial Inc, 3.500%, 04/04/25	575,496	0.25
USD 160,000	Citigroup Inc, 4.750%, 18/05/46	134,562	0.06	USD 10,000	Corning Inc, 5.350%, 15/11/48	9,435	0.00
USD 140,000	Citigroup Inc, 4.650%, 23/07/48	122,647	0.05	USD 60,000	Corning Inc, 5.850%, 15/11/68	55,358	0.02
USD 590,000	Citizens Bank NA, 2.250%, 28/04/25	549,921	0.24	USD 90,000	Corning Inc, 5.450%, 15/11/79	78,386	0.03
USD 30,000	CNH Industrial Capital LLC, 1.875%, 15/01/26	27,348	0.01	USD 60,000	Costco Wholesale Corp, 2.750%, 18/05/24	58,444	0.03
USD 30,000	CNH Industrial Capital LLC, 1.450%, 15/07/26	26,525	0.01	USD 160,000	Costco Wholesale Corp, 1.375%, 20/06/27	140,461	0.06
USD 20,000	CNO Financial Group Inc, 5.250%, 30/05/29	19,073	0.01	USD 200,000	Costco Wholesale Corp, 1.600%, 20/04/30	164,222	0.07
USD 100,000	Coca-Cola Co, 3.375%, 25/03/27	96,079	0.04	USD 55,000	Costco Wholesale Corp, 1.750%, 20/04/32	43,650	0.02
USD 30,000	Coca-Cola Co, 2.900%, 25/05/27	28,311	0.01	USD 100,000	Credit Suisse AG, 1.250%, 07/08/26	80,828	0.04
USD 320,000	Coca-Cola Co, 1.650%, 01/06/30	262,186	0.11				
USD 15,000	Coca-Cola Co, 1.375%, 15/03/31	11,755	0.01				
USD 20,000	Coca-Cola Co, 2.500%, 01/06/40	14,665	0.01				
USD 300,000	Coca-Cola Co, 4.200%, 25/03/50	277,290	0.12				
USD 20,000	Coca-Cola Co, 2.750%, 01/06/60	13,523	0.01				
USD 80,000	Colgate-Palmolive Co, 4.000%, 15/08/45	71,815	0.03				
USD 15,000	Comcast Corp, 3.700%, 15/04/24	14,776	0.01				
USD 380,000	Comcast Corp, 3.375%, 15/02/25	368,805	0.16				
USD 120,000	Comcast Corp, 3.950%, 15/10/25	117,618	0.05				
USD 240,000	Comcast Corp, 3.150%, 01/03/26	228,677	0.10				
USD 20,000	Comcast Corp, 3.300%, 01/02/27	18,904	0.01				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 10,000	Crown Castle International Corp, 3.200%, 01/09/24	9,669	0.00	USD 535,000	CVS Health Corp, 5.050%, 25/03/48	482,682	0.21
USD 175,000	Crown Castle International Corp, 1.350%, 15/07/25	159,259	0.07	USD 10,000	CVS Health Corp, 4.250%, 01/04/50	8,050	0.00
USD 60,000	Crown Castle International Corp, 3.800%, 15/02/28	55,804	0.02	USD 90,000	Daimler Finance North America LLC, 8.500%, 18/01/31	111,163	0.05
USD 20,000	Crown Castle International Corp, 4.300%, 15/02/29	18,941	0.01	USD 10,000	Danaher Corp, 3.350%, 15/09/25	9,639	0.00
USD 80,000	Crown Castle International Corp, 3.300%, 01/07/30	70,138	0.03	USD 110,000	Deere & Co, 3.100%, 15/04/30	98,864	0.04
USD 25,000	Crown Castle International Corp, 2.100%, 01/04/31	19,715	0.01	USD 60,000	Deere & Co, 3.900%, 09/06/42	53,458	0.02
USD 100,000	Crown Castle International Corp, 2.900%, 01/04/41	68,754	0.03	USD 100,000	Deere & Co, 3.750%, 15/04/50	85,023	0.04
USD 50,000	Crown Castle International Corp, 4.750%, 15/05/47	42,588	0.02	USD 50,000	Dell International LLC / EMC Corp, 5.850%, 15/07/25	50,610	0.02
USD 50,000	Crown Castle International Corp, 4.000%, 15/11/49	38,189	0.02	USD 365,000	Dell International LLC / EMC Corp, 6.020%, 15/06/26	373,001	0.16
USD 91,000	Crown Castle International Corp, 3.250%, 15/01/51	59,668	0.03	USD 370,000	Dell International LLC / EMC Corp, 5.300%, 01/10/29	362,504	0.16
USD 200,000	CSX Corp, 3.400%, 01/08/24	195,450	0.09	USD 71,000	Dell International LLC / EMC Corp, 8.100%, 15/07/36	79,898	0.03
USD 20,000	CSX Corp, 3.250%, 01/06/27	18,770	0.01	USD 70,000	Dell International LLC / EMC Corp, 3.375%, 15/12/41	47,236	0.02
USD 300,000	CSX Corp, 4.250%, 15/03/29	288,591	0.13	USD 270,000	Dick's Sporting Goods Inc, 3.150%, 15/01/32	212,317	0.09
USD 100,000	CSX Corp, 2.400%, 15/02/30	84,766	0.04	USD 40,000	Dick's Sporting Goods Inc, 4.100%, 15/01/52	26,154	0.01
USD 110,000	CSX Corp, 6.220%, 30/04/40	119,638	0.05	USD 520,000	Digital Realty Trust LP, 3.700%, 15/08/27	484,084	0.21
USD 10,000	CSX Corp, 5.500%, 15/04/41	10,108	0.00	USD 330,000	Discovery Communications LLC, 3.900%, 15/11/24	319,539	0.14
USD 100,000	CSX Corp, 4.100%, 15/03/44	84,252	0.04	USD 20,000	Discovery Communications LLC, 4.900%, 11/03/26	19,410	0.01
USD 170,000	CSX Corp, 3.800%, 01/11/46	134,409	0.06	USD 200,000	Discovery Communications LLC, 3.625%, 15/05/30	165,522	0.07
USD 300,000	CSX Corp, 4.300%, 01/03/48	256,992	0.11	USD 20,000	Discovery Communications LLC, 5.200%, 20/09/47	14,994	0.01
USD 280,000	CSX Corp, 4.750%, 15/11/48	255,158	0.11	USD 100,000	Discovery Communications LLC, 5.300%, 15/05/49	76,022	0.03
USD 300,000	CSX Corp, 3.350%, 15/09/49	217,239	0.09	USD 100,000	Discovery Communications LLC, 4.000%, 15/09/55	60,467	0.03
USD 100,000	CSX Corp, 3.800%, 15/04/50	77,951	0.03	USD 100,000	Dollar Tree Inc, 4.200%, 15/05/28	96,117	0.04
USD 120,000	CSX Corp, 4.250%, 01/11/66	95,106	0.04	USD 30,000	Dollar Tree Inc, 2.650%, 01/12/31	24,286	0.01
USD 100,000	CSX Corp, 4.650%, 01/03/68	85,240	0.04	USD 60,000	Dollar Tree Inc, 3.375%, 01/12/51	40,499	0.02
USD 90,000	Cummins Inc, 0.750%, 01/09/25	81,237	0.04	USD 200,000	Dominion Energy Inc, 2.250%, 15/08/31	159,432	0.07
USD 60,000	Cummins Inc, 1.500%, 01/09/30	47,379	0.02	USD 80,000	DTE Electric Co, 1.900%, 01/04/28	69,581	0.03
USD 10,000	Cummins Inc, 2.600%, 01/09/50	6,263	0.00	USD 90,000	DTE Electric Co, 3.950%, 01/03/49	74,368	0.03
USD 20,000	CVS Health Corp, 2.625%, 15/08/24	19,210	0.01	USD 130,000	DTE Electric Co, 3.250%, 01/04/51	94,073	0.04
USD 15,000	CVS Health Corp, 4.100%, 25/03/25	14,804	0.01	USD 100,000	Duke Energy Carolinas LLC, 3.950%, 15/11/28	96,207	0.04
USD 220,000	CVS Health Corp, 3.875%, 20/07/25	214,944	0.09	USD 100,000	Duke Energy Florida LLC, 2.500%, 01/12/29	85,840	0.04
USD 512,000	CVS Health Corp, 4.300%, 25/03/28	496,087	0.22	USD 20,000	DuPont de Nemours Inc, 4.493%, 15/11/25	19,692	0.01
USD 10,000	CVS Health Corp, 3.750%, 01/04/30	9,092	0.00	USD 70,000	DuPont de Nemours Inc, 4.725%, 15/11/28	69,159	0.03
USD 50,000	CVS Health Corp, 1.875%, 28/02/31	39,283	0.02				
USD 505,000	CVS Health Corp, 4.780%, 25/03/38	464,999	0.20				
USD 10,000	CVS Health Corp, 2.700%, 21/08/40	6,902	0.00				
USD 170,000	CVS Health Corp, 5.125%, 20/07/45	155,327	0.07				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 110,000	DuPont de Nemours Inc, 5.319%, 15/11/38	107,094	0.05	USD 93,000	Essential Utilities Inc, 4.276%, 01/05/49	75,623	0.03
USD 125,000	DuPont de Nemours Inc, 5.419%, 15/11/48	120,017	0.05	USD 125,000	Essential Utilities Inc, 3.351%, 15/04/50	86,240	0.04
USD 50,000	Eaton Corp, 3.103%, 15/09/27	46,645	0.02	USD 345,000	Essex Portfolio LP, 2.650%, 15/03/32	273,502	0.12
USD 60,000	Eaton Corp, 4.150%, 02/11/42	51,359	0.02	USD 10,000	Estee Lauder Cos Inc, 2.000%, 01/12/24	9,489	0.00
USD 120,000	eBay Inc, 3.450%, 01/08/24	116,909	0.05	USD 240,000	Estee Lauder Cos Inc, 2.600%, 15/04/30	207,043	0.09
USD 20,000	eBay Inc, 1.900%, 11/03/25	18,734	0.01	USD 70,000	Estee Lauder Cos Inc, 4.150%, 15/03/47	60,344	0.03
USD 120,000	eBay Inc, 3.650%, 10/05/51	87,004	0.04	USD 225,000	Everest Reinsurance Holdings Inc, 3.500%, 15/10/50	151,661	0.07
USD 180,000	Ecolab Inc, 4.800%, 24/03/30	178,853	0.08	USD 20,000	Everest Reinsurance Holdings Inc, 3.125%, 15/10/52	12,625	0.01
USD 75,000	Ecolab Inc, 2.750%, 18/08/55	45,273	0.02	USD 150,000	Every Kansas Central Inc, 2.550%, 01/07/26	138,171	0.06
USD 10,000	Edison International, 5.750%, 15/06/27	10,045	0.00	USD 100,000	Eversource Energy, 3.800%, 01/12/23	98,875	0.04
USD 145,000	Electronic Arts Inc, 2.950%, 15/02/51	94,721	0.04	USD 100,000	Eversource Energy, 2.900%, 01/10/24	96,529	0.04
USD 150,000	Eli Lilly & Co, 3.375%, 15/03/29	140,934	0.06	USD 50,000	Eversource Energy, 1.650%, 15/08/30	39,008	0.02
USD 200,000	Eli Lilly & Co, 3.950%, 15/03/49	178,774	0.08	USD 63,000	Eversource Energy, 3.450%, 15/01/50	46,299	0.02
USD 35,000	Eli Lilly & Co, 4.150%, 15/03/59	30,648	0.01	USD 50,000	Exelon Corp, 4.050%, 15/04/30	46,704	0.02
USD 25,000	Eli Lilly and Co, 2.250%, 15/05/50	15,817	0.01	USD 75,000	Exelon Corp, 5.100%, 15/06/45	70,016	0.03
USD 50,000	Emerson Electric Co, 0.875%, 15/10/26	43,341	0.02	USD 75,000	Exelon Corp, 4.700%, 15/04/50	66,084	0.03
USD 300,000	Emerson Electric Co, 2.000%, 21/12/28	255,498	0.11	USD 100,000	EXELON CORP, 4.100%, 15/03/52	80,725	0.04
USD 20,000	Emerson Electric Co, 1.950%, 15/10/30	16,234	0.01	USD 50,000	EXELON CORP, 3.350%, perpetual	43,715	0.02
USD 100,000	Emerson Electric Co, 2.750%, 15/10/50	65,150	0.03	USD 20,000	Expedia Group Inc, 5.000%, 15/02/26	19,767	0.01
USD 50,000	Emerson Electric Co, 2.800%, 21/12/51	32,495	0.01	USD 350,000	Expedia Group Inc, 3.800%, 15/02/28	321,874	0.14
USD 50,000	Enbridge Energy Partners LP, 5.500%, 15/09/40	46,976	0.02	USD 100,000	Expedia Group Inc, 3.250%, 15/02/30	85,121	0.04
USD 20,000	Enbridge Energy Partners LP, 7.375%, 15/10/45	22,504	0.01	USD 100,000	Federal Realty Investment Trust, 1.250%, 15/02/26	88,184	0.04
USD 100,000	Equinix Inc, 1.000%, 15/09/25	89,450	0.04	USD 180,000	Federal Realty Investment Trust, 3.500%, 01/06/30	154,987	0.07
USD 230,000	Equinix Inc, 2.900%, 18/11/26	210,349	0.09	USD 15,000	Federal Realty Investment Trust, 4.500%, 01/12/44	11,834	0.01
USD 100,000	Equinix Inc, 1.550%, 15/03/28	82,883	0.04	USD 115,000	FedEx Corp, 3.250%, 01/04/26	109,471	0.05
USD 100,000	Equinix Inc, 3.200%, 18/11/29	87,346	0.04	USD 90,000	FedEx Corp, 4.250%, 15/05/30	84,705	0.04
USD 15,000	Equinix Inc, 2.150%, 15/07/30	11,993	0.01	USD 15,000	FedEx Corp, 3.900%, 01/02/35	12,825	0.01
USD 100,000	Equinix Inc, 2.500%, 15/05/31	80,460	0.04	USD 50,000	FedEx Corp, 3.250%, 15/05/41	35,979	0.02
USD 100,000	Equinix Inc, 3.900%, 15/04/32	88,863	0.04	USD 90,000	FedEx Corp, 5.100%, 15/01/44	80,522	0.04
USD 60,000	Equinix Inc, 3.000%, 15/07/50	38,232	0.02	USD 15,000	FedEx Corp, 4.100%, 01/02/45	11,687	0.01
USD 10,000	Equinix Inc, 3.400%, 15/02/52	6,898	0.00	USD 80,000	FedEx Corp, 4.750%, 15/11/45	68,144	0.03
USD 340,000	Equinix Inc, 1.250%, perpetual	308,227	0.13	USD 80,000	FedEx Corp, 4.550%, 01/04/46	65,374	0.03
USD 50,000	ERP Operating LP, 3.250%, 01/08/27	45,821	0.02	USD 20,000	FedEx Corp, 4.950%, 17/10/48	17,518	0.01
USD 10,000	ERP Operating LP, 3.500%, 01/03/28	9,239	0.00	USD 280,000	FedEx Corp, 5.250%, 15/05/50	258,045	0.11
USD 100,000	ERP Operating LP, 4.150%, 01/12/28	94,292	0.04				
USD 50,000	ERP Operating LP, 1.850%, 01/08/31	39,007	0.02				
USD 60,000	ERP Operating LP, 4.500%, 01/07/44	51,514	0.02				
USD 100,000	Essential Utilities Inc, 2.400%, 01/05/31	80,204	0.03				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 133,958	FedEx Corp 2020-1 Class AA Pass Through Trust, 1.875%, 20/02/34	108,925	0.05	USD 30,000	General Mills Inc, 3.000%, 01/02/51	20,621	0.01
USD 110,000	Fidelity National Financial Inc, 3.400%, 15/06/30	93,091	0.04	USD 20,000	General Motors Co, 6.125%, 01/10/25	20,411	0.01
USD 15,000	Fidelity National Financial Inc, 2.450%, 15/03/31	11,486	0.01	USD 220,000	General Motors Co, 6.800%, 01/10/27	228,760	0.10
USD 80,000	Fidelity National Information Services Inc, 1.150%, 01/03/26	70,302	0.03	USD 310,000	General Motors Co, 5.000%, 01/10/28	297,724	0.13
USD 50,000	Fidelity National Information Services Inc, 2.250%, 01/03/31	39,455	0.02	USD 150,000	General Motors Co, 5.600%, 15/10/32	140,269	0.06
USD 25,000	Fidelity National Information Services Inc, 3.100%, 01/03/41	17,352	0.01	USD 30,000	General Motors Co, 6.600%, 01/04/36	29,542	0.01
USD 100,000	Fidelity National Information Services Inc, 5.625%, 15/07/52	92,997	0.04	USD 60,000	General Motors Co, 5.150%, 01/04/38	52,244	0.02
USD 30,000	Fifth Third Bancorp, 4.300%, 16/01/24	29,728	0.01	USD 660,000	General Motors Co, 6.750%, 01/04/46	638,332	0.28
USD 20,000	Fifth Third Bancorp, 3.650%, 25/01/24	19,716	0.01	USD 20,000	General Motors Co, 5.950%, 01/04/49	17,502	0.01
USD 50,000	Fifth Third Bancorp, 2.375%, 28/01/25	47,463	0.02	USD 270,000	General Motors Financial Co Inc, 3.500%, 07/11/24	260,623	0.11
USD 40,000	Fifth Third Bancorp, 2.550%, 05/05/27	36,067	0.02	USD 130,000	General Motors Financial Co Inc, 4.350%, 09/04/25	126,703	0.06
USD 100,000	Fifth Third Bancorp, 1.707%, 01/11/27	88,005	0.04	USD 200,000	General Motors Financial Co Inc, 6.050%, 10/10/25	203,664	0.09
USD 20,000	Fifth Third Bancorp, 3.950%, 14/03/28	19,146	0.01	USD 100,000	General Motors Financial Co Inc, 5.250%, 01/03/26	98,668	0.04
USD 100,000	Fifth Third Bancorp, 4.772%, 28/07/30	95,493	0.04	USD 200,000	General Motors Financial Co Inc, 3.600%, 21/06/30	168,962	0.07
USD 30,000	Fifth Third Bancorp, 8.250%, 01/03/38	37,241	0.02	USD 50,000	Gilead Sciences Inc, 3.700%, 01/04/24	49,197	0.02
USD 100,000	Fifth Third Bank NA, 2.250%, 01/02/27	90,364	0.04	USD 30,000	Gilead Sciences Inc, 3.500%, 01/02/25	29,080	0.01
USD 490,000	First American Financial Corp, 2.400%, 15/08/31	359,439	0.16	USD 170,000	Gilead Sciences Inc, 3.650%, 01/03/26	164,285	0.07
USD 310,000	Fiserv Inc, 4.200%, 01/10/28	293,917	0.13	USD 40,000	Gilead Sciences Inc, 1.650%, 01/10/30	31,792	0.01
USD 20,000	Fiserv Inc, 3.500%, 01/07/29	18,052	0.01	USD 90,000	Gilead Sciences Inc, 4.600%, 01/09/35	85,676	0.04
USD 20,000	Fiserv Inc, 2.650%, 01/06/30	16,850	0.01	USD 120,000	Gilead Sciences Inc, 5.650%, 01/12/41	123,313	0.05
USD 125,000	Fiserv Inc, 4.400%, 01/07/49	102,208	0.04	USD 100,000	Gilead Sciences Inc, 4.800%, 01/04/44	92,816	0.04
USD 140,000	Flowserve Corp, 3.500%, 01/10/30	116,918	0.05	USD 175,000	Gilead Sciences Inc, 4.750%, 01/03/46	158,700	0.07
USD 90,000	FMC Corp, 4.500%, 01/10/49	71,889	0.03	USD 60,000	Gilead Sciences Inc, 4.150%, 01/03/47	49,714	0.02
USD 20,000	Fortive Corp, 3.150%, 15/06/26	18,719	0.01	USD 50,000	Gilead Sciences Inc, 2.800%, 01/10/50	32,513	0.01
USD 80,000	Fortive Corp, 4.300%, 15/06/46	62,381	0.03	USD 70,000	GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	68,426	0.03
USD 20,000	Fortune Brands Home & Security Inc, 3.250%, 15/09/29	17,392	0.01	USD 20,000	GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	19,232	0.01
USD 480,000	Fortune Brands Innovations Inc, 4.000%, 25/03/32	418,085	0.18	USD 120,000	GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	135,834	0.06
USD 15,000	GATX Corp, 4.700%, 01/04/29	14,328	0.01	USD 25,000	Global Payments Inc, 4.800%, 01/04/26	24,375	0.01
USD 80,000	GATX Corp, 4.000%, 30/06/30	71,370	0.03	USD 50,000	Global Payments Inc, 2.150%, 15/01/27	43,726	0.02
USD 14,000	General Electric Co, 6.875%, 10/01/39	15,503	0.01				
USD 200,000	General Electric Co, 4.350%, 01/05/50	166,060	0.07				
USD 90,000	General Mills Inc, 4.200%, 17/04/28	87,171	0.04				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 160,000	Global Payments Inc, 3.200%, 15/08/29	136,926	0.06	USD 10,000	Hartford Financial Services Group Inc, 4.400%, 15/03/48	8,327	0.00
USD 70,000	Global Payments Inc, 4.150%, 15/08/49	50,185	0.02	USD 110,000	Hartford Financial Services Group Inc, 3.600%, 19/08/49	79,347	0.03
USD 150,000	Global Payments Inc, 5.950%, 15/08/52	136,570	0.06	USD 10,000	Hasbro Inc, 3.500%, 15/09/27	9,297	0.00
USD 570,000	Goldman Sachs Group Inc, 4.000%, 03/03/24	562,949	0.24	USD 120,000	Hasbro Inc, 3.900%, 19/11/29	106,992	0.05
USD 210,000	Goldman Sachs Group Inc, 3.500%, 23/01/25	203,293	0.09	USD 75,000	Hasbro Inc, 6.350%, 15/03/40	74,063	0.03
USD 250,000	Goldman Sachs Group Inc, 1.757%, 24/01/25	239,312	0.10	USD 25,000	Hasbro Inc, 5.100%, 15/05/44	21,355	0.01
USD 310,000	Goldman Sachs Group Inc, 3.500%, 01/04/25	298,642	0.13	USD 15,000	HCA Inc, 5.000%, 15/03/24	14,923	0.01
USD 30,000	Goldman Sachs Group Inc, 3.750%, 22/05/25	29,062	0.01	USD 275,000	HCA Inc, 5.250%, 15/04/25	273,501	0.12
USD 395,000	Goldman Sachs Group Inc, 3.272%, 29/09/25	380,582	0.17	USD 280,000	HCA Inc, 5.250%, 15/06/26	276,970	0.12
USD 310,000	Goldman Sachs Group Inc, 4.250%, 21/10/25	303,474	0.13	USD 160,000	HCA Inc, 4.500%, 15/02/27	154,350	0.07
USD 200,000	Goldman Sachs Group Inc, 1.093%, 09/12/26	176,782	0.08	USD 870,000	HCA Inc, 2.375%, 15/07/31	676,599	0.29
USD 275,000	Goldman Sachs Group Inc, 3.850%, 26/01/27	262,031	0.11	USD 180,000	HCA Inc, 5.500%, 15/06/47	160,790	0.07
USD 75,000	Goldman Sachs Group Inc, 1.431%, 09/03/27	65,679	0.03	USD 10,000	HCA Inc, 5.250%, 15/06/49	8,591	0.00
USD 320,000	Goldman Sachs Group Inc, 3.691%, 05/06/28	297,734	0.13	USD 40,000	HCA Inc, 3.500%, 15/07/51	25,916	0.01
USD 266,000	Goldman Sachs Group Inc, 3.814%, 23/04/29	242,563	0.11	USD 100,000	Healthpeak Properties Inc, 1.350%, 01/02/27	86,922	0.04
USD 470,000	Goldman Sachs Group Inc, 4.223%, 01/05/29	438,665	0.19	USD 100,000	Healthpeak Properties Inc, 2.125%, 01/12/28	84,255	0.04
USD 40,000	Goldman Sachs Group Inc, 3.800%, 15/03/30	36,016	0.02	USD 70,000	Healthpeak Properties Inc, 3.500%, 15/07/29	62,411	0.03
USD 250,000	Goldman Sachs Group Inc, 2.615%, 22/04/32	199,852	0.09	USD 50,000	Hershey Co, 2.050%, 15/11/24	47,610	0.02
USD 20,000	Goldman Sachs Group Inc, 2.383%, 21/07/32	15,562	0.01	USD 340,000	Hershey Co, 0.900%, 01/06/25	311,052	0.14
USD 510,000	Goldman Sachs Group Inc, 2.650%, 21/10/32	403,900	0.18	USD 260,000	Hewlett Packard Enterprise Co, 4.900%, 15/10/25	257,517	0.11
USD 230,000	Goldman Sachs Group Inc, 6.750%, 01/10/37	244,863	0.11	USD 225,000	Hewlett Packard Enterprise Co, 6.350%, 15/10/45	226,026	0.10
USD 150,000	Goldman Sachs Group Inc, 4.411%, 23/04/39	129,741	0.06	USD 100,000	Highwoods Realty LP, 3.050%, 15/02/30	79,481	0.03
USD 320,000	Goldman Sachs Group Inc, 6.250%, 01/02/41	335,034	0.15	USD 110,000	Home Depot Inc, 3.750%, 15/02/24	108,598	0.05
USD 140,000	Goldman Sachs Group Inc, 3.210%, 22/04/42	101,060	0.04	USD 20,000	Home Depot Inc, 3.350%, 15/09/25	19,428	0.01
USD 200,000	Goldman Sachs Group Inc, 2.908%, 21/07/42	137,040	0.06	USD 130,000	Home Depot Inc, 3.000%, 01/04/26	123,854	0.05
USD 20,000	Goldman Sachs Group Inc, 4.800%, 08/07/44	17,750	0.01	USD 20,000	Home Depot Inc, 2.500%, 15/04/27	18,420	0.01
USD 140,000	Goldman Sachs Group Inc, 5.150%, 22/05/45	127,183	0.06	USD 10,000	Home Depot Inc, 2.800%, 14/09/27	9,293	0.00
USD 70,000	Goldman Sachs Group Inc, 4.750%, 21/10/45	61,772	0.03	USD 150,000	Home Depot Inc, 3.900%, 06/12/28	144,750	0.06
USD 260,000	GOLDMAN SACHS GROUP INC, 1.217%, 06/12/23	251,014	0.11	USD 10,000	Home Depot Inc, 2.700%, 15/04/30	8,754	0.00
				USD 100,000	Home Depot Inc, 1.375%, 15/03/31	77,704	0.03
				USD 290,000	Home Depot Inc, 1.875%, 15/09/31	232,278	0.10
				USD 130,000	Home Depot Inc, 5.875%, 16/12/36	139,775	0.06
				USD 50,000	Home Depot Inc, 3.300%, 15/04/40	40,062	0.02
				USD 100,000	Home Depot Inc, 4.200%, 01/04/43	88,063	0.04
				USD 15,000	Home Depot Inc, 4.875%, 15/02/44	14,450	0.01

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Home Depot Inc, 4.400%, 15/03/45	89,790	0.04	USD 50,000	Intel Corp, 3.250%, 15/11/49	34,191	0.02
USD 120,000	Home Depot Inc, 4.500%, 06/12/48	110,352	0.05	USD 110,000	Intel Corp, 4.750%, 25/03/50	96,328	0.04
USD 120,000	Home Depot Inc, 3.350%, 15/04/50	89,682	0.04	USD 100,000	Intel Corp, 4.900%, 05/08/52	89,263	0.04
USD 365,000	Home Depot Inc, 3.500%, 15/09/56	274,619	0.12	USD 50,000	Intel Corp, 3.100%, 15/02/60	31,322	0.01
USD 220,000	Host Hotels & Resorts LP, 4.000%, 15/06/25	211,625	0.09	USD 320,000	Intel Corp, 4.950%, 25/03/60	286,931	0.12
USD 25,000	Host Hotels & Resorts LP, 4.500%, 01/02/26	23,989	0.01	USD 260,000	Intel Corp, 3.200%, 12/08/61	164,848	0.07
USD 100,000	Host Hotels & Resorts LP, 2.900%, 15/12/31	76,853	0.03	USD 120,000	International Business Machines Corp, 3.625%, 12/02/24	118,212	0.05
USD 30,000	HP Inc, 2.200%, 17/06/25	28,100	0.01	USD 20,000	International Business Machines Corp, 3.000%, 15/05/24	19,478	0.01
USD 50,000	HP Inc, 1.450%, 17/06/26	43,881	0.02	USD 250,000	International Business Machines Corp, 3.450%, 19/02/26	240,387	0.10
USD 30,000	HP Inc, 3.000%, 17/06/27	27,451	0.01	USD 130,000	International Business Machines Corp, 3.300%, 15/05/26	123,938	0.05
USD 100,000	HP Inc, 4.000%, 15/04/29	91,747	0.04	USD 260,000	International Business Machines Corp, 3.500%, 15/05/29	239,754	0.10
USD 50,000	HP Inc, 4.200%, 15/04/32	42,990	0.02	USD 30,000	International Business Machines Corp, 1.950%, 15/05/30	24,467	0.01
USD 70,000	HP Inc, 6.000%, 15/09/41	67,449	0.03	USD 365,000	International Business Machines Corp, 4.150%, 15/05/39	315,991	0.14
USD 75,000	HSBC Bank USA NA, 7.000%, 15/01/39	81,509	0.04	USD 260,000	International Business Machines Corp, 4.250%, 15/05/49	216,278	0.09
USD 20,000	Humana Inc, 3.850%, 01/10/24	19,616	0.01	USD 50,000	International Flavors & Fragrances Inc, 4.375%, 01/06/47	39,319	0.02
USD 200,000	Humana Inc, 4.500%, 01/04/25	197,936	0.09	USD 145,000	International Flavors & Fragrances Inc, 5.000%, 26/09/48	124,613	0.05
USD 30,000	Humana Inc, 4.950%, 01/10/44	27,286	0.01	USD 10,000	Interpublic Group of Cos Inc, 4.650%, 01/10/28	9,594	0.00
USD 30,000	Humana Inc, 4.800%, 15/03/47	26,610	0.01	USD 200,000	Interpublic Group of Cos Inc, 4.750%, 30/03/30	189,092	0.08
USD 20,000	Humana Inc, 3.950%, 15/08/49	15,852	0.01	USD 100,000	Interpublic Group of Cos Inc, 2.400%, 01/03/31	79,339	0.03
USD 230,000	Huntington Bancshares Inc/OH, 2.550%, 04/02/30	189,679	0.08	USD 10,000	Interpublic Group of Cos Inc, 5.400%, 01/10/48	9,212	0.00
USD 250,000	Huntsman International LLC, 4.500%, 01/05/29	225,337	0.10	USD 210,000	Interstate Power & Light Co, 4.100%, 26/09/28	200,273	0.09
USD 30,000	Hyatt Hotels Corp, 4.375%, 15/09/28	27,592	0.01	USD 50,000	Interstate Power and Light Co, 3.500%, 30/09/49	35,906	0.02
USD 20,000	IDEX Corp, 3.000%, 01/05/30	17,259	0.01	USD 30,000	Intuit Inc, 0.950%, 15/07/25	27,342	0.01
USD 275,000	Illinois Tool Works Inc, 3.500%, 01/03/24	270,803	0.12	USD 160,000	Intuit Inc, 1.650%, 15/07/30	129,069	0.06
USD 8,000	Illinois Tool Works Inc, 4.875%, 15/09/41	7,808	0.00	USD 420,000	Invitation Homes Operating Partnership LP, 4.150%, 15/04/32	367,933	0.16
USD 90,000	Illinois Tool Works Inc, 3.900%, 01/09/42	77,167	0.03	USD 100,000	J M Smucker Co, 3.550%, 15/03/50	68,983	0.03
USD 50,000	Illumina Inc, 2.550%, 23/03/31	40,149	0.02	USD 50,000	Jabil Inc, 3.950%, 12/01/28	46,670	0.02
USD 10,000	Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	9,873	0.00	USD 30,000	Jabil Inc, 3.000%, 15/01/31	24,896	0.01
USD 110,000	Intel Corp, 2.875%, 11/05/24	107,149	0.05	USD 150,000	JB Hunt Transport Services Inc, 3.875%, 01/03/26	145,381	0.06
USD 10,000	Intel Corp, 3.400%, 25/03/25	9,740	0.00	USD 10,000	JM Smucker Co, 2.375%, 15/03/30	8,293	0.00
USD 125,000	Intel Corp, 3.700%, 29/07/25	122,090	0.05	USD 5,000	JM Smucker Co, 4.250%, 15/03/35	4,480	0.00
USD 60,000	Intel Corp, 3.750%, 25/03/27	57,995	0.03	USD 30,000	John Deere Capital Corp, 0.450%, 17/01/24	28,715	0.01
USD 20,000	Intel Corp, 3.150%, 11/05/27	18,862	0.01	USD 140,000	John Deere Capital Corp, 2.650%, 24/06/24	135,764	0.06
USD 100,000	Intel Corp, 2.450%, 15/11/29	85,968	0.04				
USD 100,000	Intel Corp, 3.900%, 25/03/30	94,104	0.04				
USD 30,000	Intel Corp, 4.000%, 15/12/32	27,870	0.01				
USD 10,000	Intel Corp, 4.600%, 25/03/40	9,123	0.00				
USD 30,000	Intel Corp, 4.250%, 15/12/42	25,725	0.01				
USD 150,000	Intel Corp, 4.100%, 19/05/46	122,218	0.05				
USD 20,000	Intel Corp, 4.100%, 11/05/47	16,229	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 100,000	John Deere Capital Corp, 1.050%, 17/06/26	88,780	0.04	USD 20,000	JPMorgan Chase & Co, 3.509%, 23/01/29	18,188	0.01
USD 30,000	John Deere Capital Corp, 1.500%, 06/03/28	25,671	0.01	USD 400,000	JPMorgan Chase & Co, 4.005%, 23/04/29	370,496	0.16
USD 280,000	John Deere Capital Corp, 3.450%, 07/03/29	260,442	0.11	USD 320,000	JPMorgan Chase & Co, 4.203%, 23/07/29	298,746	0.13
USD 100,000	John Deere Capital Corp, 4.850%, 11/10/29	100,067	0.04	USD 405,000	JPMorgan Chase & Co, 4.452%, 05/12/29	381,712	0.17
USD 120,000	Johnson & Johnson, 2.625%, 15/01/25	115,694	0.05	USD 420,000	JPMorgan Chase & Co, 3.702%, 06/05/30	377,030	0.16
USD 100,000	Johnson & Johnson, 2.450%, 01/03/26	94,132	0.04	USD 160,000	JPMorgan Chase & Co, 2.739%, 15/10/30	134,645	0.06
USD 100,000	Johnson & Johnson, 2.950%, 03/03/27	94,616	0.04	USD 300,000	JPMorgan Chase & Co, 4.493%, 24/03/31	281,427	0.12
USD 120,000	Johnson & Johnson, 2.900%, 15/01/28	112,076	0.05	USD 20,000	JPMorgan Chase & Co, 2.522%, 22/04/31	16,398	0.01
USD 130,000	Johnson & Johnson, 3.625%, 03/03/37	115,718	0.05	USD 10,000	JPMorgan Chase & Co, 2.956%, 13/05/31	8,267	0.00
USD 100,000	Johnson & Johnson, 5.950%, 15/08/37	111,756	0.05	USD 185,000	JPMorgan Chase & Co, 2.580%, 22/04/32	148,379	0.06
USD 100,000	Johnson & Johnson, 3.400%, 15/01/38	85,562	0.04	USD 190,000	JPMorgan Chase & Co, 2.963%, 25/01/33	154,996	0.07
USD 120,000	Johnson & Johnson, 3.700%, 01/03/46	101,546	0.04	USD 180,000	JPMorgan Chase & Co, 6.400%, 15/05/38	195,826	0.09
USD 125,000	Johnson & Johnson, 3.750%, 03/03/47	106,469	0.05	USD 400,000	JPMorgan Chase & Co, 3.882%, 24/07/38	333,536	0.14
USD 120,000	Johnson & Johnson, 2.450%, 01/09/60	73,908	0.03	USD 195,000	JPMorgan Chase & Co, 5.500%, 15/10/40	194,793	0.08
USD 30,000	JPMorgan Chase & Co, 3.875%, 10/09/24	29,366	0.01	USD 10,000	JPMorgan Chase & Co, 5.600%, 15/07/41	10,072	0.00
USD 410,000	JPMorgan Chase & Co, 4.023%, 05/12/24	404,063	0.18	USD 130,000	JPMorgan Chase & Co, 3.157%, 22/04/42	95,159	0.04
USD 275,000	JPMorgan Chase & Co, 3.220%, 01/03/25	267,330	0.12	USD 440,000	JPMorgan Chase & Co, 4.950%, 01/06/45	395,903	0.17
USD 250,000	JPMorgan Chase & Co, 0.768%, 09/08/25	230,707	0.10	USD 20,000	JPMorgan Chase & Co, 4.260%, 22/02/48	16,492	0.01
USD 250,000	JPMorgan Chase & Co, 2.301%, 15/10/25	235,422	0.10	USD 100,000	JPMorgan Chase & Co, 4.032%, 24/07/48	79,734	0.03
USD 420,000	JPMorgan Chase & Co, 2.005%, 13/03/26	389,172	0.17	USD 230,000	JPMorgan Chase & Co, 3.964%, 15/11/48	181,477	0.08
USD 50,000	JPMorgan Chase & Co, 3.300%, 01/04/26	47,514	0.02	USD 20,000	JPMorgan Chase & Co, 3.897%, 23/01/49	15,514	0.01
USD 30,000	JPMorgan Chase & Co, 2.083%, 22/04/26	27,842	0.01	USD 60,000	JPMorgan Chase & Co, 3.109%, 22/04/51	40,072	0.02
USD 105,000	JPMorgan Chase & Co, 4.125%, 15/12/26	101,651	0.04	USD 115,000	JPMorgan Chase & Co, 3.328%, 22/04/52	79,635	0.03
USD 207,000	JPMorgan Chase & Co, 3.960%, 29/01/27	197,718	0.09	USD 40,000	Kansas City Southern, 2.875%, 15/11/29	34,648	0.02
USD 820,000	JPMorgan Chase & Co, 1.578%, 22/04/27	722,846	0.31	USD 50,000	Kansas City Southern, 4.300%, 15/05/43	41,770	0.02
USD 30,000	JPMorgan Chase & Co, 4.250%, 01/10/27	28,904	0.01	USD 70,000	Kansas City Southern, 4.700%, 01/05/48	61,205	0.03
USD 200,000	JPMorgan Chase & Co, 3.625%, 01/12/27	185,954	0.08	USD 30,000	Kansas City Southern, 4.200%, 15/11/69	22,473	0.01
USD 305,000	JPMorgan Chase & Co, 3.782%, 01/02/28	285,748	0.12	USD 70,000	Kellogg Co, 3.250%, 01/04/26	66,731	0.03
USD 790,000	JPMorgan Chase & Co, 3.540%, 01/05/28	730,489	0.32	USD 40,000	Kellogg Co, 2.100%, 01/06/30	32,539	0.01
				USD 10,000	Kellogg Co, 7.450%, 01/04/31	11,416	0.01

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 100,000	Keurig Dr Pepper Inc, 0.750%, 15/03/24	94,979	0.04	USD 180,000	Lam Research Corp, 4.000%, 15/03/29	171,700	0.07
USD 80,000	Keurig Dr Pepper Inc, 4.417%, 25/05/25	79,224	0.03	USD 45,000	Lam Research Corp, 4.875%, 15/03/49	43,182	0.02
USD 105,000	Keurig Dr Pepper Inc, 4.597%, 25/05/28	103,035	0.04	USD 45,000	Lam Research Corp, 3.125%, 15/06/60	29,778	0.01
USD 100,000	Keurig Dr Pepper Inc, 4.050%, 15/04/32	91,389	0.04	USD 20,000	Lazard Group LLC, 4.500%, 19/09/28	18,554	0.01
USD 30,000	Keurig Dr Pepper Inc, 4.500%, 15/11/45	25,645	0.01	USD 110,000	Lear Corp, 3.800%, 15/09/27	102,600	0.04
USD 40,000	Keurig Dr Pepper Inc, 5.085%, 25/05/48	36,559	0.02	USD 50,000	Lear Corp, 5.250%, 15/05/49	41,341	0.02
USD 45,000	Keurig Dr Pepper Inc, 3.800%, 01/05/50	34,012	0.01	USD 50,000	Lear Corp, 3.550%, 15/01/52	30,343	0.01
USD 30,000	Keurig Dr Pepper Inc, 3.350%, 15/03/51	20,736	0.01	USD 50,000	Leggett & Platt Inc, 4.400%, 15/03/29	47,145	0.02
USD 20,000	KeyBank NA, 3.300%, 01/06/25	19,261	0.01	USD 230,000	Life Storage LP, 2.400%, 15/10/31	176,313	0.08
USD 50,000	KeyBank NA, 4.900%, 08/08/32	46,321	0.02	USD 10,000	LifeStorage LP, 3.500%, 01/07/26	9,389	0.00
USD 100,000	KeyCorp, 2.250%, 06/04/27	89,068	0.04	USD 10,000	Lincoln National Corp, 3.050%, 15/01/30	8,287	0.00
USD 10,000	KeyCorp, 4.100%, 30/04/28	9,535	0.00	USD 100,000	Lincoln National Corp, 3.400%, 15/01/31	82,694	0.04
USD 110,000	KeyCorp, 2.550%, 01/10/29	92,941	0.04	USD 20,000	Lincoln National Corp, 4.375%, 15/06/50	15,199	0.01
USD 140,000	Keysight Technologies Inc, 3.000%, 30/10/29	121,642	0.05	USD 260,000	Lowe's Cos Inc, 4.000%, 15/04/25	255,057	0.11
USD 140,000	Kilroy Realty LP, 3.050%, 15/02/30	112,519	0.05	USD 100,000	Lowe's Cos Inc, 4.400%, 08/09/25	98,739	0.04
USD 70,000	Kilroy Realty LP, 2.500%, 15/11/32	50,068	0.02	USD 20,000	Lowe's Cos Inc, 3.375%, 15/09/25	19,224	0.01
USD 100,000	Kilroy Realty LP, 2.650%, 15/11/33	69,492	0.03	USD 100,000	Lowe's Cos Inc, 1.300%, 15/04/28	83,187	0.04
USD 220,000	Kimberly-Clark Corp, 3.200%, 25/04/29	200,772	0.09	USD 200,000	Lowe's Cos Inc, 4.500%, 15/04/30	192,082	0.08
USD 10,000	Kimberly-Clark Corp, 2.875%, 07/02/50	6,929	0.00	USD 50,000	Lowe's Cos Inc, 3.750%, 01/04/32	44,723	0.02
USD 20,000	Kimco Realty Corp, 3.300%, 01/02/25	19,184	0.01	USD 200,000	Lowe's Cos Inc, 5.000%, 15/04/40	185,634	0.08
USD 50,000	Kimco Realty Corp, 1.900%, 01/03/28	42,007	0.02	USD 210,000	Lowe's Cos Inc, 4.050%, 03/05/47	165,591	0.07
USD 20,000	Kimco Realty Corp, 3.700%, 01/10/49	13,737	0.01	USD 170,000	Lowe's Cos Inc, 4.550%, 05/04/49	142,283	0.06
USD 135,000	KLA Corp, 4.650%, 01/11/24	134,833	0.06	USD 15,000	Lowe's Cos Inc, 3.000%, 15/10/50	9,632	0.00
USD 120,000	KLA Corp, 4.100%, 15/03/29	116,410	0.05	USD 100,000	Magallanes Inc, 3.788%, 15/03/25	95,536	0.04
USD 100,000	Kroger Co, 3.700%, 01/08/27	94,656	0.04	USD 200,000	Magallanes Inc, 3.755%, 15/03/27	180,604	0.08
USD 10,000	Kroger Co, 4.500%, 15/01/29	9,662	0.00	USD 200,000	Magallanes Inc, 4.279%, 15/03/32	165,478	0.07
USD 5,000	Kroger Co, 3.875%, 15/10/46	3,855	0.00	USD 200,000	Magallanes Inc, 5.050%, 15/03/42	154,622	0.07
USD 180,000	Kroger Co, 4.450%, 01/02/47	152,699	0.07	USD 350,000	Magallanes Inc, 5.141%, 15/03/52	257,848	0.11
USD 20,000	Kroger Co, 5.400%, 15/01/49	19,215	0.01	USD 150,000	Magallanes Inc, 5.391%, 15/03/62	109,839	0.05
USD 100,000	Kroger Co, 3.950%, 15/01/50	78,294	0.03	USD 50,000	Marsh & McLennan Cos Inc, 3.875%, 15/03/24	49,320	0.02
USD 150,000	Laboratory Corp of America Holdings, 3.250%, 01/09/24	145,501	0.06	USD 100,000	Marsh & McLennan Cos Inc, 3.500%, 10/03/25	97,200	0.04
USD 170,000	Laboratory Corp of America Holdings, 3.600%, 01/02/25	164,704	0.07	USD 195,000	Marsh & McLennan Cos Inc, 4.375%, 15/03/29	188,918	0.08
USD 130,000	Laboratory Corp of America Holdings, 2.700%, 01/06/31	108,042	0.05	USD 30,000	Marsh & McLennan Cos Inc, 2.250%, 15/11/30	24,623	0.01
USD 40,000	Laboratory Corp of America Holdings, 4.700%, 01/02/45	34,672	0.02	USD 25,000	Marsh & McLennan Cos Inc, 4.750%, 15/03/39	23,168	0.01
USD 10,000	Lam Research Corp, 3.800%, 15/03/25	9,791	0.00	USD 65,000	Marsh & McLennan Cos Inc, 4.900%, 15/03/49	60,636	0.03
USD 50,000	Lam Research Corp, 3.750%, 15/03/26	48,555	0.02	USD 75,000	Marsh & McLennan Cos Inc, 2.900%, 15/12/51	48,530	0.02
				USD 100,000	Marvell Technology Inc, 4.875%, 22/06/28	95,109	0.04
				USD 70,000	Mastercard Inc, 2.000%, 03/03/25	66,272	0.03
				USD 225,000	Mastercard Inc, 3.500%, 26/02/28	214,054	0.09

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 80,000	Mastercard Inc, 2.950%, 01/06/29	72,443	0.03	USD 135,000	Microsoft Corp, 3.125%, 03/11/25	130,527	0.06
USD 20,000	Mastercard Inc, 3.350%, 26/03/30	18,379	0.01	USD 110,000	Microsoft Corp, 2.400%, 08/08/26	102,751	0.04
USD 50,000	Mastercard Inc, 1.900%, 15/03/31	40,754	0.02	USD 150,000	Microsoft Corp, 3.300%, 06/02/27	144,657	0.06
USD 10,000	Mastercard Inc, 3.800%, 21/11/46	8,425	0.00	USD 170,000	Microsoft Corp, 3.500%, 12/02/35	154,688	0.07
USD 170,000	Mastercard Inc, 3.650%, 01/06/49	139,053	0.06	USD 17,000	Microsoft Corp, 3.450%, 08/08/36	15,150	0.01
USD 40,000	Mastercard Inc, 2.950%, 15/03/51	28,540	0.01	USD 100,000	Microsoft Corp, 4.100%, 06/02/37	95,182	0.04
USD 115,000	McCormick & Co Inc, 3.150%, 15/08/24	111,250	0.05	USD 100,000	Microsoft Corp, 3.700%, 08/08/46	85,478	0.04
USD 30,000	McCormick & Co Inc, 1.850%, 15/02/31	23,283	0.01	USD 410,000	Microsoft Corp, 4.250%, 06/02/47	386,860	0.17
USD 10,000	McDonald's Corp, 3.700%, 30/01/26	9,741	0.00	USD 247,000	Microsoft Corp, 2.525%, 01/06/50	164,796	0.07
USD 100,000	McDonald's Corp, 3.500%, 01/07/27	95,026	0.04	USD 446,000	Microsoft Corp, 2.921%, 17/03/52	317,820	0.14
USD 160,000	McDonald's Corp, 3.600%, 01/07/30	147,176	0.06	USD 198,000	Microsoft Corp, 2.675%, 01/06/60	128,686	0.06
USD 250,000	McDonald's Corp, 4.700%, 09/12/35	241,637	0.11	USD 50,000	Microsoft Corp, 3.041%, 17/03/62	35,030	0.02
USD 30,000	McDonald's Corp, 6.300%, 01/03/38	32,833	0.01	USD 200,000	MidAmerican Energy Co, 3.650%, 15/04/29	187,870	0.08
USD 100,000	McDonald's Corp, 5.700%, 01/02/39	103,376	0.05	USD 200,000	MidAmerican Energy Co, 4.250%, 15/07/49	172,324	0.07
USD 270,000	McDonald's Corp, 4.875%, 09/12/45	251,864	0.11	USD 50,000	MidAmerican Energy Co, 3.150%, 15/04/50	35,697	0.02
USD 20,000	McDonald's Corp, 4.450%, 01/09/48	17,576	0.01	USD 100,000	Mississippi Power Co, 3.100%, 30/07/51	64,195	0.03
USD 30,000	McDonald's Corp, 3.625%, 01/09/49	22,902	0.01	USD 80,000	Mohawk Industries Inc, 3.625%, 15/05/30	69,159	0.03
USD 110,000	Mead Johnson Nutrition Co, 4.125%, 15/11/25	107,784	0.05	USD 80,000	Molson Coors Brewing Co, 3.000%, 15/07/26	74,380	0.03
USD 50,000	Medtronic Inc, 4.375%, 15/03/35	47,640	0.02	USD 110,000	Molson Coors Brewing Co, 5.000%, 01/05/42	97,925	0.04
USD 67,000	Medtronic Inc, 4.625%, 15/03/45	62,632	0.03	USD 80,000	Molson Coors Brewing Co, 4.200%, 15/07/46	62,586	0.03
USD 30,000	Merck & Co Inc, 2.900%, 07/03/24	29,344	0.01	USD 115,000	Mondelez International Inc, 2.750%, 13/04/30	99,308	0.04
USD 170,000	Merck & Co Inc, 2.750%, 10/02/25	163,071	0.07	USD 10,000	Mondelez International Inc, 1.500%, 04/02/31	7,719	0.00
USD 100,000	Merck & Co Inc, 1.700%, 10/06/27	88,928	0.04	USD 10,000	Mondelez International Inc, 2.625%, 04/09/50	6,362	0.00
USD 560,000	Merck & Co Inc, 3.400%, 07/03/29	522,519	0.23	USD 325,000	Moody's Corp, 3.750%, 24/03/25	316,488	0.14
USD 100,000	Merck & Co Inc, 1.450%, 24/06/30	80,099	0.03	USD 40,000	Moody's Corp, 2.750%, 19/08/41	28,111	0.01
USD 40,000	Merck & Co Inc, 3.900%, 07/03/39	35,367	0.02	USD 60,000	Moody's Corp, 2.550%, 18/08/60	33,707	0.01
USD 70,000	Merck & Co Inc, 2.350%, 24/06/40	49,107	0.02	USD 30,000	Morgan Stanley, 3.875%, 29/04/24	29,554	0.01
USD 60,000	Merck & Co Inc, 4.150%, 18/05/43	53,558	0.02	USD 50,000	Morgan Stanley, 0.791%, 22/01/25	47,375	0.02
USD 70,000	Merck & Co Inc, 3.700%, 10/02/45	57,976	0.03	USD 400,000	Morgan Stanley, 2.720%, 22/07/25	382,740	0.17
USD 60,000	Merck & Co Inc, 4.000%, 07/03/49	51,452	0.02	USD 20,000	Morgan Stanley, 4.000%, 23/07/25	19,562	0.01
USD 375,000	Merck & Co Inc, 2.900%, 10/12/61	242,764	0.11	USD 995,000	Morgan Stanley, 3.875%, 27/01/26	963,389	0.42
USD 120,000	Meta Platforms Inc, 3.500%, 15/08/27	111,920	0.05	USD 450,000	Morgan Stanley, 2.188%, 28/04/26	417,649	0.18
USD 120,000	MetLife Inc, 3.600%, 10/04/24	117,916	0.05	USD 50,000	Morgan Stanley, 3.125%, 27/07/26	46,712	0.02
USD 110,000	MetLife Inc, 4.550%, 23/03/30	108,571	0.05	USD 15,000	Morgan Stanley, 0.985%, 10/12/26	13,172	0.01
USD 25,000	MetLife Inc, 5.700%, 15/06/35	26,304	0.01	USD 20,000	Morgan Stanley, 3.625%, 20/01/27	18,919	0.01
USD 110,000	MetLife Inc, 6.400%, 15/12/36	106,977	0.05	USD 180,000	Morgan Stanley, 3.950%, 23/04/27	170,570	0.07
USD 100,000	MetLife Inc, 4.875%, 13/11/43	93,517	0.04	USD 25,000	Morgan Stanley, 1.593%, 04/05/27	21,971	0.01
USD 50,000	MetLife Inc, 4.600%, 13/05/46	45,432	0.02	USD 440,000	Morgan Stanley, 3.591%, 22/07/28	404,835	0.18
USD 170,000	Micron Technology Inc, 5.327%, 06/02/29	163,543	0.07	USD 450,000	Morgan Stanley, 3.772%, 24/01/29	412,771	0.18
USD 110,000	Microsoft Corp, 3.625%, 15/12/23	108,878	0.05	USD 425,000	Morgan Stanley, 4.431%, 23/01/30	397,732	0.17
USD 135,000	Microsoft Corp, 2.875%, 06/02/24	132,448	0.06	USD 20,000	Morgan Stanley, 2.699%, 22/01/31	16,600	0.01
				USD 290,000	Morgan Stanley, 3.622%, 01/04/31	254,426	0.11
				USD 100,000	Morgan Stanley, 1.794%, 13/02/32	75,198	0.03

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 1,000,000	Morgan Stanley, 1.928%, 28/04/32	757,610	0.33	USD 110,000	Northern States Power Co, 2.900%, 01/03/50	76,086	0.03
USD 40,000	Morgan Stanley, 2.239%, 21/07/32	30,751	0.01	USD 100,000	Northern States Power Co, 3.200%, 01/04/52	71,919	0.03
USD 70,000	Morgan Stanley, 2.511%, 20/10/32	54,895	0.02	USD 100,000	Northern States Power Co/MN, 2.600%, 01/06/51	64,403	0.03
USD 295,000	Morgan Stanley, 3.971%, 22/07/38	248,685	0.11	USD 245,000	Northern Trust Corp, 1.950%, 01/05/30	201,993	0.09
USD 300,000	Morgan Stanley, 4.457%, 22/04/39	265,110	0.12	USD 130,000	Novartis Capital Corp, 3.400%, 06/05/24	127,530	0.06
USD 10,000	Morgan Stanley, 4.375%, 22/01/47	8,562	0.00	USD 30,000	Novartis Capital Corp, 1.750%, 14/02/25	28,306	0.01
USD 215,000	Morgan Stanley, 5.597%, 24/03/51	215,748	0.09	USD 120,000	Novartis Capital Corp, 3.000%, 20/11/25	115,192	0.05
USD 75,000	Morgan Stanley, 2.802%, 25/01/52	46,818	0.02	USD 270,000	Novartis Capital Corp, 2.200%, 14/08/30	230,256	0.10
USD 50,000	Mosaic Co, 4.050%, 15/11/27	47,205	0.02	USD 70,000	Novartis Capital Corp, 4.400%, 06/05/44	65,610	0.03
USD 10,000	Mylan Inc, 4.550%, 15/04/28	9,279	0.00	USD 150,000	Novartis Capital Corp, 4.000%, 20/11/45	133,212	0.06
USD 10,000	Mylan Inc, 5.400%, 29/11/43	7,967	0.00	USD 60,000	Novartis Capital Corp, 2.750%, 14/08/50	42,046	0.02
USD 20,000	Mylan Inc, 5.200%, 15/04/48	15,006	0.01	USD 120,000	NSTAR Electric Co, 3.200%, 15/05/27	112,940	0.05
USD 15,000	Nasdaq Inc, 3.850%, 30/06/26	14,496	0.01	USD 20,000	NSTAR Electric Co, 3.100%, 01/06/51	13,930	0.01
USD 190,000	Nasdaq Inc, 2.500%, 21/12/40	124,085	0.05	USD 100,000	NVIDIA Corp, 0.584%, 14/06/24	94,355	0.04
USD 5,000	Nasdaq Inc, 3.250%, 28/04/50	3,390	0.00	USD 15,000	NVIDIA Corp, 3.200%, 16/09/26	14,274	0.01
USD 275,000	NBCUniversal Media LLC, 5.950%, 01/04/41	287,138	0.12	USD 80,000	NVIDIA Corp, 2.850%, 01/04/30	70,071	0.03
USD 30,000	NetApp Inc, 1.875%, 22/06/25	27,664	0.01	USD 200,000	NVIDIA Corp, 2.000%, 15/06/31	160,852	0.07
USD 100,000	NetApp Inc, 2.700%, 22/06/30	82,191	0.04	USD 210,000	NVIDIA Corp, 3.500%, 01/04/40	165,121	0.08
USD 20,000	Newmont Corp, 2.250%, 01/10/30	16,136	0.01	USD 15,000	NVIDIA Corp, 3.700%, 01/04/60	11,224	0.01
USD 130,000	Newmont Corp, 5.875%, 01/04/35	132,224	0.06	USD 50,000	Omnicom Group Inc, 2.450%, 30/04/30	41,430	0.02
USD 55,000	Newmont Corp, 4.875%, 15/03/42	50,554	0.02	USD 10,000	Omnicom Group Inc, 4.200%, 01/06/30	9,327	0.00
USD 125,000	Newmont Goldcorp Corp, 6.250%, 01/10/39	132,027	0.06	USD 275,000	Omnicom Group Inc / Omnicom Capital Inc, 3.650%, 01/11/24	269,395	0.12
USD 200,000	NextEra Energy Capital Holdings Inc, 1.900%, 15/06/28	171,442	0.07	USD 70,000	Omnicom Group Inc / Omnicom Capital Inc, 3.600%, 15/04/26	67,331	0.03
USD 30,000	NIKE Inc, 2.375%, 01/11/26	27,726	0.01	USD 30,000	ONE Gas Inc, 2.000%, 15/05/30	24,410	0.01
USD 70,000	NIKE Inc, 2.750%, 27/03/27	65,533	0.03	USD 10,000	ONE Gas Inc, 4.658%, 01/02/44	8,704	0.00
USD 190,000	NIKE Inc, 3.875%, 01/11/45	164,409	0.07	USD 25,000	Oracle Corp, 3.400%, 08/07/24	24,389	0.01
USD 150,000	NIKE Inc, 3.375%, 27/03/50	118,081	0.05	USD 20,000	Oracle Corp, 2.950%, 15/11/24	19,256	0.01
USD 150,000	Norfolk Southern Corp, 3.850%, 15/01/24	148,183	0.06	USD 50,000	Oracle Corp, 2.950%, 15/05/25	47,506	0.02
USD 165,000	Norfolk Southern Corp, 2.900%, 15/06/26	154,730	0.07	USD 430,000	Oracle Corp, 2.800%, 01/04/27	392,835	0.17
USD 130,000	Norfolk Southern Corp, 3.800%, 01/08/28	124,149	0.05	USD 390,000	Oracle Corp, 3.250%, 15/11/27	358,913	0.16
USD 100,000	Norfolk Southern Corp, 4.450%, 15/06/45	86,187	0.04	USD 230,000	Oracle Corp, 2.300%, 25/03/28	199,753	0.09
USD 100,000	Norfolk Southern Corp, 4.650%, 15/01/46	88,645	0.04	USD 270,000	Oracle Corp, 2.950%, 01/04/30	231,050	0.10
USD 300,000	Norfolk Southern Corp, 3.942%, 01/11/47	242,502	0.11	USD 5,000	Oracle Corp, 3.250%, 15/05/30	4,351	0.00
USD 170,000	Norfolk Southern Corp, 4.150%, 28/02/48	140,332	0.06	USD 10,000	Oracle Corp, 2.875%, 25/03/31	8,324	0.00
USD 40,000	Norfolk Southern Corp, 4.050%, 15/08/52	32,322	0.01	USD 690,000	Oracle Corp, 6.250%, 09/11/32	727,046	0.32
USD 70,000	Norfolk Southern Corp, 3.700%, 15/03/53	52,895	0.02	USD 255,000	Oracle Corp, 4.300%, 08/07/34	224,969	0.10
USD 240,000	Norfolk Southern Corp, 3.155%, 15/05/55	160,078	0.07	USD 405,000	Oracle Corp, 3.900%, 15/05/35	338,969	0.15
USD 100,000	Norfolk Southern Corp, 4.100%, 15/05/21	69,911	0.03	USD 20,000	Oracle Corp, 3.850%, 15/07/36	16,450	0.01
USD 50,000	Northern States Power Co, 2.250%, 01/04/31	41,556	0.02				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Oracle Corp, 6.500%, 15/04/38	312,279	0.14	USD 100,000	Phillips 66, 1.300%, 15/02/26	89,626	0.04
USD 310,000	Oracle Corp, 6.125%, 08/07/39	310,707	0.14	USD 100,000	Phillips 66, 4.650%, 15/11/34	93,628	0.04
USD 115,000	Oracle Corp, 5.375%, 15/07/40	106,245	0.05	USD 290,000	Phillips 66, 3.300%, 15/03/52	202,173	0.09
USD 7,000	Oracle Corp, 4.125%, 15/05/45	5,324	0.00	USD 100,000	Piedmont Operating Partnership LP, 3.150%, 15/08/30	76,045	0.03
USD 20,000	Oracle Corp, 4.000%, 15/11/47	14,705	0.01	USD 410,000	PNC Bank NA, 2.500%, 27/08/24	393,510	0.17
USD 220,000	Oracle Corp, 3.950%, 25/03/51	159,080	0.07	USD 15,000	PNC Bank NA, 3.300%, 30/10/24	14,606	0.01
USD 10,000	Oracle Corp, 4.375%, 15/05/55	7,712	0.00	USD 50,000	PNC Bank NA, 4.200%, 01/11/25	48,812	0.02
USD 40,000	Oracle Corp, 3.850%, 01/04/60	26,865	0.01	USD 15,000	PNC Bank NA, 3.250%, 22/01/28	14,033	0.01
USD 100,000	Oracle Corp, 4.100%, 25/03/61	70,165	0.03	USD 50,000	PNC Bank NA, 2.700%, 22/10/29	42,325	0.02
USD 100,000	Otis Worldwide Corp, 2.056%, 05/04/25	93,675	0.04	USD 250,000	PNC Financial Services Group Inc, 3.500%, 23/01/24	246,210	0.11
USD 100,000	Otis Worldwide Corp, 2.565%, 15/02/30	84,279	0.04	USD 175,000	PNC Financial Services Group Inc, 3.900%, 29/04/24	172,998	0.08
USD 100,000	Owens Corning, 3.950%, 15/08/29	90,866	0.04	USD 200,000	PNC Financial Services Group Inc, 1.150%, 13/08/26	175,752	0.08
USD 60,000	Owens Corning, 3.875%, 01/06/30	53,492	0.02	USD 120,000	PNC Financial Services Group Inc, 3.150%, 19/05/27	112,266	0.05
USD 20,000	Owens Corning, 4.300%, 15/07/47	15,562	0.01	USD 20,000	PNC Financial Services Group Inc, 3.450%, 23/04/29	18,395	0.01
USD 120,000	Owens Corning, 4.400%, 30/01/48	93,934	0.04	USD 100,000	PNC Financial Services Group Inc, 2.550%, 22/01/30	85,239	0.04
USD 380,000	PacifiCorp, 2.900%, 15/06/52	251,066	0.11	USD 30,000	PNC Financial Services Group Inc, 2.307%, 23/04/32	24,297	0.01
USD 10,000	Parker-Hannifin Corp, 3.250%, 01/03/27	9,351	0.00	USD 370,000	PPG Industries Inc, 1.200%, 15/03/26	328,379	0.14
USD 315,000	Parker-Hannifin Corp, 3.250%, 14/06/29	282,271	0.12	USD 100,000	Principal Financial Group Inc, 3.700%, 15/05/29	93,087	0.04
USD 120,000	Parker-Hannifin Corp, 4.450%, 21/11/44	103,940	0.05	USD 10,000	Principal Financial Group Inc, 6.050%, 15/10/36	10,332	0.00
USD 200,000	Parker-Hannifin Corp, 4.000%, 14/06/49	158,422	0.07	USD 30,000	Procter & Gamble Co, 0.550%, 29/10/25	26,937	0.01
USD 110,000	PayPal Holdings Inc, 2.400%, 01/10/24	105,412	0.05	USD 50,000	Procter & Gamble Co, 1.000%, 23/04/26	44,864	0.02
USD 720,000	PayPal Holdings Inc, 2.650%, 01/10/26	665,640	0.29	USD 10,000	Procter & Gamble Co, 2.450%, 03/11/26	9,276	0.00
USD 20,000	PayPal Holdings Inc, 2.300%, 01/06/30	16,449	0.01	USD 30,000	Procter & Gamble Co, 2.800%, 25/03/27	28,173	0.01
USD 260,000	PepsiCo Inc, 3.600%, 01/03/24	256,984	0.11	USD 5,000	Procter & Gamble Co, 2.850%, 11/08/27	4,685	0.00
USD 100,000	PepsiCo Inc, 2.250%, 19/03/25	95,229	0.04	USD 250,000	Procter & Gamble Co, 3.000%, 25/03/30	228,365	0.10
USD 150,000	PepsiCo Inc, 2.750%, 30/04/25	143,592	0.06	USD 205,000	Procter & Gamble Co, 3.550%, 25/03/40	177,430	0.08
USD 35,000	PepsiCo Inc, 2.375%, 06/10/26	32,641	0.01	USD 50,000	Procter & Gamble Co, 3.500%, 25/10/47	40,781	0.02
USD 20,000	PepsiCo Inc, 7.000%, 01/03/29	22,515	0.01	USD 30,000	Procter & Gamble Co, 3.600%, 25/03/50	25,153	0.01
USD 240,000	PepsiCo Inc, 2.750%, 19/03/30	212,892	0.09	USD 110,000	Progressive Corp, 3.200%, 26/03/30	98,998	0.04
USD 90,000	PepsiCo Inc, 1.950%, 21/10/31	72,901	0.03	USD 60,000	Progressive Corp, 4.125%, 15/04/47	50,776	0.02
USD 50,000	PepsiCo Inc, 3.900%, 18/07/32	47,438	0.02	USD 85,000	Progressive Corp, 4.200%, 15/03/48	71,822	0.03
USD 20,000	PepsiCo Inc, 5.500%, 15/01/40	21,349	0.01	USD 100,000	Progressive Corp, 3.950%, 26/03/50	80,925	0.04
USD 220,000	PepsiCo Inc, 2.875%, 15/10/49	159,317	0.07				
USD 60,000	PepsiCo Inc, 3.875%, 19/03/60	52,070	0.02				
USD 50,000	PerkinElmer Inc, 3.300%, 15/09/29	43,701	0.02				
USD 300,000	PerkinElmer Inc, 2.250%, 15/09/31	235,971	0.10				
USD 310,000	Pfizer Inc, 3.000%, 15/12/26	294,243	0.13				
USD 250,000	Pfizer Inc, 3.600%, 15/09/28	239,827	0.10				
USD 30,000	Pfizer Inc, 3.450%, 15/03/29	28,311	0.01				
USD 30,000	Pfizer Inc, 2.625%, 01/04/30	26,378	0.01				
USD 340,000	Pfizer Inc, 7.200%, 15/03/39	413,661	0.18				
USD 175,000	Pfizer Inc, 5.600%, 15/09/40	183,475	0.08				
USD 400,000	Pfizer Inc, 4.400%, 15/05/44	373,436	0.16				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 280,000	Progressive Corp, 2.500%, perpetual	257,228	0.11	USD 30,000	Ralph Lauren Corp, 2.950%, 15/06/30	25,914	0.01
USD 160,000	Prologis LP, 2.125%, 15/04/27	123,395	0.05	USD 100,000	Regency Centers LP, 3.700%, 15/06/30	87,090	0.04
USD 100,000	Prologis LP, 2.875%, 15/11/29	87,190	0.04	USD 335,000	Regeneron Pharmaceuticals Inc, 1.750%, 15/09/30	258,687	0.11
USD 60,000	Prologis LP, 2.250%, 15/04/30	50,290	0.02	USD 10,000	Regeneron Pharmaceuticals Inc, 2.800%, perpetual	6,289	0.00
USD 50,000	Prologis LP, 1.250%, 15/10/30	38,062	0.02	USD 30,000	Regions Financial Corp, 2.250%, 18/05/25	28,074	0.01
USD 70,000	Prologis LP, 1.750%, 01/02/31	55,346	0.02	USD 10,000	Reinsurance Group of America Inc, 3.900%, 15/05/29	9,187	0.00
USD 160,000	Prologis LP, 3.000%, 15/04/50	107,419	0.05	USD 30,000	RELX Capital Inc, 4.000%, 18/03/29	27,849	0.01
USD 50,000	Prudential Financial Inc, 1.500%, 10/03/26	45,053	0.02	USD 80,000	Rockwell Automation Inc, 4.200%, 01/03/49	68,970	0.03
USD 50,000	Prudential Financial Inc, 5.700%, 14/12/36	51,825	0.02	USD 220,000	Ryder System Inc, 4.625%, 01/06/25	215,695	0.09
USD 70,000	Prudential Financial Inc, 3.000%, 10/03/40	52,501	0.02	USD 170,000	S&P Global Inc, 2.500%, 01/12/29	145,880	0.06
USD 20,000	Prudential Financial Inc, 5.200%, 15/03/44	19,233	0.01	USD 110,000	S&P Global Inc, 2.300%, 15/08/60	60,697	0.03
USD 185,000	Prudential Financial Inc, 4.600%, 15/05/44	166,689	0.07	USD 200,000	Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	200,202	0.09
USD 20,000	Prudential Financial Inc, 5.375%, 15/05/45	19,360	0.01	USD 200,000	Sabine Pass Liquefaction LLC, 4.500%, 15/05/30	186,234	0.08
USD 70,000	Prudential Financial Inc, 3.905%, 07/12/47	56,103	0.02	USD 100,000	Salesforce Inc, 2.900%, 15/07/51	66,933	0.03
USD 10,000	Prudential Financial Inc, 5.700%, 15/09/48	9,579	0.00	USD 130,000	salesforce.com Inc, 3.700%, 11/04/28	125,187	0.05
USD 90,000	Prudential Financial Inc, 3.700%, 01/10/50	77,019	0.03	USD 50,000	salesforce.com Inc, 2.700%, 15/07/41	35,936	0.02
USD 70,000	Prudential Financial Inc, 3.700%, 13/03/51	53,613	0.02	USD 90,000	salesforce.com Inc, 3.050%, 15/07/61	57,771	0.03
USD 100,000	Public Service Co of Colorado, 4.100%, 15/06/48	83,455	0.04	USD 20,000	Santander Holdings USA Inc, 3.500%, 07/06/24	19,449	0.01
USD 70,000	Public Service Co of Colorado, 3.200%, 01/03/50	50,307	0.02	USD 110,000	Santander Holdings USA Inc, 3.450%, 02/06/25	104,795	0.05
USD 50,000	Public Service Co of Colorado, 2.700%, 15/01/51	32,415	0.01	USD 20,000	Santander Holdings USA Inc, 4.400%, 13/07/27	19,112	0.01
USD 500,000	Public Service Co of New Hampshire, 3.600%, 01/07/49	388,425	0.17	USD 100,000	Santander Holdings USA Inc, 2.490%, 06/01/28	86,270	0.04
USD 150,000	Public Service Co of Oklahoma, 2.200%, 15/08/31	119,524	0.05	USD 20,000	Sherwin-Williams Co, 3.125%, 01/06/24	19,429	0.01
USD 70,000	Public Service Electric and Gas Co, 3.100%, 15/03/32	61,394	0.03	USD 170,000	Sherwin-Williams Co, 3.450%, 01/06/27	159,548	0.07
USD 410,000	Qualcomm Inc, 3.450%, 20/05/25	398,844	0.17	USD 170,000	Sherwin-Williams Co, 4.500%, 01/06/47	143,193	0.06
USD 120,000	Qualcomm Inc, 3.250%, 20/05/27	114,290	0.05	USD 20,000	Simon Property Group LP, 2.000%, 13/09/24	19,026	0.01
USD 20,000	Qualcomm Inc, 2.150%, 20/05/30	16,922	0.01	USD 100,000	Simon Property Group LP, 3.375%, 01/10/24	97,172	0.04
USD 200,000	Qualcomm Inc, 4.650%, 20/05/35	195,014	0.08	USD 290,000	Simon Property Group LP, 3.300%, 15/01/26	276,152	0.12
USD 114,000	Qualcomm Inc, 4.800%, 20/05/45	107,629	0.05	USD 20,000	Simon Property Group LP, 3.250%, 30/11/26	18,734	0.01
USD 100,000	Qualcomm Inc, 4.300%, 20/05/47	87,048	0.04	USD 340,000	Simon Property Group LP, 3.375%, 01/12/27	315,381	0.14
USD 30,000	Qualcomm Inc, 3.250%, 20/05/50	21,867	0.01	USD 30,000	Simon Property Group LP, 2.200%, 01/02/31	23,741	0.01
USD 50,000	Quanta Services Inc, 3.050%, 01/10/41	32,901	0.01				
USD 15,000	Quest Diagnostics Inc, 4.200%, 30/06/29	14,382	0.01				
USD 130,000	Quest Diagnostics Inc, 2.950%, 30/06/30	112,701	0.05				
USD 30,000	Ralph Lauren Corp, 3.750%, 15/09/25	29,159	0.01				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 10,000	Simon Property Group LP, 6.750%, 01/02/40	10,832	0.00	USD 125,000	Stryker Corp, 3.500%, 15/03/26	120,106	0.05
USD 110,000	Simon Property Group LP, 3.250%, 13/09/49	73,092	0.03	USD 200,000	Stryker Corp, 3.650%, 07/03/28	190,290	0.08
USD 190,000	Skyworks Solutions Inc, 3.000%, 01/06/31	148,215	0.06	USD 30,000	Stryker Corp, 1.950%, 15/06/30	24,490	0.01
USD 100,000	Sonoco Products Co, 1.800%, 01/02/25	93,050	0.04	USD 30,000	Stryker Corp, 4.375%, 15/05/44	25,602	0.01
USD 50,000	Sonoco Products Co, 3.125%, 01/05/30	43,063	0.02	USD 50,000	Stryker Corp, 4.625%, 15/03/46	44,532	0.02
USD 100,000	Sonoco Products Co, 2.850%, 01/02/32	81,403	0.04	USD 80,000	SVB Financial Group, 3.125%, 05/06/30	65,879	0.03
USD 100,000	Southern California Edison Co, 3.650%, 01/03/28	93,601	0.04	USD 175,000	Tapestry Inc, 4.125%, 15/07/27	163,956	0.07
USD 510,000	Southern California Edison Co, 4.200%, 01/03/29	486,122	0.21	USD 60,000	Tapestry Inc, 3.050%, 15/03/32	46,970	0.02
USD 20,000	Southern California Edison Co, 6.000%, 15/01/34	20,857	0.01	USD 200,000	Target Corp, 2.250%, 15/04/25	189,838	0.08
USD 210,000	Southern California Edison Co, 6.050%, 15/03/39	213,440	0.09	USD 220,000	Target Corp, 3.375%, 15/04/29	204,523	0.09
USD 150,000	Southern California Edison Co, 4.650%, 01/10/43	130,329	0.06	USD 50,000	Target Corp, 2.350%, 15/02/30	42,553	0.02
USD 30,000	Southern California Edison Co, 4.000%, 01/04/47	23,673	0.01	USD 90,000	Target Corp, 4.000%, 01/07/42	79,426	0.03
USD 130,000	Southern California Edison Co, 4.125%, 01/03/48	104,151	0.05	USD 20,000	Target Corp, 3.625%, 15/04/46	15,913	0.01
USD 150,000	Southern California Edison Co, 4.875%, 01/03/49	132,934	0.06	USD 540,000	TD SYNEX Corp, 2.650%, 09/08/31	409,336	0.18
USD 100,000	Southern Copper Corp, 6.750%, 16/04/40	112,180	0.05	USD 130,000	Texas Instruments Inc, 1.375%, 12/03/25	121,473	0.05
USD 100,000	Southern Copper Corp, 5.875%, 23/04/45	102,697	0.04	USD 10,000	Texas Instruments Inc, 2.250%, 04/09/29	8,677	0.00
USD 170,000	Southern Power Co, 0.900%, 15/01/26	149,585	0.07	USD 190,000	Texas Instruments Inc, 3.875%, 15/03/39	168,577	0.07
USD 80,000	Southwest Gas Corp, 2.200%, 15/06/30	62,615	0.03	USD 55,000	Texas Instruments Inc, 4.150%, 15/05/48	49,141	0.02
USD 70,000	Southwest Gas Corp, 4.150%, 01/06/49	50,735	0.02	USD 200,000	Thermo Fisher Scientific Inc, 1.215%, 18/10/24	187,706	0.08
USD 70,000	Southwestern Public Service Co, 3.150%, 01/05/50	48,752	0.02	USD 380,000	Thermo Fisher Scientific Inc, 1.750%, 15/10/28	322,825	0.14
USD 15,000	Spectra Energy Partners LP, 4.750%, 15/03/24	14,909	0.01	USD 50,000	Thermo Fisher Scientific Inc, 2.800%, 15/10/41	37,054	0.02
USD 100,000	Stanley Black & Decker Inc, 3.400%, 01/03/26	95,365	0.04	USD 110,000	Thermo Fisher Scientific Inc, 5.300%, 01/02/44	111,559	0.05
USD 10,000	Stanley Black & Decker Inc, 4.250%, 15/11/28	9,564	0.00	USD 60,000	Thermo Fisher Scientific Inc, 4.100%, 15/08/47	52,519	0.02
USD 20,000	Starbucks Corp, 3.800%, 15/08/25	19,575	0.01	USD 440,000	Timken Co, 4.125%, 01/04/32	393,540	0.17
USD 15,000	Starbucks Corp, 3.500%, 01/03/28	14,098	0.01	USD 20,000	TJX Cos Inc, 2.250%, 15/09/26	18,327	0.01
USD 220,000	Starbucks Corp, 4.000%, 15/11/28	209,970	0.09	USD 30,000	TJX Cos Inc, 1.150%, 15/05/28	25,088	0.01
USD 15,000	Starbucks Corp, 2.250%, 12/03/30	12,480	0.01	USD 90,000	TJX Cos Inc, 3.875%, 15/04/30	84,073	0.04
USD 620,000	Starbucks Corp, 2.550%, 15/11/30	522,685	0.23	USD 295,000	T-Mobile USA Inc, 3.500%, 15/04/25	284,173	0.12
USD 50,000	Starbucks Corp, 3.750%, 01/12/47	38,414	0.02	USD 290,000	T-Mobile USA Inc, 3.750%, 15/04/27	273,708	0.12
USD 150,000	Starbucks Corp, 4.450%, 15/08/49	128,929	0.06	USD 500,000	T-Mobile USA Inc, 3.875%, 15/04/30	454,305	0.20
USD 100,000	Stryker Corp, 0.600%, 01/12/23	95,996	0.04	USD 100,000	T-Mobile USA Inc, 2.550%, 15/02/31	81,728	0.04
USD 40,000	Stryker Corp, 1.150%, 15/06/25	36,618	0.02	USD 580,000	T-Mobile USA Inc, 2.250%, 15/11/31	458,310	0.20
USD 140,000	Stryker Corp, 3.375%, 01/11/25	135,233	0.06	USD 50,000	T-Mobile USA Inc, 4.375%, 15/04/40	43,129	0.02
				USD 100,000	T-Mobile USA Inc, 3.000%, 15/02/41	71,062	0.03
				USD 275,000	T-Mobile USA Inc, 4.500%, 15/04/50	226,039	0.10
				USD 250,000	T-Mobile USA Inc, 3.300%, 15/02/51	166,772	0.07

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 50,000	T-Mobile USA Inc, 3.400%, 15/10/52	34,100	0.01	USD 50,000	TSMC Arizona Corp, 3.250%, 25/10/51	36,458	0.02
USD 100,000	T-Mobile USA Inc, 3.600%, 15/11/60	65,910	0.03	USD 70,000	Tucson Electric Power Co, 1.500%, 01/08/30	53,840	0.02
USD 100,000	Toyota Motor Credit Corp, 3.350%, 08/01/24	98,486	0.04	USD 220,000	TWDC Enterprises 18 Corp, 2.950%, 15/06/27	205,344	0.09
USD 230,000	Toyota Motor Credit Corp, 3.000%, 01/04/25	221,127	0.10	USD 280,000	Tyson Foods Inc, 3.950%, 15/08/24	275,766	0.12
USD 200,000	Toyota Motor Credit Corp, 3.400%, 14/04/25	194,126	0.08	USD 100,000	Tyson Foods Inc, 5.100%, 28/09/48	93,122	0.04
USD 110,000	Toyota Motor Credit Corp, 0.800%, 16/10/25	98,669	0.04	USD 120,000	UDR Inc, 1.900%, 15/03/33	85,698	0.04
USD 100,000	Toyota Motor Credit Corp, 3.200%, 11/01/27	94,178	0.04	USD 120,000	Unilever Capital Corp, 2.600%, 05/05/24	116,484	0.05
USD 60,000	Toyota Motor Credit Corp, 1.150%, 13/08/27	51,236	0.02	USD 50,000	Unilever Capital Corp, 3.100%, 30/07/25	48,137	0.02
USD 150,000	Toyota Motor Credit Corp, 1.900%, 06/04/28	130,743	0.06	USD 220,000	Unilever Capital Corp, 3.500%, 22/03/28	207,625	0.09
USD 150,000	Toyota Motor Credit Corp, 2.150%, 13/02/30	126,577	0.06	USD 65,000	Union Electric Co, 2.625%, 15/03/51	41,263	0.02
USD 70,000	Toyota Motor Credit Corp, 3.375%, 01/04/30	63,756	0.03	USD 120,000	Union Pacific Corp, 3.150%, 01/03/24	117,568	0.05
USD 60,000	Toyota Motor Credit Corp, 1.650%, 10/01/31	47,347	0.02	USD 330,000	Union Pacific Corp, 3.750%, 15/07/25	316,437	0.14
USD 275,000	Tractor Supply Co, 1.750%, 01/11/30	211,269	0.09	USD 20,000	Union Pacific Corp, 3.250%, 15/08/25	19,275	0.01
USD 70,000	Travelers Cos Inc, 5.350%, 01/11/40	69,812	0.03	USD 570,000	Union Pacific Corp, 2.150%, 05/02/27	515,109	0.22
USD 80,000	Travelers Cos Inc, 3.750%, 15/05/46	62,104	0.03	USD 425,000	Union Pacific Corp, 3.950%, 10/09/28	408,671	0.18
USD 170,000	Travelers Cos Inc, 2.550%, 27/04/50	106,464	0.05	USD 200,000	Union Pacific Corp, 3.700%, 01/03/29	189,026	0.08
USD 10,000	Travelers Property Casualty Corp, 6.375%, 15/03/33	11,025	0.00	USD 100,000	Union Pacific Corp, 2.800%, 14/02/32	86,226	0.04
USD 20,000	Truist Bank, 2.150%, 06/12/24	19,029	0.01	USD 150,000	Union Pacific Corp, 2.891%, 06/04/36	119,427	0.05
USD 20,000	Truist Bank, 1.500%, 10/03/25	18,578	0.01	USD 15,000	Union Pacific Corp, 3.600%, 15/09/37	12,781	0.01
USD 50,000	Truist Bank, 3.625%, 16/09/25	48,116	0.02	USD 100,000	Union Pacific Corp, 3.200%, 20/05/41	78,595	0.03
USD 600,000	Truist Bank, 2.636%, 17/09/29	560,754	0.24	USD 12,000	Union Pacific Corp, 4.000%, 15/04/47	9,885	0.00
USD 60,000	Truist Bank, 2.250%, 11/03/30	48,527	0.02	USD 100,000	Union Pacific Corp, 4.500%, 10/09/48	88,589	0.04
USD 5,000	Truist Financial Corp, 3.750%, 06/12/23	4,949	0.00	USD 225,000	Union Pacific Corp, 4.300%, 01/03/49	193,808	0.08
USD 10,000	Truist Financial Corp, 2.850%, 26/10/24	9,650	0.00	USD 100,000	Union Pacific Corp, 3.250%, 05/02/50	73,236	0.03
USD 250,000	Truist Financial Corp, 4.000%, 01/05/25	244,720	0.11	USD 400,000	Union Pacific Corp, 3.799%, 01/10/51	321,644	0.14
USD 260,000	Truist Financial Corp, 3.700%, 05/06/25	252,980	0.11	USD 100,000	Union Pacific Corp, 3.875%, 01/02/55	79,573	0.03
USD 110,000	Truist Financial Corp, 1.267%, 02/03/27	97,694	0.04	USD 100,000	Union Pacific Corp, 3.950%, 15/08/59	78,857	0.03
USD 100,000	Truist Financial Corp, 4.916%, 28/07/33	93,965	0.04	USD 280,000	Union Pacific Corp, 3.839%, 20/03/60	218,434	0.10
USD 100,000	Truist Financial Corp, 1.887%, perpetual	84,212	0.04	USD 100,000	Union Pacific Corp, 3.550%, 20/05/61	73,489	0.03
USD 250,000	TSMC Arizona Corp, 2.500%, 25/10/31	206,130	0.09				
USD 100,000	TSMC Arizona Corp, 3.125%, 25/10/41	76,991	0.03				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>				Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 150,000	Union Pacific Corp, 3.799%, 06/04/71	111,316	0.05	USD 50,000	UnitedHealth Group Inc, 3.125%, 15/05/60	34,040	0.01
USD 150,000	Union Pacific Corp, 3.850%, 14/02/72	112,360	0.05	USD 40,000	Unum Group, 4.500%, 15/12/49	28,682	0.01
USD 70,000	Union Pacific Corp, 2.973%, perpetual	45,018	0.02	USD 195,000	Unum Group, 4.125%, 15/06/51	134,144	0.06
USD 30,000	United Parcel Service Inc, 2.800%, 15/11/24	28,937	0.01	USD 445,000	US Bancorp, 3.375%, 05/02/24	437,404	0.19
USD 150,000	United Parcel Service Inc, 3.900%, 01/04/25	147,892	0.06	USD 30,000	US Bancorp, 2.400%, 30/07/24	28,859	0.01
USD 20,000	United Parcel Service Inc, 3.050%, 15/11/27	18,846	0.01	USD 90,000	US Bancorp, 3.600%, 11/09/24	88,230	0.04
USD 130,000	United Parcel Service Inc, 3.400%, 15/03/29	121,246	0.05	USD 70,000	US Bancorp, 1.450%, 12/05/25	65,006	0.03
USD 130,000	United Parcel Service Inc, 6.200%, 15/01/38	143,961	0.06	USD 20,000	US Bancorp, 3.100%, 27/04/26	18,926	0.01
USD 20,000	United Parcel Service Inc, 4.875%, 15/11/40	19,322	0.01	USD 100,000	US Bancorp, 3.150%, 27/04/27	94,065	0.04
USD 10,000	United Parcel Service Inc, 3.750%, 15/11/47	8,231	0.00	USD 15,000	US Bancorp, 3.900%, 26/04/28	14,407	0.01
USD 130,000	United Parcel Service Inc, 4.250%, 15/03/49	115,898	0.05	USD 100,000	US Bancorp, 3.000%, 30/07/29	88,048	0.04
USD 10,000	UnitedHealth Group Inc, 3.500%, 15/02/24	9,844	0.00	USD 80,000	US Bancorp, 2.491%, 03/11/36	60,923	0.03
USD 90,000	UnitedHealth Group Inc, 3.750%, 15/07/25	88,151	0.04	USD 50,000	US Bank NA, 2.050%, 21/01/25	47,395	0.02
USD 10,000	UnitedHealth Group Inc, 1.150%, 15/05/26	8,949	0.00	USD 250,000	US Bank NA, 2.800%, 27/01/25	240,972	0.10
USD 20,000	UnitedHealth Group Inc, 3.450%, 15/01/27	19,074	0.01	USD 15,000	Valero Energy Corp, 7.500%, 15/04/32	16,925	0.01
USD 150,000	UnitedHealth Group Inc, 3.850%, 15/06/28	143,956	0.06	USD 100,000	Valero Energy Corp, 6.625%, 15/06/37	107,477	0.05
USD 385,000	UnitedHealth Group Inc, 2.000%, 15/05/30	319,357	0.14	USD 80,000	Valero Energy Corp, 4.900%, 15/03/45	71,598	0.03
USD 100,000	UnitedHealth Group Inc, 2.300%, 15/05/31	83,455	0.04	USD 100,000	Valero Energy Corp, 4.000%, 01/06/52	75,426	0.03
USD 305,000	UnitedHealth Group Inc, 4.625%, 15/07/35	297,738	0.13	USD 30,000	Ventas Realty LP, 4.125%, 15/01/26	29,092	0.01
USD 20,000	UnitedHealth Group Inc, 5.800%, 15/03/36	21,172	0.01	USD 210,000	Ventas Realty LP, 4.400%, 15/01/29	196,520	0.09
USD 10,000	UnitedHealth Group Inc, 6.625%, 15/11/37	11,375	0.01	USD 125,000	Ventas Realty LP, 5.700%, 30/09/43	115,157	0.05
USD 125,000	UnitedHealth Group Inc, 6.875%, 15/02/38	147,086	0.06	USD 70,000	Verisk Analytics Inc, 4.125%, 15/03/29	65,499	0.03
USD 225,000	UnitedHealth Group Inc, 3.500%, 15/08/39	185,357	0.08	USD 130,000	Verizon Communications Inc, 0.750%, 22/03/24	123,417	0.05
USD 920,000	UnitedHealth Group Inc, 2.750%, 15/05/40	674,480	0.29	USD 100,000	Verizon Communications Inc, 3.500%, 01/11/24	97,107	0.04
USD 50,000	UnitedHealth Group Inc, 4.750%, 15/07/45	47,213	0.02	USD 200,000	Verizon Communications Inc, 3.376%, 15/02/25	193,986	0.08
USD 130,000	UnitedHealth Group Inc, 4.250%, 15/04/47	112,434	0.05	USD 30,000	Verizon Communications Inc, 0.850%, 20/11/25	26,792	0.01
USD 100,000	UnitedHealth Group Inc, 4.250%, 15/06/48	87,569	0.04	USD 10,000	Verizon Communications Inc, 1.450%, 20/03/26	8,996	0.00
USD 100,000	UnitedHealth Group Inc, 2.900%, 15/05/50	68,136	0.03	USD 395,000	Verizon Communications Inc, 2.625%, 15/08/26	365,276	0.16
USD 60,000	UnitedHealth Group Inc, 3.250%, 15/05/51	43,462	0.02	USD 30,000	Verizon Communications Inc, 4.125%, 16/03/27	29,254	0.01
				USD 120,000	Verizon Communications Inc, 3.000%, 22/03/27	111,679	0.05
				USD 30,000	Verizon Communications Inc, 4.329%, 21/09/28	28,942	0.01
				USD 200,000	Verizon Communications Inc, 3.875%, 08/02/29	188,302	0.08
				USD 450,000	Verizon Communications Inc, 4.016%, 03/12/29	422,383	0.18
				USD 100,000	Verizon Communications Inc, 1.500%, 18/09/30	77,975	0.03

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.75% (continued)				Corporate Bonds - 97.75% (continued)			
United States (continued)				United States (continued)			
USD 170,000	Verizon Communications Inc, 1.750%, 20/01/31	132,037	0.06	USD 70,000	Vulcan Materials Co, 3.500%, 01/06/30	61,914	0.03
USD 235,000	Verizon Communications Inc, 2.550%, 21/03/31	193,851	0.08	USD 30,000	Vulcan Materials Co, 4.500%, 15/06/47	25,159	0.01
USD 1,010,000	Verizon Communications Inc, 2.355%, 15/03/32	804,324	0.35	USD 70,000	Vulcan Materials Co, 4.700%, 01/03/48	60,387	0.03
USD 40,000	Verizon Communications Inc, 4.272%, 15/01/36	35,877	0.02	USD 420,000	Walgreens Boots Alliance Inc, 3.800%, 18/11/24	409,853	0.18
USD 200,000	Verizon Communications Inc, 5.250%, 16/03/37	198,006	0.09	USD 120,000	Walgreens Boots Alliance Inc, 3.450%, 01/06/26	114,187	0.05
USD 170,000	Verizon Communications Inc, 3.400%, 22/03/41	128,692	0.06	USD 80,000	Walgreens Boots Alliance Inc, 4.800%, 18/11/44	67,190	0.03
USD 200,000	Verizon Communications Inc, 2.850%, 03/09/41	138,916	0.06	USD 20,000	Walgreens Boots Alliance Inc, 4.100%, 15/04/50	14,817	0.01
USD 165,000	Verizon Communications Inc, 3.550%, 22/03/51	118,977	0.05	USD 40,000	Walt Disney Co, 3.350%, 24/03/25	38,763	0.02
USD 250,000	Verizon Communications Inc, 2.987%, 30/10/56	154,010	0.07	USD 320,000	Walt Disney Co, 3.700%, 15/10/25	311,021	0.14
USD 274,000	Verizon Communications Inc, 3.000%, 20/11/60	164,764	0.07	USD 20,000	Walt Disney Co, 2.000%, 01/09/29	16,836	0.01
USD 475,000	Verizon Communications Inc, 3.700%, 22/03/61	333,341	0.14	USD 180,000	Walt Disney Co, 6.550%, 15/03/33	199,435	0.09
USD 20,000	VF Corp, 2.400%, 23/04/25	18,780	0.01	USD 39,000	Walt Disney Co, 6.400%, 15/12/35	42,850	0.02
USD 44,000	ViacomCBS Inc, 4.750%, 15/05/25	43,329	0.02	USD 290,000	Walt Disney Co, 6.650%, 15/11/37	327,680	0.14
USD 10,000	ViacomCBS Inc, 2.900%, 15/01/27	8,985	0.00	USD 150,000	Walt Disney Co, 6.150%, 15/02/41	163,138	0.07
USD 100,000	ViacomCBS Inc, 3.375%, 15/02/28	88,802	0.04	USD 150,000	Walt Disney Co, 7.750%, 01/12/45	189,643	0.08
USD 20,000	ViacomCBS Inc, 7.875%, 30/07/30	21,327	0.01	USD 13,000	Walt Disney Co, 2.750%, 01/09/49	8,653	0.00
USD 20,000	ViacomCBS Inc, 4.950%, 15/01/31	16,259	0.00	USD 30,000	Walt Disney Co, 4.700%, 23/03/50	27,752	0.01
USD 170,000	ViacomCBS Inc, 4.200%, 19/05/32	139,480	0.06	USD 280,000	Walt Disney Co, 3.600%, 13/01/51	216,944	0.09
USD 200,000	ViacomCBS Inc, 4.375%, 15/03/43	138,822	0.06	USD 15,000	Walt Disney Co, 3.800%, 13/05/60	11,557	0.01
USD 190,000	ViacomCBS Inc, 5.850%, 01/09/43	158,699	0.07	USD 30,000	Welltower Inc, 4.000%, 01/06/25	29,252	0.01
USD 270,000	Viatris Inc, 1.650%, 22/06/25	244,785	0.11	USD 100,000	Welltower Inc, 2.700%, 15/02/27	90,193	0.04
USD 270,000	Viatris Inc, 2.300%, 22/06/27	231,050	0.10	USD 280,000	Welltower Inc, 4.250%, 15/04/28	263,158	0.11
USD 170,000	Viatris Inc, 4.000%, 22/06/50	105,709	0.05	USD 15,000	Welltower Inc, 3.100%, 15/01/30	12,702	0.01
USD 175,000	Visa Inc, 3.150%, 14/12/25	168,917	0.07	USD 175,000	Welltower Inc, 4.950%, 01/09/48	144,798	0.06
USD 30,000	Visa Inc, 1.900%, 15/04/27	27,111	0.01	USD 350,000	Western Digital Corp, 4.750%, 15/02/26	329,301	0.14
USD 130,000	Visa Inc, 2.050%, 15/04/30	110,474	0.05	USD 280,000	Westinghouse Air Brake Technologies Corp, 4.400%, 15/03/24	275,377	0.12
USD 100,000	Visa Inc, 4.150%, 14/12/35	94,723	0.04	USD 250,000	Westinghouse Air Brake Technologies Corp, 3.200%, 15/06/25	235,112	0.10
USD 540,000	Visa Inc, 3.650%, 15/09/47	447,984	0.19	USD 80,000	Weyerhaeuser Co, 4.000%, 15/11/29	73,363	0.03
USD 100,000	VMware Inc, 4.650%, 15/05/27	96,736	0.04	USD 10,000	Weyerhaeuser Co, 7.375%, 15/03/32	11,107	0.01
USD 20,000	VMware Inc, 3.900%, 21/08/27	18,694	0.01	USD 150,000	Whirlpool Corp, 4.750%, 26/02/29	146,236	0.06
USD 15,000	VMware Inc, 4.700%, 15/05/30	13,977	0.01	USD 125,000	Whirlpool Corp, 4.600%, 15/05/50	101,353	0.04
USD 260,000	VMware Inc, 2.200%, 15/08/31	197,922	0.09	USD 70,000	WW Grainger Inc, 4.600%, 15/06/45	63,983	0.03
USD 70,000	Vornado Realty LP, 3.400%, 01/06/31	52,121	0.02	USD 50,000	WW Grainger Inc, 4.200%, 15/05/47	42,235	0.02
USD 50,000	Voya Financial Inc, 3.650%, 15/06/26	47,496	0.02	USD 175,000	Xilinx Inc, 2.950%, 01/06/24	170,194	0.07
				USD 100,000	Xilinx Inc, 2.375%, 01/06/30	84,294	0.04
				USD 100,000	Xylem Inc, 1.950%, 30/01/28	86,084	0.04

Schedule of Investments *(continued)*

as at 31 December 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 <i>(continued)</i>			
Corporate Bonds - 97.75% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 130,000	Xylem Inc, 2.250%, 30/01/31	105,494	0.05
USD 150,000	Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	144,900	0.06
Total United States		187,149,199	81.25
Total Corporate Bonds		225,149,059	97.75
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		225,149,059	97.75
Other transferable securities			
Corporate Bonds - 0.17%			
United States			
USD 140,000	John Deere Capital Corp, 3.900%, perpetual	131,026	0.06
USD 200,000	Meta Platforms Inc, 4.450%, 15/08/52	160,362	0.07
USD 100,000	Norfolk Southern Corp, 4.550%, perpetual	87,595	0.04
Total United States		378,983	0.17
Total Corporate Bonds		378,983	0.17
Total Other transferable securities		378,983	0.17
TOTAL INVESTMENTS		225,528,042	97.92

Derivatives

Forward Foreign Exchange Contracts Hedge – 1.01%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	20,468,808	21,299,125	547,756	0.24
Bought EUR / Sold USD, due 05/01/23	BNP Paribas SA	95,743	102,000	188	0.00
Bought EUR / Sold USD, due 05/01/23	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 05/01/23	London	20,461,237	21,299,125	539,675	0.23
Bought EUR / Sold USD, due 05/01/23	UBS AG	20,473,077	21,299,125	552,312	0.24
Bought EUR / Sold USD, due 05/01/23	Westpac Banking Corporation	27,919,575	29,093,125	706,149	0.31
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	21,824,522	23,273,125	65,499	0.03
Bought EUR / Sold USD, due 03/02/23	JP Morgan Chase Bank NA				
Bought EUR / Sold USD, due 03/02/23	London	21,836,194	23,273,125	77,981	0.03
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	21,838,141	23,273,125	80,063	0.03
Bought EUR / Sold USD, due 03/02/23	UBS AG	21,840,395	23,273,125	82,473	0.04
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				2,652,096	1.15

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 1.01% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	23,273,125	21,869,846	(69,120)	(0.03)
	JP Morgan Chase Bank NA				
Bought USD / Sold EUR, due 05/01/23	London	23,273,125	21,881,464	(81,519)	(0.03)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada	23,273,125	21,883,522	(83,715)	(0.04)
Bought USD / Sold EUR, due 05/01/23	UBS AG	23,273,125	21,885,579	(85,912)	(0.04)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(320,266)	(0.14)
Total Forward Foreign Exchange Contracts Hedge				2,331,830	1.01
Other Net Assets/(Liabilities)				2,464,748	1.07
TOTAL NET ASSETS				230,324,620	100.00

Schedule of Investments

as at 31 December 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 - 96.70%				Corporate Bonds - 96.70% <i>(continued)</i>			
Australia				Austria			
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	90,178	0.04	EUR 400,000	CA Immobilien Anlagen AG, 1.000%, 27/10/25	342,476	0.15
EUR 100,000	Australia & New Zealand Banking Group Ltd, 0.669%, 05/05/31	84,892	0.04	EUR 100,000	Erste Group Bank AG, 0.375%, 16/04/24	95,823	0.04
EUR 100,000	Brambles Finance Ltd, 2.375%, 12/06/24	98,347	0.04	EUR 100,000	Erste Group Bank AG, 0.050%, 16/09/25	90,196	0.04
EUR 100,000	Commonwealth Bank of Australia, 1.125%, 18/01/28	88,399	0.04	EUR 100,000	Erste Group Bank AG, 0.100%, 16/11/28	82,021	0.04
EUR 140,000	Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	128,281	0.06	EUR 100,000	Erste Group Bank AG, 1.000%, 10/06/30	88,079	0.04
EUR 100,000	Macquarie Group Ltd, 1.250%, 05/03/25	96,931	0.04	EUR 300,000	Erste Group Bank AG, 1.625%, 08/09/31	259,101	0.12
EUR 400,000	Macquarie Group Ltd, 0.350%, 03/03/28	323,592	0.14	EUR 100,000	Erste Group Bank AG, 4.000%, 07/06/33	91,493	0.04
EUR 100,000	Macquarie Group Ltd, 0.950%, 21/05/31	73,975	0.03	EUR 400,000	Raiffeisen Bank International AG, 0.375%, 25/09/26	338,700	0.15
EUR 300,000	National Australia Bank Ltd, 2.125%, 24/05/28	278,217	0.12	EUR 400,000	Raiffeisen Bank International AG, 2.875%, 18/06/32	325,740	0.14
EUR 320,000	National Australia Bank Ltd Ltd, 1.375%, 30/08/28	283,808	0.12	EUR 100,000	Raiffeisen Bank International AG, 1.375%, 17/06/33	70,870	0.03
EUR 100,000	Scentre Group Trust 1, 2.250%, 16/07/24	97,102	0.04	EUR 100,000	Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	92,359	0.04
EUR 320,000	Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	255,449	0.11	EUR 100,000	Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	94,563	0.04
EUR 180,000	Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	176,866	0.08				
EUR 100,000	Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	87,090	0.04	Total Austria		1,971,421	0.87
EUR 100,000	Telstra Corp Ltd, 1.125%, 14/04/26	92,125	0.04	Belgium			
EUR 100,000	Telstra Corp Ltd, 1.375%, 26/03/29	86,526	0.04	EUR 100,000	Aedifica SA, 0.750%, 09/09/31	65,004	0.03
EUR 100,000	Telstra Corp Ltd, 1.000%, 23/04/30	82,567	0.04	EUR 190,000	Anheuser-Busch InBev SA, 1.150%, 22/01/27	173,018	0.08
EUR 100,000	Toyota Finance Australia Ltd, 0.250%, 09/04/24	96,265	0.04	EUR 120,000	Anheuser-Busch InBev SA, 1.125%, 01/07/27	108,451	0.05
EUR 100,000	Toyota Finance Australia Ltd, 2.004%, 21/10/24	97,539	0.04	EUR 430,000	Anheuser-Busch InBev SA, 2.125%, 02/12/27	401,650	0.18
EUR 120,000	Toyota Finance Australia Ltd, 2.280%, 21/10/27	113,608	0.05	EUR 310,000	Anheuser-Busch InBev SA, 2.000%, 17/03/28	286,471	0.12
EUR 100,000	Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	97,554	0.04	EUR 360,000	Anheuser-Busch InBev SA, 1.500%, 18/04/30	310,507	0.14
EUR 100,000	Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	96,097	0.04	EUR 380,000	Anheuser-Busch InBev SA, 2.875%, 02/04/32	350,584	0.15
EUR 100,000	Transurban Finance Co Pty Ltd, 1.450%, 16/05/29	84,634	0.04	EUR 470,000	Anheuser-Busch InBev SA, 2.750%, 17/03/36	404,769	0.18
EUR 100,000	Transurban Finance Co Pty Ltd, 3.000%, 08/04/30	91,549	0.04	EUR 170,000	Anheuser-Busch InBev SA, 3.700%, 02/04/40	155,438	0.07
EUR 230,000	Westpac Banking Corp, 0.625%, 22/11/24	217,493	0.10	EUR 100,000	Argenta Spaarbank NV, 1.375%, 08/02/29	81,253	0.03
EUR 230,000	Westpac Banking Corp, 0.875%, 17/04/27	203,716	0.09	EUR 100,000	Groupe Bruxelles Lambert NV, 3.125%, 06/09/29	95,987	0.04
EUR 200,000	Westpac Banking Corp, 1.125%, 05/09/27	177,696	0.08	EUR 200,000	KBC Group NV, 1.125%, 25/01/24	196,290	0.09
EUR 260,000	Westpac Banking Corp, 0.766%, 13/05/31	220,105	0.10	EUR 400,000	KBC Group NV, 0.125%, 10/09/26	349,807	0.15
				EUR 300,000	KBC Group NV, 0.250%, 01/03/27	264,534	0.12
Total Australia		3,920,601	1.72	EUR 100,000	KBC Group NV, 0.375%, 16/06/27	88,209	0.04
				EUR 400,000	KBC Group NV, 0.750%, 21/01/28	321,922	0.14
				EUR 400,000	VGP NV, 1.500%, 08/04/29	262,308	0.11
				Total Belgium		3,916,202	1.72

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
British Virgin Islands				Denmark (continued)			
EUR 100,000	Talent Yield Euro Ltd, 1.000%, 24/09/25	90,586	0.04	EUR 100,000	Danske Bank A/S, 1.000%, 15/05/31	86,446	0.04
Total British Virgin Islands				EUR 100,000	ISS Global A/S, 1.500%, 31/08/27	86,923	0.04
Canada				EUR 100,000	Jyske Bank A/S, 0.375%, 15/10/25	92,389	0.04
EUR 210,000	Alimentation Couche-Tard Inc, 1.875%, 06/05/26	194,011	0.09	EUR 120,000	Jyske Bank A/S, 0.250%, 17/02/28	101,108	0.04
EUR 260,000	Bank of Montreal, 2.750%, 15/06/27	245,653	0.11	EUR 300,000	Sydbank A/S, 0.500%, 10/11/26	263,550	0.11
EUR 100,000	Bank of Nova Scotia, 0.500%, 30/04/24	96,160	0.04	Total Denmark			
EUR 100,000	Bank of Nova Scotia, 0.125%, 04/09/26	86,809	0.04	1,964,421		0.86	
EUR 240,000	Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	230,419	0.10	Finland			
EUR 100,000	Magna International Inc, 1.500%, 25/09/27	88,695	0.04	EUR 100,000	Balder Finland Oyj, 1.000%, 20/01/29	66,591	0.03
EUR 100,000	Royal Bank of Canada, 0.250%, 02/05/24	96,231	0.04	EUR 190,000	Balder Finland Oyj, 1.375%, 24/05/30	119,628	0.05
EUR 320,000	Royal Bank of Canada, 0.125%, 23/07/24	304,963	0.14	EUR 390,000	Balder Finland Oyj, 2.000%, 18/01/31	248,773	0.11
EUR 150,000	Toronto-Dominion Bank, 0.375%, 25/04/24	144,352	0.06	EUR 320,000	Castellum Helsinki Finance Holdings Abp, 0.875%, 17/09/29	206,579	0.09
EUR 350,000	Toronto-Dominion Bank, 2.551%, 03/08/27	326,711	0.14	EUR 100,000	Kojamo oyj, 2.000%, 31/03/26	89,037	0.04
EUR 120,000	Toronto-Dominion Bank, 3.129%, 03/08/32	109,078	0.05	EUR 200,000	Nordea Bank Abp, 0.375%, 28/05/26	181,406	0.08
Total Canada				EUR 1,150,000	Nordea Bank Abp, 0.500%, 14/05/27	944,505	0.41
1,923,082		0.85		EUR 100,000	Nordea Bank Abp, 1.125%, 27/09/27	89,970	0.04
Cayman Islands				EUR 100,000	Nordea Bank Abp, 1.000%, 27/06/29	93,531	0.04
EUR 100,000	CK Hutchison Europe Finance 21 Ltd, 1.000%, 02/11/33	69,319	0.03	EUR 250,000	OP Corporate Bank plc, 0.375%, 26/02/24	241,715	0.11
Total Cayman Islands				EUR 230,000	Sampo Oyj, 3.375%, 23/05/49	201,243	0.09
69,319		0.03		EUR 100,000	Sampo Oyj, 2.500%, 03/09/52	74,670	0.04
Croatia				EUR 450,000	Sato Oyj, 1.375%, 24/02/28	324,000	0.14
EUR 200,000	Erste&Steiermaerkische Banka dd, 0.750%, 06/07/28	162,806	0.07	EUR 170,000	SBB Treasury Oyj, 1.125%, 26/11/29	108,044	0.05
Total Croatia				EUR 200,000	UPM-Kymmene Oyj, 0.125%, 19/11/28	161,326	0.07
162,806		0.07		EUR 370,000	UPM-Kymmene Oyj, 0.500%, 22/03/31	279,320	0.12
Czech Republic				Total Finland			
EUR 200,000	Ceska sporitelna AS, 0.500%, 13/09/28	160,366	0.07	3,430,338		1.51	
Total Czech Republic				France			
160,366		0.07		EUR 200,000	Ald SA, zero coupon, 23/02/24	190,862	0.08
Denmark				EUR 200,000	ALD SA, 4.000%, 05/07/27	199,930	0.09
EUR 270,000	Carlsberg Breweries A/S, 2.500%, 28/05/24	266,363	0.12	EUR 200,000	Alstom SA, 0.250%, 14/10/26	178,016	0.08
EUR 100,000	Carlsberg Breweries A/S, 0.875%, 01/07/29	83,017	0.04	EUR 100,000	Alstom SA, 0.125%, 27/07/27	86,627	0.04
EUR 110,000	Danske Bank A/S, 1.625%, 15/03/24	107,224	0.05	EUR 200,000	Alstom SA, zero coupon, 11/01/29	156,756	0.07
EUR 400,000	Danske Bank A/S, 0.500%, 27/08/25	374,796	0.16	EUR 200,000	Alstom SA, 0.500%, 27/07/30	151,314	0.07
EUR 200,000	Danske Bank A/S, 1.375%, 17/02/27	181,710	0.08	EUR 200,000	Altarea SCA, 1.750%, 16/01/30	147,600	0.06
EUR 240,000	Danske Bank A/S, 0.750%, 09/06/29	195,319	0.09	EUR 100,000	Arkema SA, 0.125%, 14/10/26	87,850	0.04
EUR 140,000	Danske Bank A/S, 1.500%, 02/09/30	125,576	0.05	EUR 300,000	Arval Service Lease SA, zero coupon, 01/10/25	271,053	0.12
				EUR 200,000	Arval Service Lease SA, 4.750%, 22/05/27	202,410	0.09
				EUR 200,000	Autoroutes du Sud de la France SA, 1.250%, 18/01/27	183,190	0.08
				EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 22/01/30	86,838	0.04

Schedule of Investments (continued) as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
France (continued)				France (continued)			
EUR 100,000	Autoroutes du Sud de la France SA, 1.375%, 21/02/31	84,489	0.04	EUR 500,000	BPCE SA, 0.500%, 14/01/28	426,585	0.19
EUR 620,000	AXA SA, 1.375%, 07/10/41	458,211	0.20	EUR 100,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 0.750%, 07/07/28	80,861	0.04
EUR 100,000	AXA SA, 1.875%, 10/07/42	74,429	0.03	EUR 100,000	Capgemini SE, 1.625%, 15/04/26	94,069	0.04
EUR 300,000	AXA SA, 3.250%, 28/05/49	265,293	0.12	EUR 400,000	Capgemini SE, 2.000%, 15/04/29	361,412	0.16
EUR 200,000	AXA SA, 3.875%, perpetual	193,052	0.08	EUR 200,000	Capgemini SE, 1.125%, 23/06/30	165,408	0.07
EUR 200,000	AXA SA, 3.941%, perpetual	195,250	0.09	EUR 100,000	Capgemini SE, 2.375%, 15/04/32	88,043	0.04
EUR 300,000	Banque Federative du Credit Mutuel SA, 0.100%, 08/10/27	253,908	0.11	EUR 100,000	Carrefour Banque SA, 0.107%, 14/06/25	91,719	0.04
EUR 100,000	BNP Paribas Cardif SA, 4.032%, perpetual	96,105	0.04	EUR 100,000	Carrefour SA, 1.250%, 03/06/25	94,277	0.04
EUR 220,000	BNP Paribas SA, 1.000%, 17/04/24	213,748	0.09	EUR 100,000	Carrefour SA, 1.750%, 04/05/26	93,621	0.04
EUR 360,000	BNP Paribas SA, 1.000%, 27/06/24	347,667	0.15	EUR 100,000	Carrefour SA, 1.000%, 17/05/27	88,473	0.04
EUR 100,000	BNP Paribas SA, 1.125%, 28/08/24	96,501	0.04	EUR 200,000	Carrefour SA, 2.625%, 15/12/27	188,900	0.08
EUR 140,000	BNP Paribas SA, 2.375%, 17/02/25	136,231	0.06	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	187,902	0.08
EUR 200,000	BNP Paribas SA, 1.250%, 19/03/25	189,968	0.08	EUR 200,000	Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	179,394	0.08
EUR 100,000	BNP Paribas SA, 0.500%, 15/07/25	94,881	0.04	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	85,537	0.04
EUR 380,000	BNP Paribas SA, 1.625%, 23/02/26	360,913	0.16	EUR 100,000	Cie Financiere et Industrielle des Autoroutes SA, 1.000%, 19/05/31	81,198	0.04
EUR 1,000,000	BNP Paribas SA, 0.500%, 04/06/26	823,450	0.35	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	93,840	0.04
EUR 200,000	BNP Paribas SA, 2.875%, 01/10/26	192,420	0.08	EUR 100,000	Cie Generale des Etablissements Michelin SCA, zero coupon, 02/11/28	82,543	0.04
EUR 380,000	BNP Paribas SA, 2.250%, 11/01/27	355,551	0.16	EUR 200,000	Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	174,478	0.08
EUR 500,000	BNP Paribas SA, 2.125%, 23/01/27	466,695	0.21	EUR 100,000	Cie Generale des Etablissements Michelin SCA, 0.625%, 02/11/40	58,782	0.03
EUR 100,000	BNP Paribas SA, 0.375%, 14/10/27	86,405	0.04	EUR 300,000	CNP Assurances, 4.500%, 10/06/47	297,249	0.13
EUR 380,000	BNP Paribas SA, 1.500%, 23/05/28	326,906	0.14	EUR 100,000	CNP Assurances, 2.000%, 27/07/50	80,995	0.04
EUR 100,000	BNP Paribas SA, 1.500%, 25/05/28	89,639	0.04	EUR 100,000	CNP Assurances, 2.500%, 30/06/51	81,067	0.04
EUR 200,000	BNP Paribas SA, 2.750%, 25/07/28	185,096	0.08	EUR 200,000	CNP Assurances, 1.875%, 12/10/53	141,626	0.06
EUR 200,000	BNP Paribas SA, 1.125%, 17/04/29	167,652	0.07	EUR 100,000	Covivio, 1.875%, 20/05/26	93,784	0.04
EUR 100,000	BNP Paribas SA, 1.375%, 28/05/29	82,984	0.04	EUR 300,000	Covivio, 1.125%, 17/09/31	240,384	0.11
EUR 100,000	BNP Paribas SA, 0.875%, 11/07/30	79,312	0.03	EUR 100,000	Credit Agricole Assurances SA, 2.000%, 17/07/30	79,196	0.03
EUR 400,000	BNP Paribas SA, 1.625%, 02/07/31	313,308	0.14	EUR 100,000	Credit Agricole Assurances SA, 2.625%, 29/01/48	87,399	0.04
EUR 400,000	BNP Paribas SA, 0.625%, 03/12/32	280,088	0.12	EUR 300,000	Credit Agricole Assurances SA, 4.750%, 27/09/48	288,972	0.13
EUR 200,000	Bouygues SA, 1.125%, 24/07/28	174,180	0.08	EUR 300,000	Credit Agricole Assurances SA, 4.250%, perpetual	291,738	0.13
EUR 100,000	Bouygues SA, 0.500%, 11/02/30	78,458	0.03	EUR 200,000	Credit Agricole SA, 0.750%, 05/12/23	195,956	0.09
EUR 200,000	Bouygues SA, 3.250%, 30/06/37	168,902	0.07	EUR 200,000	Credit Agricole SA, 2.375%, 20/05/24	197,592	0.09
EUR 100,000	Bouygues SA, 5.375%, 30/06/42	102,371	0.05	EUR 100,000	Credit Agricole SA, 1.000%, 16/09/24	96,202	0.04
EUR 100,000	BPCE SA, 0.125%, 04/12/24	94,136	0.04	EUR 300,000	Credit Agricole SA, 0.375%, 21/10/25	275,823	0.12

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
France (continued)				France (continued)			
EUR 100,000	Credit Agricole SA, 1.250%, 14/04/26	92,652	0.04	EUR 200,000	EssilorLuxottica SA, 0.375%, 05/01/26	184,262	0.08
EUR 500,000	Credit Agricole SA, 1.000%, 22/04/26	465,985	0.20	EUR 100,000	EssilorLuxottica SA, 0.375%, 27/11/27	87,318	0.04
EUR 500,000	Credit Agricole SA, 1.875%, 20/12/26	460,230	0.20	EUR 200,000	EssilorLuxottica SA, 0.500%, 05/06/28	173,148	0.08
EUR 310,000	Credit Agricole SA, 2.625%, 17/03/27	289,738	0.13	EUR 400,000	Gecina SA, 1.375%, 30/06/27	359,044	0.16
EUR 400,000	Credit Agricole SA, 1.375%, 03/05/27	361,968	0.16	EUR 200,000	Gecina SA, 1.375%, 26/01/28	177,448	0.08
EUR 200,000	Credit Agricole SA, 0.625%, 12/01/28	172,658	0.08	EUR 200,000	Gecina SA, 1.625%, 14/03/30	167,690	0.07
EUR 200,000	Credit Agricole SA, 0.375%, 20/04/28	163,688	0.07	EUR 300,000	Gecina SA, 2.000%, 30/06/32	242,769	0.11
EUR 200,000	Credit Agricole SA, 1.750%, 05/03/29	173,430	0.08	EUR 200,000	Gecina SA, 1.625%, 29/05/34	149,886	0.07
EUR 100,000	Credit Agricole SA, 2.000%, 25/03/29	85,865	0.04	EUR 200,000	Gecina SA, 0.875%, 30/06/36	129,006	0.06
EUR 100,000	Credit Agricole SA, 1.000%, 03/07/29	83,627	0.04	EUR 400,000	HSBC France SA, 0.250%, 17/05/24	384,368	0.17
EUR 300,000	Credit Agricole SA, 0.500%, 21/09/29	242,199	0.11	EUR 100,000	HSBC France SA, 1.375%, 04/09/28	88,410	0.04
EUR 100,000	Credit Agricole SA, 0.875%, 14/01/32	74,806	0.03	EUR 200,000	ICADE, 0.625%, 18/01/31	138,514	0.06
EUR 100,000	Credit Agricole SA, 1.125%, 12/07/32	76,006	0.03	EUR 200,000	Icade Sante SAS, 1.750%, 10/06/26	179,088	0.08
EUR 100,000	Credit Agricole SA, 2.500%, 22/04/34	84,345	0.04	EUR 100,000	Icade Sante SAS, 1.500%, 13/09/27	86,582	0.04
EUR 100,000	Dassault Systemes SE, zero coupon, 16/09/24	94,558	0.04	EUR 200,000	Icade Sante SAS, 1.625%, 28/02/28	165,914	0.07
EUR 100,000	Dassault Systemes SE, 0.125%, 16/09/26	88,892	0.04	EUR 200,000	Icade Sante SAS, 0.875%, 04/11/29	146,894	0.06
EUR 100,000	Dassault Systemes SE, 0.375%, 16/09/29	81,756	0.04	EUR 100,000	JCDecaux SA, 2.625%, 24/04/28	89,205	0.04
EUR 100,000	Edenred, 1.875%, 30/03/27	93,925	0.04	EUR 200,000	Kering SA, 0.750%, 13/05/28	175,512	0.08
EUR 200,000	Edenred, 1.375%, 18/06/29	172,084	0.08	EUR 200,000	Kering SA, 1.875%, 05/05/30	182,152	0.08
EUR 400,000	Engie SA, 0.875%, 27/03/24	387,944	0.17	EUR 300,000	Klepierre SA, 2.000%, 12/05/29	250,581	0.11
EUR 500,000	Engie SA, 2.375%, 19/05/26	480,320	0.21	EUR 300,000	Klepierre SA, 0.875%, 17/02/31	218,760	0.10
EUR 100,000	Engie SA, 0.375%, 21/06/27	86,447	0.04	EUR 100,000	Legrand SA, 0.750%, 06/07/24	96,657	0.04
EUR 100,000	Engie SA, 1.500%, 27/03/28	89,052	0.04	EUR 100,000	Legrand SA, 1.875%, 16/12/27	91,542	0.04
EUR 400,000	Engie SA, 1.750%, 27/03/28	360,940	0.16	EUR 100,000	Legrand SA, 0.750%, 20/05/30	81,774	0.04
EUR 100,000	Engie SA, 1.375%, 28/02/29	86,069	0.04	EUR 200,000	L'Oreal SA, 0.875%, 29/06/26	185,710	0.08
EUR 100,000	Engie SA, 0.375%, 26/10/29	78,890	0.03	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 11/02/24	188,262	0.08
EUR 400,000	Engie SA, 0.500%, 24/10/30	305,284	0.13	EUR 135,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	131,554	0.06
EUR 100,000	Engie SA, 2.125%, 30/03/32	84,806	0.04	EUR 100,000	LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 07/04/25	95,295	0.04
EUR 400,000	Engie SA, 1.000%, 26/10/36	261,692	0.12	EUR 300,000	LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 11/02/28	257,841	0.11
EUR 300,000	Engie SA, 1.375%, 21/06/39	193,398	0.09	EUR 200,000	LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 11/02/31	159,262	0.07
EUR 200,000	Engie SA, 1.875%, 31/12/99	143,864	0.06	EUR 200,000	Mercialys SA, 2.500%, 28/02/29	152,292	0.07
EUR 300,000	Engie SA, 1.500%, perpetual	237,531	0.10	EUR 200,000	New Immo Holdings SA, 2.750%, 26/11/26	169,516	0.07
EUR 200,000	Engie SA, 3.250%, perpetual	194,438	0.09	EUR 100,000	Orange SA, 3.125%, 09/01/24	100,167	0.04
EUR 200,000	Essilorluxottica, 0.750%, 27/11/31	158,876	0.07	EUR 100,000	Orange SA, 1.000%, 12/05/25	94,482	0.04
EUR 100,000	EssilorLuxottica SA, 2.375%, 09/04/24	99,424	0.04	EUR 400,000	Orange SA, 0.125%, 16/09/29	318,456	0.14
EUR 200,000	EssilorLuxottica SA, 0.125%, 27/05/25	187,028	0.08	EUR 475,000	Orange SA, 8.125%, 28/01/33	618,640	0.27
				EUR 100,000	Orange SA, 1.200%, 11/07/34	73,881	0.03
				EUR 600,000	Orange SA, 1.375%, 04/09/49	400,739	0.17
				EUR 220,000	Orange SA, 5.000%, perpetual	220,246	0.10
				EUR 420,000	Orange SA, 5.250%, perpetual	422,629	0.19

Schedule of Investments *(continued)* as at 31 December 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 - 96.70% <i>(continued)</i>				Corporate Bonds - 96.70% <i>(continued)</i>			
France <i>(continued)</i>				France <i>(continued)</i>			
EUR 300,000	Orange SA, 2.375%, perpetual	283,356	0.12	EUR 100,000	Societe Generale SA, 0.250%, 08/07/27	85,091	0.04
EUR 100,000	Pernod Ricard SA, 2.125%, 27/09/24	97,900	0.04	EUR 300,000	Societe Generale SA, 0.625%, 02/12/27	257,793	0.11
EUR 100,000	Pernod Ricard SA, 1.125%, 07/04/25	94,983	0.04	EUR 200,000	Societe Generale SA, 1.375%, 13/01/28	172,242	0.08
EUR 100,000	Pernod Ricard SA, 1.500%, 18/05/26	93,696	0.04	EUR 200,000	Societe Generale SA, 0.875%, 22/09/28	169,604	0.07
EUR 100,000	Pernod Ricard SA, 1.375%, 07/04/29	87,595	0.04	EUR 100,000	Societe Generale SA, 2.125%, 27/09/28	87,953	0.04
EUR 200,000	Pernod Ricard SA, 1.750%, 08/04/30	175,118	0.08	EUR 100,000	Societe Generale SA, 1.750%, 22/03/29	85,017	0.04
EUR 200,000	Peugeot SA, 2.750%, 15/05/26	191,408	0.08	EUR 100,000	Societe Generale SA, 2.625%, 30/05/29	92,676	0.04
EUR 100,000	PSA Tresorerie GIE, 6.000%, 19/09/33	108,860	0.05	EUR 200,000	Societe Generale SA, 0.500%, 12/06/29	160,186	0.07
EUR 120,000	RCI Banque SA, 1.375%, 08/03/24	116,791	0.05	EUR 100,000	Societe Generale SA, 1.250%, 12/06/30	79,115	0.03
EUR 220,000	RCI Banque SA, 2.000%, 11/07/24	214,003	0.09	EUR 100,000	Sodexo SA, 0.500%, 17/01/24	97,421	0.04
EUR 340,000	RCI Banque SA, 1.625%, 26/05/26	307,037	0.14	EUR 100,000	Sodexo SA, 0.750%, 27/04/25	94,647	0.04
EUR 60,000	RCI Banque SA, 1.125%, 15/01/27	52,268	0.02	EUR 100,000	Sodexo SA, 0.750%, 14/04/27	89,398	0.04
EUR 100,000	RCI Banque SA, 4.750%, 06/07/27	99,503	0.04	EUR 100,000	Sodexo SA, 1.000%, 17/07/28	88,497	0.04
EUR 100,000	Sanef SA, 0.950%, 19/10/28	81,607	0.04	EUR 100,000	Sodexo SA, 1.000%, 27/04/29	84,727	0.04
EUR 100,000	SANEF SA, 1.875%, 16/03/26	92,901	0.04	EUR 200,000	Sogecap SA, 4.125%, perpetual	191,234	0.08
EUR 100,000	Sanofi, 0.625%, 05/04/24	97,151	0.04	EUR 100,000	Stellantis NV, 2.000%, 23/03/24	98,207	0.04
EUR 200,000	Sanofi, 1.000%, 01/04/25	191,168	0.08	EUR 190,000	Unibail-Rodamco-Westfield SE, 2.500%, 26/02/24	186,996	0.08
EUR 100,000	Sanofi, 1.500%, 22/09/25	95,548	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.125%, 09/04/25	191,022	0.08
EUR 100,000	Sanofi, 1.000%, 21/03/26	93,309	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.500%, 04/06/26	188,574	0.08
EUR 400,000	Sanofi, 1.750%, 10/09/26	381,188	0.17	EUR 200,000	Unibail-Rodamco-Westfield SE, 0.625%, 04/05/27	169,746	0.07
EUR 300,000	Sanofi, 0.500%, 13/01/27	269,181	0.12	EUR 200,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	265,496	0.12
EUR 200,000	Sanofi, 1.375%, 21/03/30	174,038	0.08	EUR 310,000	Unibail-Rodamco-Westfield SE, 1.500%, 22/02/28	265,496	0.12
EUR 200,000	Sanofi, 1.500%, 01/04/30	177,462	0.08	EUR 320,000	Unibail-Rodamco-Westfield SE, 1.375%, 15/04/30	254,253	0.11
EUR 100,000	Sanofi, 1.250%, 21/03/34	79,712	0.04	EUR 300,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/06/32	234,357	0.10
EUR 100,000	Sanofi, 1.875%, 21/03/38	81,392	0.04	EUR 200,000	Unibail-Rodamco-Westfield SE, 2.000%, 29/05/37	145,724	0.06
EUR 100,000	Schneider Electric SE, 0.250%, 09/09/24	95,045	0.04	EUR 100,000	Vinci SA, 1.000%, 26/09/25	94,075	0.04
EUR 100,000	Schneider Electric SE, 0.875%, 11/03/25	95,120	0.04	EUR 200,000	Vinci SA, zero coupon, 27/11/28	164,832	0.07
EUR 400,000	Schneider Electric SE, 0.250%, 11/03/29	335,816	0.15	EUR 200,000	Vinci SA, 1.625%, 18/01/29	180,822	0.08
EUR 200,000	SCOR SE, 3.625%, 27/05/48	182,830	0.08	EUR 200,000	Vinci SA, 1.750%, 26/09/30	177,016	0.08
EUR 200,000	Societe Fonciere Lyonnaise SA, 0.500%, 21/04/28	160,318	0.07	EUR 100,000	Vivendi SA, 0.875%, 18/09/24	95,224	0.04
EUR 300,000	Societe Generale SA, 1.250%, 15/02/24	292,887	0.13	EUR 100,000	Vivendi SA, 0.625%, 11/06/25	92,988	0.04
EUR 100,000	Societe Generale SA, 1.125%, 23/01/25	94,649	0.04	EUR 100,000	Vivendi SA, 1.875%, 26/05/26	93,608	0.04
EUR 200,000	Societe Generale SA, 2.625%, 27/02/25	194,804	0.09	EUR 100,000	Vivendi SA, 1.125%, 11/12/28	84,520	0.04
EUR 400,000	Societe Generale SA, 0.125%, 24/02/26	343,798	0.15	EUR 100,000	Wendel SE, 1.000%, 01/06/31	73,958	0.03
EUR 400,000	Societe Generale SA, 1.125%, 21/04/26	356,972	0.16	EUR 100,000	Worldline SA, 0.875%, 30/06/27	86,623	0.04
EUR 300,000	Societe Generale SA, 0.750%, 25/01/27	259,359	0.11	EUR 190,000	WPP Finance SA, 2.375%, 19/05/27	177,154	0.08
				Total France		39,705,150	17.44

Schedule of Investments *(continued)* as at 31 December 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 - 96.70% <i>(continued)</i>				Corporate Bonds - 96.70% <i>(continued)</i>			
Germany				Germany <i>(continued)</i>			
EUR 100,000	Aareal Bank AG, 0.375%, 10/04/24	95,168	0.04	EUR 200,000	Daimler AG, 1.125%, 06/11/31	161,196	0.07
EUR 100,000	Aareal Bank AG, 4.500%, 25/07/25	100,078	0.04	EUR 100,000	Daimler AG, 2.125%, 03/07/37	81,494	0.04
EUR 200,000	Aareal Bank AG, 0.500%, 07/04/27	164,528	0.07	EUR 200,000	Deutsche Bank AG, 2.750%, 17/02/25	196,650	0.09
EUR 100,000	adidas AG, zero coupon, 05/10/28	83,325	0.04	EUR 200,000	Deutsche Bank AG, 1.000%, 19/11/25	186,620	0.08
EUR 100,000	Adidas AG, 0.010%, 09/09/24	94,611	0.04	EUR 200,000	Deutsche Bank AG, 2.625%, 12/02/26	188,446	0.08
EUR 100,000	Allianz SE, 2.241%, 07/07/45	93,332	0.04	EUR 820,000	Deutsche Bank AG, 1.375%, 10/06/26	663,516	0.29
EUR 400,000	Allianz SE, 3.099%, 06/07/47	368,920	0.16	EUR 200,000	Deutsche Bank AG, 1.625%, 20/01/27	176,120	0.08
EUR 300,000	Allianz SE, 2.121%, 08/07/50	241,932	0.11	EUR 200,000	Deutsche Bank AG, 0.750%, 17/02/27	174,226	0.08
EUR 200,000	Allianz SE, 4.252%, 05/07/52	183,368	0.08	EUR 200,000	Deutsche Bank AG, 1.875%, 23/02/28	349,460	0.15
EUR 100,000	Allianz SE, 3.375%, perpetual	96,373	0.04	EUR 200,000	Deutsche Bank AG, 3.250%, 24/05/28	184,420	0.08
EUR 100,000	alstria office REIT-AG, 0.500%, 26/09/25	79,974	0.03	EUR 100,000	Deutsche Bank AG, 5.000%, 05/09/30	96,630	0.04
EUR 100,000	alstria office REIT-AG, 1.500%, 15/11/27	71,214	0.03	EUR 400,000	Deutsche Bank AG, 1.750%, 19/11/30	312,916	0.14
EUR 100,000	Amphenol Technologies Holding GmbH, 0.750%, 04/05/26	92,363	0.04	EUR 100,000	Deutsche Bank AG, 4.000%, 24/06/32	88,419	0.04
EUR 100,000	Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	92,108	0.04	EUR 200,000	Deutsche Boerse AG, 1.625%, 08/10/25	194,430	0.08
EUR 400,000	Berlin Hyp AG, 1.125%, 25/10/27	353,180	0.15	EUR 200,000	Deutsche Boerse AG, 1.250%, 16/06/47	174,036	0.08
EUR 300,000	Berlin Hyp AG, 1.500%, 18/04/28	267,942	0.12	EUR 300,000	Deutsche Pfandbriefbank AG, 0.100%, 02/02/26	254,601	0.11
EUR 100,000	Berlin Hyp AG, 0.500%, 05/11/29	79,771	0.03	EUR 200,000	Deutsche Post AG, 0.375%, 20/05/26	183,670	0.08
EUR 200,000	Clearstream Banking AG, zero coupon, 01/12/25	180,704	0.08	EUR 100,000	Deutsche Post AG, 1.625%, 05/12/28	91,793	0.04
EUR 310,000	Commerzbank AG, 1.125%, 24/05/24	300,136	0.13	EUR 100,000	Deutsche Post AG, 1.000%, 20/05/32	81,070	0.04
EUR 200,000	Commerzbank AG, 0.625%, 28/08/24	190,718	0.08	EUR 55,000	Deutsche Telekom AG, 0.875%, 25/03/26	51,158	0.02
EUR 300,000	Commerzbank AG, 1.125%, 22/06/26	264,363	0.12	EUR 100,000	Deutsche Telekom AG, 0.500%, 05/07/27	88,559	0.04
EUR 340,000	Commerzbank AG, 0.375%, 01/09/27	292,332	0.13	EUR 200,000	Deutsche Telekom AG, 1.750%, 25/03/31	172,942	0.08
EUR 100,000	Commerzbank AG, 3.000%, 14/09/27	93,020	0.04	EUR 100,000	Deutsche Telekom AG, 2.250%, 29/03/39	78,172	0.03
EUR 200,000	Commerzbank AG, 1.875%, 28/02/28	172,298	0.08	EUR 220,000	Deutsche Telekom AG, 1.750%, 09/12/49	141,449	0.06
EUR 100,000	Commerzbank AG, 1.500%, 28/08/28	88,701	0.04	EUR 50,000	E.ON SE, zero coupon, 18/12/23	48,691	0.02
EUR 200,000	Continental AG, 2.500%, 27/08/26	191,804	0.08	EUR 300,000	E.ON SE, zero coupon, 28/08/24	285,300	0.12
EUR 150,000	Daimler AG, 1.400%, 12/01/24	148,180	0.06	EUR 720,000	E.ON SE, 0.875%, 08/01/25	561,557	0.25
EUR 100,000	Daimler AG, zero coupon, 08/02/24	96,646	0.04	EUR 390,000	E.ON SE, 1.000%, 07/10/25	366,768	0.16
EUR 125,000	Daimler AG, 0.850%, 28/02/25	118,919	0.05	EUR 430,000	E.ON SE, 0.375%, 29/09/27	375,304	0.16
EUR 300,000	Daimler AG, 2.625%, 07/04/25	296,190	0.13	EUR 100,000	E.ON SE, 0.750%, 20/02/28	86,884	0.04
EUR 100,000	Daimler AG, 1.500%, 09/03/26	94,489	0.04	EUR 100,000	E.ON SE, 0.100%, 19/12/28	80,928	0.04
EUR 100,000	Daimler AG, 2.000%, 22/08/26	95,537	0.04	EUR 200,000	E.ON SE, 1.625%, 22/05/29	175,060	0.08
EUR 200,000	Daimler AG, 0.375%, 08/11/26	178,730	0.08	EUR 200,000	E.ON SE, 0.350%, 28/02/30	156,440	0.07
EUR 300,000	Daimler AG, 1.000%, 15/11/27	269,979	0.12	EUR 100,000	E.ON SE, 0.600%, 01/10/32	72,457	0.03
EUR 150,000	Daimler AG, 1.375%, 11/05/28	134,984	0.06				
EUR 200,000	Daimler AG, 1.500%, 03/07/29	176,738	0.08				
EUR 100,000	Daimler AG, 0.750%, 08/02/30	82,600	0.04				
EUR 50,000	Daimler AG, 2.375%, 22/05/30	46,142	0.02				
EUR 445,000	Daimler AG, 0.750%, 10/09/30	348,113	0.16				

Schedule of Investments (continued) as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Germany (continued)				Germany (continued)			
EUR 200,000	Eurogrid GmbH, 1.113%, 15/05/32	156,892	0.07	EUR 100,000	RWE AG, 1.000%, 26/11/33	71,250	0.03
EUR 100,000	Fresenius Medical Care AG & Co KGaA, 0.625%, 30/11/26	86,668	0.04	EUR 200,000	SAP SE, 0.750%, 10/12/24	191,856	0.08
EUR 200,000	Fresenius Medical Care AG & Co KGaA, 1.250%, 29/11/29	155,004	0.07	EUR 100,000	SAP SE, 1.000%, 01/04/25	96,816	0.04
EUR 50,000	Fresenius Medical Care AG & Co KGaA, 1.500%, 29/05/30	39,055	0.02	EUR 100,000	SAP SE, 1.000%, 13/03/26	93,555	0.04
EUR 50,000	Fresenius SE & Co KGaA, 4.000%, 01/02/24	50,187	0.02	EUR 100,000	SAP SE, 1.750%, 22/02/27	94,268	0.04
EUR 100,000	Fresenius SE & Co KGaA, 1.875%, 15/02/25	95,777	0.04	EUR 300,000	SAP SE, 1.250%, 10/03/28	271,515	0.12
EUR 260,000	Fresenius SE & Co KGaA, 1.875%, 24/05/25	245,669	0.11	EUR 100,000	SAP SE, 0.375%, 18/05/29	83,289	0.04
EUR 100,000	Fresenius SE & Co KGaA, 2.875%, 15/02/29	88,347	0.04	EUR 100,000	SAP SE, 1.625%, 10/03/31	86,852	0.04
EUR 95,000	Fresenius SE & Co KGaA, 1.125%, 28/01/33	63,944	0.03	EUR 100,000	Talanx AG, 2.250%, 05/12/47	85,581	0.04
EUR 300,000	Hannover Rueck SE, 1.125%, 09/10/39	228,984	0.10	EUR 100,000	Vantage Towers AG, zero coupon, 31/03/25	95,286	0.04
EUR 100,000	Hannover Rueck SE, 1.375%, 30/06/42	71,562	0.03	EUR 100,000	Vantage Towers AG, 0.750%, 31/03/30	91,758	0.04
EUR 100,000	Hannover Rueck SE, 3.375%, perpetual	95,567	0.04	EUR 200,000	Volkswagen Bank GmbH, 1.875%, 31/01/24	196,000	0.09
EUR 100,000	Hochtief AG, 0.625%, 26/04/29	74,446	0.03	EUR 100,000	Volkswagen Financial Services AG, 1.500%, 01/10/24	95,749	0.04
EUR 200,000	Infineon Technologies AG, 1.625%, 24/06/29	172,884	0.08	EUR 40,000	Volkswagen Financial Services AG, 0.010%, 12/02/25	36,693	0.02
EUR 100,000	Infineon Technologies AG, 2.000%, 24/06/32	82,816	0.04	EUR 300,000	Volkswagen Financial Services AG, 3.000%, 06/04/25	293,016	0.13
EUR 100,000	KION Group AG, 1.625%, 24/09/25	87,675	0.04	EUR 65,000	Volkswagen Financial Services AG, 0.125%, 12/02/27	54,211	0.02
EUR 80,000	Knorr-Bremse AG, 1.125%, 13/06/25	76,316	0.03	EUR 200,000	Volkswagen Financial Services AG, 2.250%, 01/10/27	181,516	0.08
EUR 100,000	Merck Financial Services GmbH, 0.005%, 15/12/23	97,216	0.04	EUR 200,000	Volkswagen Financial Services AG, 0.375%, 12/02/30	147,032	0.06
EUR 200,000	Merck Financial Services GmbH, 0.375%, 05/07/27	175,392	0.08	EUR 200,000	Volkswagen Leasing GmbH, 2.625%, 15/01/24	198,666	0.09
EUR 100,000	Merck Financial Services GmbH, 0.500%, 16/07/28	85,194	0.04	EUR 100,000	Volkswagen Leasing GmbH, 1.125%, 04/04/24	96,641	0.04
EUR 200,000	Merck KGaA, 3.375%, 12/12/74	196,526	0.09	EUR 190,000	Volkswagen Leasing GmbH, zero coupon, 19/07/24	178,342	0.08
EUR 100,000	Merck KGaA, 2.875%, 25/06/79	88,988	0.04	EUR 325,000	Volkswagen Leasing GmbH, 1.375%, 20/01/25	307,378	0.13
EUR 100,000	Merck KGaA, 1.625%, 09/09/80	88,733	0.04	EUR 300,000	Volkswagen Leasing GmbH, 1.625%, 15/08/25	282,126	0.12
EUR 140,000	MTU Aero Engines AG, 3.000%, 01/07/25	138,789	0.06	EUR 250,000	Volkswagen Leasing GmbH, 1.500%, 19/06/26	226,397	0.10
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.250%, 26/05/41	149,504	0.07	EUR 35,000	Volkswagen Leasing GmbH, 0.500%, 12/01/29	27,163	0.01
EUR 500,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 1.000%, 26/05/42	348,850	0.15	EUR 100,000	Vonovia SE, zero coupon, 01/12/25	87,598	0.04
EUR 200,000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 26/05/49	178,800	0.08	EUR 100,000	Vonovia SE, 0.375%, 16/06/27	81,877	0.04
EUR 300,000	RWE AG, 0.500%, 26/11/28	248,271	0.11	EUR 200,000	Vonovia SE, 0.250%, 01/09/28	152,706	0.07
EUR 300,000	RWE AG, 2.750%, 24/05/30	272,445	0.12	EUR 300,000	Vonovia SE, 0.625%, 24/03/31	209,712	0.09
				EUR 400,000	Vonovia SE, 0.750%, 01/09/32	264,580	0.12
				EUR 100,000	Vonovia SE, 1.000%, 16/06/33	65,953	0.03
				EUR 100,000	Vonovia SE, 1.625%, 01/09/51	45,603	0.02
				EUR 100,000	WPP Finance Deutschland GmbH, 1.625%, 23/03/30	84,996	0.04
				Total Germany		21,517,374	9.45

Schedule of Investments (continued) as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Guernsey				Italy (continued)			
EUR 100,000	Globalworth Real Estate Investments Ltd, 2.950%, 29/07/26	78,392	0.03	EUR 100,000	Assicurazioni Generali SpA, 2.124%, 01/10/30	82,516	0.04
EUR 300,000	Sirius Real Estate Ltd, 1.750%, 24/11/28	203,751	0.09	EUR 250,000	Assicurazioni Generali SpA, 2.429%, 14/07/31	204,510	0.09
Total Guernsey		282,143	0.12	EUR 100,000	Assicurazioni Generali SpA, 1.713%, 30/06/32	76,155	0.03
Iceland				EUR 200,000	Assicurazioni Generali SpA, 5.800%, 06/07/32	212,562	0.09
EUR 390,000	Arion Banki HF, 0.375%, 14/07/25	328,735	0.14	EUR 400,000	Assicurazioni Generali SpA, 5.500%, 27/10/47	403,760	0.18
Total Iceland		328,735	0.14	EUR 150,000	Assicurazioni Generali SpA, 5.000%, 08/06/48	149,109	0.07
Ireland				EUR 220,000	ASTM SpA, 1.625%, 08/02/28	182,901	0.08
EUR 280,000	Abbott Ireland Financing DAC, 0.100%, 19/11/24	263,894	0.12	EUR 100,000	ASTM SpA, 1.500%, 25/01/30	77,115	0.03
EUR 100,000	AIB Group PLC, 2.250%, 03/07/25	94,892	0.04	EUR 120,000	ASTM SpA, 2.375%, 25/11/33	86,293	0.04
EUR 240,000	AIB Group PLC, 3.625%, 04/07/26	232,822	0.10	EUR 100,000	Azimut Holdings SpA, 1.625%, 12/12/24	94,922	0.04
EUR 280,000	AIB Group PLC, 0.500%, 17/11/27	236,908	0.10	EUR 100,000	Covivio, 1.625%, 17/10/24	96,355	0.04
EUR 280,000	Bank of Ireland Group PLC, 0.375%, 10/05/27	239,966	0.11	EUR 100,000	Covivio, 2.375%, 20/02/28	91,048	0.04
EUR 100,000	CCEP Finance Ireland DAC, zero coupon, 06/09/25	91,170	0.04	EUR 260,000	ERG SpA, 1.875%, 11/04/25	249,738	0.11
EUR 100,000	CCEP Finance Ireland DAC, 0.500%, 06/09/29	80,749	0.04	EUR 230,000	ERG SpA, 0.500%, 11/09/27	194,766	0.09
EUR 100,000	CCEP Finance Ireland DAC, 0.875%, 06/05/33	72,966	0.03	EUR 100,000	ERG SpA, 0.875%, 15/09/31	74,333	0.03
EUR 100,000	CCEP Finance Ireland DAC, 1.500%, 06/05/41	66,074	0.03	EUR 200,000	Intesa Sanpaolo SpA, 1.000%, 04/07/24	192,164	0.08
EUR 100,000	Dell Bank International DAC, 0.500%, 27/10/26	86,512	0.04	EUR 400,000	Intesa Sanpaolo SpA, 0.750%, 04/12/24	343,932	0.15
EUR 200,000	DXC Capital Funding DAC, 0.450%, 15/09/27	164,722	0.07	EUR 390,000	Intesa Sanpaolo SpA, 2.125%, 26/05/25	373,472	0.16
EUR 200,000	Eaton Capital Unlimited Co, 0.128%, 08/03/26	178,588	0.08	EUR 370,000	Intesa Sanpaolo SpA, 0.625%, 24/02/26	327,728	0.14
EUR 200,000	Fresenius Finance Ireland PLC, 1.500%, 30/01/24	195,938	0.09	EUR 200,000	Intesa Sanpaolo SpA, 1.750%, 20/03/28	174,122	0.08
EUR 310,000	Fresenius Finance Ireland PLC, 0.500%, 01/10/28	241,704	0.11	EUR 100,000	Intesa Sanpaolo SpA, 1.750%, 04/07/29	83,834	0.04
EUR 100,000	Johnson Controls International PLC, 1.375%, 25/02/25	95,310	0.04	EUR 150,000	Intesa Sanpaolo SpA, 5.250%, 13/01/30	153,804	0.07
EUR 100,000	Johnson Controls International plc / Tyco Fire & Security Finance SCA, 0.375%, 15/09/27	85,298	0.04	EUR 200,000	Iren SpA, 1.500%, 24/10/27	175,996	0.08
EUR 100,000	SMURFIT KAPPA TREASURY, 0.500%, 22/09/29	77,565	0.03	EUR 470,000	Italgas SpA, 1.625%, 18/01/29	400,919	0.18
EUR 200,000	Smurfit Kappa Treasury ULC, 1.000%, 22/09/33	139,830	0.06	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	96,032	0.04
EUR 100,000	Zurich Finance Ireland Designated Activity Co, 1.875%, 17/09/50	78,637	0.03	EUR 310,000	Mediobanca Banca di Credito Finanziario SpA, 1.125%, 15/07/25	289,435	0.13
Total Ireland		2,723,545	1.20	EUR 100,000	Mediobanca Banca di Credito Finanziario SpA, 1.000%, 08/09/27	87,064	0.04
Italy				EUR 200,000	Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	198,010	0.09
EUR 100,000	Aeroporti di Roma SpA, 1.625%, 02/02/29	81,393	0.04	EUR 200,000	Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	184,640	0.08
EUR 280,000	Aeroporti di Roma SpA, 1.750%, 30/07/31	207,707	0.09	EUR 100,000	Terna Rete Elettrica Nazionale SpA, 0.750%, 24/07/32	73,784	0.03
EUR 300,000	Anima Holdings SpA, 1.500%, 22/04/28	247,089	0.11	EUR 300,000	Terna SPA, 0.375%, 23/06/29	239,925	0.11
EUR 200,000	Assicurazioni Generali SpA, 5.125%, 16/09/24	205,378	0.09				

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Italy (continued)				Japan (continued)			
EUR 420,000	Unicredit SpA, 1.625%, 18/01/32	314,546	0.14	EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.632%, 23/10/29	79,120	0.04
EUR 400,000	UniCredit SpA, 0.500%, 09/04/25	369,948	0.16	EUR 200,000	Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	189,766	0.08
EUR 430,000	UniCredit SpA, 1.250%, 16/06/26	396,615	0.17	EUR 100,000	Takeda Pharmaceutical Co Ltd, 0.750%, 09/07/27	87,660	0.04
EUR 220,000	UniCredit SpA, 2.125%, 24/10/26	207,541	0.09	EUR 250,000	Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	233,965	0.10
EUR 100,000	UniCredit SpA, 0.800%, 05/07/29	80,379	0.03	EUR 100,000	Takeda Pharmaceutical Co Ltd, 1.375%, 09/07/32	78,612	0.03
EUR 250,000	UniCredit SpA, 1.800%, 20/01/30	200,943	0.09	EUR 210,000	Takeda Pharmaceutical Co Ltd, 2.000%, 09/07/40	147,892	0.07
EUR 100,000	UniCredit SpA, 0.850%, 19/01/31	72,289	0.03				
EUR 200,000	Unione di Banche Italiane SpA, 1.500%, 10/04/24	195,168	0.09				
EUR 250,000	Unione di Banche Italiane SpA, 1.625%, 21/04/25	235,665	0.10				
Total Italy		8,576,371	3.77	Total Japan		4,364,268	1.92
Japan				Jersey			
EUR 100,000	Asahi Group Holdings Ltd, 0.155%, 23/10/24	93,758	0.04	EUR 200,000	Aptiv PLC, 1.500%, 10/03/25	189,602	0.08
EUR 100,000	Asahi Group Holdings Ltd, 1.151%, 19/09/25	93,000	0.04	Total Jersey		189,602	0.08
EUR 100,000	Asahi Group Holdings Ltd, 0.336%, 19/04/27	85,721	0.04	Korea			
EUR 100,000	Asahi Group Holdings Ltd, 0.541%, 23/10/28	81,977	0.04	EUR 210,000	Shinhan Bank Co Ltd, 0.250%, 16/10/24	196,850	0.09
EUR 200,000	Mitsubishi UFJ Fin group, 2.264%, 14/06/25	194,702	0.09	Total Korea		196,850	0.09
EUR 380,000	Mitsubishi ufj Financial Group Inc, 3.556%, perpetual	362,254	0.16	Liechtenstein			
EUR 100,000	Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	95,591	0.04	EUR 320,000	Swiss Life Finance I Ltd, 0.500%, 15/09/31	226,531	0.10
EUR 150,000	Mizuho Financial Group Inc, 0.956%, 16/10/24	143,150	0.06	Total Liechtenstein		226,531	0.10
EUR 100,000	Mizuho Financial Group Inc, 0.214%, 07/10/25	91,243	0.04	Luxembourg			
EUR 100,000	Mizuho Financial Group Inc, 0.184%, 13/04/26	88,451	0.04	EUR 100,000	Acef Holding SCA, 1.250%, 26/04/30	69,382	0.03
EUR 270,000	Mizuho Financial Group Inc, 0.797%, 15/04/30	213,270	0.09	EUR 100,000	Aroundtown SA, 1.000%, 07/01/25	82,252	0.04
EUR 100,000	Mizuho Financial Group Inc, 0.693%, 07/10/30	76,884	0.03	EUR 300,000	Aroundtown SA, 0.625%, 09/07/25	233,628	0.10
EUR 390,000	Mizuho Financial Group Inc, 0.843%, 12/04/33	283,210	0.12	EUR 200,000	Aroundtown SA, 1.625%, 31/01/28	131,110	0.06
EUR 300,000	Mizuho Financial Group Inc, 0.470%, perpetual	240,429	0.11	EUR 100,000	Aroundtown SA, 2.875%, perpetual	39,255	0.02
EUR 200,000	Nidec Corp, 0.046%, 30/03/26	177,926	0.08	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	91,447	0.04
EUR 100,000	Nissan Motor Co Ltd, 3.201%, 17/09/28	87,457	0.04	EUR 150,000	Becton Dickinson Euro Finance Sarl, 0.334%, 13/08/28	123,446	0.05
EUR 100,000	NTT Finance Corp, 0.010%, 03/03/25	92,724	0.04	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.213%, 12/02/36	69,920	0.03
EUR 140,000	NTT Finance Corp, 0.082%, 13/12/25	126,717	0.06	EUR 100,000	Becton Dickinson Euro Finance Sarl, 1.336%, 13/08/41	61,419	0.03
EUR 360,000	NTT Finance Corp, 0.399%, 13/12/28	296,838	0.13	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 12/09/25	94,609	0.04
EUR 200,000	NTT Finance Corp, 0.342%, 03/03/30	156,950	0.07	EUR 100,000	CNH Industrial Finance Europe SA, 1.750%, 25/03/27	91,652	0.04
EUR 100,000	Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	95,745	0.04	EUR 100,000	CNH Industrial Finance Europe SA, 1.625%, 03/07/29	85,341	0.04
EUR 400,000	Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	369,256	0.16	EUR 100,000	CNH Industrial Finance Europe SA, Zero Coupon, zero coupon, 01/04/24	95,680	0.04
				EUR 310,000	CPI Property Group SA, 2.750%, 12/05/26	243,300	0.11
				EUR 150,000	CPI Property Group SA, 1.625%, 23/04/27	106,577	0.05
				EUR 10,000	CPI Property Group SA, 1.625%, 23/04/27	7,105	0.00

Schedule of Investments *(continued)* as at 31 December 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 - 96.70% <i>(continued)</i>				Corporate Bonds - 96.70% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
EUR 200,000	DH Europe Finance II Sarl, 0.200%, 18/03/26	180,162	0.08	EUR 200,000	Richemont International Holding SA, 1.500%, 26/03/30	174,866	0.08
EUR 100,000	DH Europe Finance II Sarl, 0.450%, 18/03/28	85,082	0.04	EUR 150,000	Richemont International Holding SA, 1.125%, 26/05/32	121,229	0.05
EUR 310,000	DH Europe Finance II Sarl, 0.750%, 18/09/31	240,910	0.11	EUR 200,000	Richemont International Holding SA, 2.000%, 26/03/38	156,608	0.07
EUR 120,000	DH Europe Finance II Sarl, 1.350%, 18/09/39	81,007	0.03	EUR 370,000	Segro Capital Sarl, 1.250%, 23/03/26	338,014	0.15
EUR 100,000	DH Europe Finance II Sarl, 1.800%, 18/09/49	64,373	0.03	EUR 300,000	Segro Capital Sarl, 0.500%, 22/09/31	211,299	0.09
EUR 230,000	Eurofins Scientific SE, 0.875%, 19/05/31	172,638	0.08	EUR 240,000	SELP Finance Sarl, 1.500%, 20/11/25	217,073	0.09
EUR 300,000	Grand City Properties SA, 1.375%, 03/08/26	240,945	0.11	EUR 100,000	SES SA, 1.625%, 22/03/26	90,696	0.04
EUR 200,000	Grand City Properties SA, 0.125%, 11/01/28	133,670	0.06	EUR 100,000	Simon International Finance SCA, 1.250%, 13/05/25	93,781	0.04
EUR 100,000	Helvetia Europe SA, 2.750%, 30/09/41	77,404	0.03	EUR 100,000	Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	81,493	0.04
EUR 200,000	John Deere Cash Management SA, 1.375%, 02/04/24	196,036	0.09	EUR 300,000	TLG Finance Sarl, 3.375%, perpetual	138,876	0.06
EUR 100,000	John Deere Cash Management SA, 2.200%, 02/04/32	88,927	0.04	EUR 300,000	Traton Finance Luxembourg SA, 0.125%, 24/03/25	273,363	0.12
EUR 300,000	Medtronic Global Holdings SCA, 0.250%, 02/07/25	277,146	0.12	EUR 200,000	Traton Finance Luxembourg SA, 0.750%, 24/03/29	159,824	0.07
EUR 100,000	Medtronic Global Holdings SCA, zero coupon, 15/10/25	90,791	0.04	EUR 100,000	Traton Finance Luxembourg SA, 1.250%, 24/03/33	70,117	0.03
EUR 175,000	Medtronic Global Holdings SCA, 1.125%, 07/03/27	158,611	0.07	EUR 100,000	Tyco Electronics Group SA, zero coupon, 14/02/25	92,793	0.04
EUR 200,000	Medtronic Global Holdings SCA, 0.375%, 15/10/28	166,456	0.07	EUR 100,000	Tyco Electronics Group SA, zero coupon, 16/02/29	77,950	0.03
EUR 430,000	Medtronic Global Holdings SCA, 1.625%, 07/03/31	365,616	0.16	EUR 100,000	Whirlpool Finance Lu, 1.100%, 09/11/27	86,352	0.04
EUR 150,000	Medtronic Global Holdings SCA, 1.000%, 02/07/31	119,586	0.05	EUR 100,000	Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	90,367	0.04
EUR 100,000	Medtronic Global Holdings SCA, 2.250%, 07/03/39	77,024	0.03	Total Luxembourg		8,490,322	3.73
EUR 100,000	Medtronic Global Holdings SCA, 1.500%, 02/07/39	67,825	0.03	Mexico			
EUR 200,000	Medtronic Global Holdings SCA, 1.375%, 15/10/40	128,696	0.06	EUR 100,000	America Movil SAB de CV, 1.500%, 10/03/24	97,625	0.04
EUR 200,000	Medtronic Global Holdings SCA, 1.625%, 15/10/50	118,078	0.05	EUR 100,000	America Movil SAB de CV, 0.750%, 26/06/27	87,632	0.04
EUR 120,000	Novartis Finance SA, 1.125%, 30/09/27	108,368	0.05	EUR 100,000	America Movil SAB de CV, 2.125%, 10/03/28	91,914	0.04
EUR 270,000	Novartis Finance SA, zero coupon, 23/09/28	222,593	0.10	EUR 200,000	Fomento Economico Mexicano SAB de CV, 0.500%, 28/05/28	163,216	0.07
EUR 100,000	Novartis Finance SA, 1.375%, 14/08/30	86,365	0.04	Total Mexico		440,387	0.19
EUR 265,000	Prologis International Funding II SA, 0.875%, 09/07/29	212,649	0.09	Netherlands			
EUR 110,000	Prologis International Funding II SA, 3.125%, 01/06/31	97,337	0.04	EUR 100,000	ABB Finance BV, 0.750%, 16/05/24	96,630	0.04
EUR 295,000	Prologis International Funding II SA, 1.625%, 17/06/32	222,259	0.10	EUR 100,000	ABB Finance BV, zero coupon, 19/01/30	76,422	0.03
EUR 325,000	Prologis International Funding II SA, 0.750%, 23/03/33	215,742	0.09	EUR 130,000	ABN AMRO Bank NV, 0.875%, 15/01/24	127,521	0.06
EUR 100,000	Richemont International Holding SA, 1.000%, 26/03/26	93,202	0.04	EUR 120,000	ABN AMRO Bank NV, 1.000%, 16/04/25	114,835	0.05
				EUR 370,000	ABN AMRO Bank NV, 0.875%, 22/04/25	351,626	0.15

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 250,000	ABN AMRO Bank NV, 0.500%, 15/04/26	228,955	0.10	EUR 250,000	BMW Finance NV, 1.125%, 22/05/26	233,142	0.10
EUR 400,000	ABN AMRO Bank NV, 2.375%, 01/06/27	374,400	0.16	EUR 100,000	BMW Finance NV, 0.375%, 14/01/27	89,196	0.04
EUR 200,000	ABN AMRO Bank NV, 0.500%, 23/09/29	157,998	0.07	EUR 100,000	BMW Finance NV, 0.375%, 24/09/27	87,018	0.04
EUR 100,000	ABN AMRO Bank NV, 3.000%, 01/06/32	90,241	0.04	EUR 100,000	BMW Finance NV, 1.125%, 10/01/28	89,348	0.04
EUR 400,000	ABN AMRO Bank NV, 5.125%, 22/02/33	395,728	0.17	EUR 200,000	BMW Finance NV, 1.500%, 06/02/29	176,786	0.08
EUR 100,000	ABN AMRO Bank NV, 4.500%, 21/11/34	98,396	0.04	EUR 140,000	BMW Finance NV, 0.875%, 14/01/32	110,618	0.05
EUR 300,000	ABN AMRO BANK NV, 1.250%, 28/05/25	239,238	0.10	EUR 60,000	BMW Finance NV, 0.200%, 11/01/33	42,751	0.02
EUR 100,000	Adecco International Financial Services BV, 1.000%, 02/12/24	95,764	0.04	EUR 200,000	Brenntag Finance BV, 1.125%, 27/09/25	187,290	0.08
EUR 200,000	Adecco International Financial Services BV, 0.125%, 21/09/28	162,636	0.07	EUR 200,000	Citycon Treasury BV, 1.625%, 12/03/28	145,316	0.06
EUR 100,000	Adecco International Financial Services BV, 1.000%, 21/03/82	76,550	0.03	EUR 270,000	Coca-Cola HBC Finance BV, 1.625%, 14/05/31	223,320	0.10
EUR 200,000	Aegon NV, 1.000%, 08/12/23	196,862	0.09	EUR 300,000	Coloplast Finance BV, 2.250%, 19/05/27	281,121	0.12
EUR 100,000	Akzo Nobel NV, 1.750%, 07/11/24	97,981	0.04	EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	192,238	0.08
EUR 100,000	Akzo Nobel NV, 1.125%, 08/04/26	92,142	0.04	EUR 200,000	Compass Group International BV, 0.625%, 03/07/24	192,238	0.08
EUR 100,000	Akzo Nobel NV, 1.625%, 14/04/30	85,426	0.04	EUR 65,000	Conti-Gummi Finance BV, 1.125%, 25/09/24	62,368	0.03
EUR 100,000	Allianz Finance II BV, 0.875%, 15/01/26	92,806	0.04	EUR 100,000	Cooperatieve Rabobank UA, 0.250%, 30/10/26	88,170	0.04
EUR 300,000	Allianz Finance II BV, zero coupon, 22/11/26	263,727	0.12	EUR 200,000	CTP NV, 0.875%, 20/01/26	162,112	0.07
EUR 100,000	Allianz Finance II BV, 0.500%, 14/01/31	78,917	0.03	EUR 100,000	CTP NV, 0.625%, 27/09/26	76,605	0.03
EUR 200,000	American Medical Systems Europe BV, 1.375%, 08/03/28	176,234	0.08	EUR 290,000	CTP NV, 0.750%, 18/02/27	217,262	0.10
EUR 100,000	American Medical Systems Europe BV, 1.625%, 08/03/31	83,949	0.04	EUR 310,000	CTP NV, 1.250%, 21/06/29	204,882	0.09
EUR 190,000	ASML Holding NV, 1.625%, 28/05/27	176,844	0.08	EUR 100,000	CTP NV, 1.500%, 27/09/31	59,883	0.03
EUR 100,000	ASML Holding NV, 0.625%, 07/05/29	84,002	0.04	EUR 100,000	Daimler International Finance BV, 0.875%, 09/04/24	97,086	0.04
EUR 100,000	ASML Holding NV, 0.250%, 25/02/30	79,894	0.04	EUR 150,000	Daimler International Finance BV, 1.000%, 11/11/25	140,881	0.06
EUR 170,000	ASR Nederland NV, 3.375%, 02/05/49	145,522	0.06	EUR 100,000	Daimler International Finance BV, 1.375%, 26/06/26	93,831	0.04
EUR 50,000	BMW Finance NV, 2.625%, 17/01/24	50,081	0.02	EUR 100,000	Daimler International Finance BV, 1.500%, 09/02/27	92,939	0.04
EUR 100,000	BMW Finance NV, 0.750%, 15/04/24	97,298	0.04	EUR 100,000	de Volksbank NV, 0.010%, 16/09/24	94,041	0.04
EUR 340,000	BMW Finance NV, 0.750%, 12/07/24	327,811	0.14	EUR 200,000	de Volksbank NV, 0.250%, 22/06/26	173,580	0.08
EUR 230,000	BMW Finance NV, 1.000%, 14/11/24	221,094	0.10	EUR 300,000	de Volksbank NV, 0.375%, 03/03/28	241,668	0.11
EUR 100,000	BMW Finance NV, 0.500%, 22/02/25	94,275	0.04	EUR 200,000	de Volksbank NV, 1.750%, 22/10/30	181,174	0.08
EUR 200,000	BMW Finance NV, 1.000%, 29/08/25	189,036	0.08	EUR 100,000	Deutsche Telekom International Finance BV, 0.875%, 30/01/24	97,845	0.04
EUR 50,000	BMW Finance NV, zero coupon, 11/01/26	45,387	0.02	EUR 250,000	Deutsche Telekom International Finance BV, 0.625%, 13/12/24	238,450	0.10
				EUR 100,000	Deutsche Telekom International Finance BV, 1.375%, 01/12/25	94,937	0.04
				EUR 200,000	Deutsche Telekom International Finance BV, 1.125%, 22/05/26	186,352	0.08

Schedule of Investments *(continued)* as at 31 December 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 - 96.70% <i>(continued)</i>				Corporate Bonds - 96.70% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 150,000	Deutsche Telekom International Finance BV, 1.375%, 30/01/27	138,996	0.06	EUR 300,000	Iberdrola International BV, 0.375%, 15/09/25	277,407	0.12
EUR 100,000	Deutsche Telekom International Finance BV, 3.250%, 17/01/28	99,469	0.04	EUR 500,000	Iberdrola International BV, 1.125%, 21/04/26	467,485	0.21
EUR 200,000	Deutsche Telekom International Finance BV, 1.500%, 03/04/28	180,660	0.08	EUR 300,000	Iberdrola International BV, 1.450%, perpetual	254,343	0.11
EUR 100,000	Deutsche Telekom International Finance BV, 2.000%, 01/12/29	90,073	0.04	EUR 200,000	Iberdrola International BV, 1.825%, perpetual	152,412	0.07
EUR 100,000	Deutsche Telekom International Finance BV, 7.500%, 24/01/33	126,644	0.06	EUR 100,000	Iberdrola International BV, 2.625%, perpetual	97,208	0.04
EUR 145,000	Diageo Capital BV, 0.125%, 28/09/28	120,496	0.05	EUR 100,000	Iberdrola International BV, 3.250%, perpetual	96,104	0.04
EUR 100,000	Diageo Capital BV, 1.500%, 08/06/29	88,689	0.04	EUR 100,000	Ing Groep NV, 1.750%, 16/02/31	83,046	0.04
EUR 100,000	Diageo Capital BV, 1.875%, 08/06/34	83,080	0.04	EUR 100,000	ING Groep NV, 0.125%, 29/11/25	92,635	0.04
EUR 200,000	Digital Dutch Finco BV, 0.625%, 15/07/25	178,700	0.08	EUR 200,000	ING Groep NV, 2.125%, 10/01/26	190,128	0.08
EUR 200,000	Digital Dutch Finco BV, 1.500%, 15/03/30	156,002	0.07	EUR 700,000	ING Groep NV, 2.125%, 23/05/26	643,757	0.28
EUR 300,000	Digital Dutch Finco BV, 1.000%, 15/01/32	209,676	0.09	EUR 100,000	ING Groep NV, 1.250%, 16/02/27	90,700	0.04
EUR 150,000	Digital Intrepid Holding BV, 0.625%, 15/07/31	102,653	0.05	EUR 300,000	ING Groep NV, 4.875%, 14/11/27	305,214	0.13
EUR 200,000	DSV Panalpina Finance BV, 0.750%, 05/07/33	138,412	0.06	EUR 200,000	ING Groep NV, 1.375%, 11/01/28	175,148	0.08
EUR 400,000	Edp Finance BV, 1.875%, 21/09/29	351,392	0.15	EUR 400,000	ING Groep NV, 2.000%, 20/09/28	356,812	0.16
EUR 340,000	EDP Finance BV, 1.875%, 13/10/25	323,405	0.14	EUR 100,000	ING Groep NV, 0.375%, 29/09/28	82,472	0.04
EUR 190,000	EDP Finance BV, 0.375%, 16/09/26	167,612	0.07	EUR 100,000	ING Groep NV, 2.500%, 15/02/29	96,908	0.04
EUR 720,000	Enel Finance International NV, 1.000%, 16/09/24	693,000	0.30	EUR 100,000	ING Groep NV, 0.250%, 01/02/30	77,485	0.03
EUR 100,000	Enel Finance International NV, 1.500%, 21/07/25	95,365	0.04	EUR 300,000	ING Groep NV, 2.000%, 22/03/30	277,737	0.12
EUR 240,000	Enel Finance International NV, 1.125%, 16/09/26	220,699	0.10	EUR 500,000	ING Groep NV, 2.500%, 15/11/30	451,780	0.20
EUR 330,000	Essity Capital BV, 3.000%, 21/09/26	321,318	0.14	EUR 300,000	ING Groep NV, 0.875%, 29/11/30	235,434	0.10
EUR 180,000	Essity Capital BV, 0.250%, 15/09/29	140,661	0.06	EUR 100,000	ING Groep NV, 0.250%, perpetual	80,397	0.04
EUR 100,000	Euronext NV, 1.125%, 12/06/29	82,896	0.04	EUR 100,000	innogy Finance BV, 1.000%, 13/04/25	94,882	0.04
EUR 100,000	Euronext NV, 1.500%, 17/05/41	60,942	0.03	EUR 220,000	innogy Finance BV, 1.625%, 30/05/26	207,535	0.09
EUR 100,000	Givaudan Finance Europe BV, 1.000%, 22/04/27	90,438	0.04	EUR 400,000	innogy Finance BV, 1.250%, 19/10/27	362,576	0.16
EUR 100,000	Givaudan Finance Europe BV, 1.625%, 22/04/32	83,138	0.04	EUR 150,000	innogy Finance BV, 5.750%, 14/02/33	166,170	0.07
EUR 200,000	Global Switch Finance BV, 1.375%, 07/10/30	167,794	0.07	EUR 100,000	ISS Finance BV, 1.250%, 07/07/25	93,792	0.04
EUR 150,000	Heineken NV, 3.500%, 19/03/24	151,099	0.07	EUR 200,000	Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	191,834	0.08
EUR 100,000	Heineken NV, 1.000%, 04/05/26	92,089	0.04	EUR 100,000	Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	92,426	0.04
EUR 160,000	Heineken NV, 1.250%, 17/03/27	145,843	0.06	EUR 100,000	Koninklijke Ahold Delhaize NV, 0.375%, 18/03/30	78,841	0.03
EUR 100,000	Heineken NV, 1.500%, 03/10/29	87,419	0.04	EUR 100,000	Koninklijke DSM NV, 0.750%, 28/09/26	89,778	0.04
EUR 250,000	Heineken NV, 2.250%, 30/03/30	228,075	0.10	EUR 100,000	Koninklijke DSM NV, 0.250%, 23/06/28	83,193	0.04
EUR 100,000	Heineken NV, 1.750%, 17/03/31	86,401	0.04	EUR 70,000	Koninklijke DSM NV, 0.625%, 23/06/32	52,506	0.02
EUR 100,000	Heineken NV, 1.750%, 07/05/40	71,748	0.03	EUR 280,000	Koninklijke KPN NV, 5.625%, 30/09/24	290,646	0.13
				EUR 100,000	Koninklijke KPN NV, 1.125%, 11/09/28	86,511	0.04
				EUR 100,000	Koninklijke Philips NV, 0.500%, 22/05/26	89,332	0.04
				EUR 200,000	Koninklijke Philips NV, 2.000%, 30/03/30	168,908	0.07

Schedule of Investments *(continued)* as at 31 December 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 - 96.70% <i>(continued)</i>				Corporate Bonds - 96.70% <i>(continued)</i>			
Netherlands <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Lseg Netherlands BV, zero coupon, 06/04/25	92,168	0.04	EUR 255,000	Roche Finance Europe BV, 0.875%, 25/02/25	245,861	0.11
EUR 210,000	Lseg Netherlands BV, 0.250%, 06/04/28	176,284	0.08	EUR 100,000	Sagax Euro Mtn NL BV, 1.000%, 17/05/29	69,764	0.03
EUR 250,000	Mercedes-Benz International Finance BV, 0.625%, 06/05/27	222,467	0.10	EUR 330,000	Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	319,777	0.14
EUR 450,000	Mondelez International Holdings NE, 0.250%, 09/09/29	358,326	0.16	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.250%, 05/06/24	96,070	0.04
EUR 100,000	Mondelez International Holdings NE, 0.625%, 09/09/32	74,348	0.03	EUR 200,000	Siemens Financieringsmaatschappij NV, 2.250%, 10/03/25	195,784	0.09
EUR 150,000	Mondelez International Holdings NE, 1.250%, 09/09/41	94,082	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, zero coupon, 20/02/26	90,137	0.04
EUR 125,000	Mondelez International Holdings Netherlands BV, zero coupon, 22/09/26	108,665	0.05	EUR 100,000	Siemens Financieringsmaatschappij NV, 0.375%, 05/06/26	90,401	0.04
EUR 100,000	Mondelez International Holdings Netherlands BV, 0.875%, 01/10/31	77,914	0.03	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	91,133	0.04
EUR 200,000	Nationale-Nederlanden Bank NV/The Netherlands, 0.500%, 21/09/28	161,552	0.07	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	177,462	0.08
EUR 300,000	Naturgy Finance BV, 0.875%, 15/05/25	279,333	0.12	EUR 100,000	Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	98,067	0.04
EUR 100,000	NE Property BV, 3.375%, 14/07/27	86,335	0.04	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.250%, 20/02/29	166,220	0.07
EUR 400,000	Nibc Bank Nv, 0.250%, 09/09/26	336,448	0.15	EUR 45,000	Siemens Financieringsmaatschappij NV, 0.125%, 05/09/29	36,918	0.02
EUR 100,000	NIBC Bank NV, 0.875%, 24/06/27	82,674	0.04	EUR 100,000	Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	86,777	0.04
EUR 310,000	NN Group NV, 4.625%, 13/01/48	298,611	0.13	EUR 150,000	Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	126,023	0.06
EUR 200,000	NN Group NV, 4.500%, perpetual	194,304	0.09	EUR 200,000	Siemens Financieringsmaatschappij NV, 0.500%, 20/02/32	153,002	0.07
EUR 100,000	Novo Nordisk Finance Netherlands BV, zero coupon, 04/06/24	95,565	0.04	EUR 350,000	Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	275,600	0.12
EUR 100,000	Novo Nordisk Finance Netherlands BV, 0.125%, 04/06/28	83,794	0.04	EUR 140,000	Signify NV, 2.375%, 11/05/27	131,586	0.06
EUR 200,000	Novo Nordisk Finance Netherlands BV, 1.375%, 31/03/30	173,684	0.08	EUR 100,000	Sika Capital BV, 0.875%, 29/04/27	88,671	0.04
EUR 100,000	PostNL NV, 1.000%, 21/11/24	94,706	0.04	EUR 100,000	Sika Capital BV, 1.500%, 29/04/31	82,697	0.04
EUR 100,000	PostNL NV, 0.625%, 23/09/26	88,574	0.04	EUR 100,000	Stellantis NV, 3.750%, 29/03/24	99,926	0.04
EUR 100,000	Prosus NV, 1.539%, 03/08/28	80,782	0.04	EUR 100,000	Stellantis NV, 3.875%, 05/01/26	99,385	0.04
EUR 200,000	Prosus NV, 1.288%, 13/07/29	151,188	0.07	EUR 150,000	Stellantis NV, 0.625%, 30/03/27	129,195	0.06
EUR 100,000	Prosus NV, 2.031%, 03/08/32	70,773	0.03	EUR 100,000	Stellantis NV, 0.750%, 18/01/29	79,740	0.03
EUR 150,000	Prosus NV, 1.985%, 13/07/33	101,238	0.04	EUR 150,000	Stellantis NV, 2.750%, 01/04/32	126,834	0.06
EUR 100,000	Prosus NV, 2.778%, 19/01/34	71,758	0.03	EUR 300,000	Stellantis NV, 1.250%, 20/06/33	209,670	0.09
EUR 100,000	Reckitt Benckiser Treasury Services Nederland BV, 0.750%, 19/05/30	81,255	0.04	EUR 50,000	Telefonica Europe BV, 5.875%, 14/02/33	55,646	0.02
EUR 100,000	RELX Finance BV, zero coupon, 18/03/24	96,097	0.04				
EUR 150,000	RELX Finance BV, 1.375%, 12/05/26	139,321	0.06				
EUR 100,000	RELX Finance BV, 1.500%, 13/05/27	91,455	0.04				
EUR 100,000	RELX Finance BV, 0.500%, 10/03/28	84,429	0.04				
EUR 100,000	Ren Finance BV, 1.750%, 18/01/28	89,689	0.04				
EUR 100,000	Ren Finance BV, 0.500%, 16/04/29	79,771	0.04				

Schedule of Investments (continued)
as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Netherlands (continued)				Netherlands (continued)			
EUR 100,000	Thermo Fisher Scientific Finance I BV, zero coupon, 18/11/25	90,544	0.04	EUR 100,000	Volkswagen International Finance NV, 4.625%, perpetual	88,555	0.04
EUR 300,000	Thermo Fisher Scientific Finance I BV, 0.800%, 18/10/30	242,232	0.11	EUR 100,000	Volkswagen International Finance NV, 3.500%, perpetual	92,533	0.04
EUR 400,000	Thermo Fisher Scientific Finance I BV, 1.125%, 18/10/33	302,272	0.13	EUR 100,000	Volkswagen International Finance NV, 3.875%, perpetual	82,940	0.04
EUR 150,000	Toyota Motor Finance Netherlands BV, zero coupon, 27/10/25	136,397	0.06	EUR 200,000	Vonovia Finance BV, 2.250%, 15/12/23	197,518	0.09
EUR 100,000	Unilever Finance Netherlands BV, 1.250%, 25/03/25	95,743	0.04	EUR 200,000	Vonovia Finance BV, 1.250%, 06/12/24	189,424	0.08
EUR 100,000	Unilever Finance Netherlands BV, 0.750%, 28/02/26	92,381	0.04	EUR 400,000	Vonovia Finance BV, 1.500%, 10/06/26	357,084	0.16
EUR 270,000	Unilever NV, 0.875%, 31/07/25	254,332	0.11	EUR 300,000	Vonovia Finance BV, 1.500%, 14/01/28	252,531	0.11
EUR 200,000	Unilever NV, 1.000%, 14/02/27	182,360	0.08	EUR 300,000	Vonovia Finance BV, 2.125%, 22/03/30	242,913	0.11
EUR 270,000	Unilever NV, 1.750%, 25/03/30	242,727	0.11	EUR 100,000	Vonovia Finance BV, 1.125%, 14/09/34	62,509	0.03
EUR 100,000	Unilever NV, 1.375%, 04/09/30	86,334	0.04	EUR 100,000	Vonovia Finance BV, 1.000%, 28/01/41	48,731	0.02
EUR 100,000	Upjohn Finance BV, 1.362%, 23/06/27	86,911	0.04	EUR 100,000	Wolters Kluwer NV, 1.500%, 22/03/27	91,729	0.04
EUR 240,000	Upjohn Finance BV, 1.908%, 23/06/32	182,892	0.08	EUR 100,000	Wolters Kluwer NV, 0.750%, 03/07/30	79,795	0.04
EUR 100,000	Utah Acquisition Sub Inc, 2.250%, 22/11/24	96,538	0.04				
EUR 100,000	Utah Acquisition Sub Inc, 3.125%, 22/11/28	91,394	0.04	Total Netherlands		36,798,998	16.16
EUR 200,000	Vesteda Finance BV, 1.500%, 24/05/27	178,718	0.08	New Zealand			
EUR 200,000	Vesteda Finance BV, 0.750%, 18/10/31	144,576	0.06	EUR 100,000	ANZ New Zealand Int'l Ltd, 0.375%, 17/09/29	77,912	0.04
EUR 200,000	Via Outlets BV, 1.750%, 15/11/28	150,808	0.07	EUR 130,000	ASB Finance Ltd, 0.750%, 13/03/24	125,980	0.06
EUR 300,000	Volkswagen International Finance NV, 0.050%, 10/06/24	283,761	0.12	EUR 110,000	ASB Finance Ltd, 0.250%, 08/09/28	87,372	0.04
EUR 400,000	Volkswagen International Finance NV, 1.875%, 30/03/27	359,384	0.16	EUR 100,000	ASB Finance Ltd, 0.500%, 24/09/29	77,691	0.03
EUR 200,000	Volkswagen International Finance NV, 3.750%, 28/09/27	192,522	0.08	EUR 100,000	BNZ International Funding Ltd, 0.375%, 14/09/24	94,808	0.04
EUR 400,000	Volkswagen International Finance NV, 0.875%, 22/09/28	323,908	0.14	EUR 200,000	Westpac Securities NZ Ltd, 0.300%, 25/06/24	191,382	0.08
EUR 100,000	Volkswagen International Finance NV, 1.625%, 16/01/30	84,090	0.04	Total New Zealand		655,145	0.29
EUR 200,000	Volkswagen International Finance NV, 3.250%, 18/11/30	181,916	0.08	Norway			
EUR 200,000	Volkswagen International Finance NV, 1.250%, 23/09/32	149,834	0.07	EUR 240,000	DNB Bank ASA, 0.250%, 09/04/24	230,767	0.10
EUR 100,000	Volkswagen International Finance NV, 3.300%, 22/03/33	89,113	0.04	EUR 330,000	DNB Bank ASA, 0.375%, 18/01/28	287,212	0.13
EUR 100,000	Volkswagen International Finance NV, 4.125%, 16/11/38	90,848	0.04	EUR 310,000	DNB Bank ASA, 0.250%, 23/02/29	254,451	0.11
EUR 100,000	Volkswagen International Finance NV, 1.500%, 21/01/41	60,862	0.03	EUR 100,000	Santander Consumer Bank AS, 0.125%, 11/09/24	93,883	0.04
EUR 150,000	Volkswagen International Finance NV, 4.625%, perpetual	142,347	0.06	EUR 100,000	Sparebank 1 Oestlandet, 0.250%, 30/09/24	93,780	0.04
EUR 400,000	Volkswagen International Finance NV, 3.375%, perpetual	379,736	0.17	EUR 200,000	Sparebank 1 Oestlandet, 1.750%, 27/04/27	181,760	0.08
EUR 200,000	Volkswagen International Finance NV, 3.875%, perpetual	177,056	0.08	EUR 200,000	Sparebank 1 Oestlandet, 0.125%, 03/03/28	162,368	0.07
EUR 200,000	Volkswagen International Finance NV, 4.375%, perpetual	163,400	0.07	EUR 330,000	SpareBank 1 SMN, 0.010%, 18/02/28	266,677	0.12
				EUR 100,000	SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	96,229	0.04

Schedule of Investments (continued) as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Norway (continued)				Spain (continued)			
EUR 200,000	SpareBank 1 SR-Bank ASA, 2.875%, 20/09/25	194,130	0.09	EUR 100,000	Banco Santander SA, 1.375%, 05/01/26	92,710	0.04
EUR 290,000	SpareBank 1 SR-Bank ASA, 0.375%, 15/07/27	251,453	0.11	EUR 100,000	Banco Santander SA, 3.250%, 04/04/26	96,916	0.04
Total Norway		2,112,710	0.93	EUR 300,000	Banco Santander SA, 0.300%, 04/10/26	263,571	0.12
Poland				EUR 400,000	Banco Santander SA, 0.500%, 04/02/27	345,736	0.15
EUR 300,000	mBank SA, 0.966%, 21/09/27	231,015	0.10	EUR 400,000	Banco Santander SA, 1.125%, 23/06/27	354,792	0.16
EUR 200,000	Polski Koncern Naftowy ORLEN SA, 1.125%, 27/05/28	160,038	0.07	EUR 500,000	Banco Santander SA, 0.200%, 11/02/28	411,665	0.18
Total Poland		391,053	0.17	EUR 100,000	Banco Santander SA, 1.625%, 22/10/30	78,935	0.03
Portugal				EUR 300,000	Banco Santander SA, 1.000%, 04/11/31	229,989	0.10
EUR 100,000	EDP - Energias de Portugal SA, 1.625%, 15/04/27	91,353	0.04	EUR 300,000	Bankia SA, 1.000%, 25/06/24	288,648	0.13
Total Portugal		91,353	0.04	EUR 200,000	Bankia SA, 0.750%, 09/07/26	177,544	0.08
Spain				EUR 400,000	Bankinter SA, 0.875%, 08/07/26	354,584	0.16
EUR 100,000	Abanca Corp Bancaria SA, 0.500%, 08/09/27	83,847	0.04	EUR 100,000	Bankinter SA, 0.625%, 06/10/27	84,178	0.04
EUR 200,000	Abanca Corp Bancaria SA, 5.250%, 14/09/28	197,664	0.09	EUR 400,000	CaixaBank SA, 2.375%, 01/02/24	396,036	0.17
EUR 200,000	Acciona Energia Financiacion Filiales SA, 0.375%, 07/10/27	171,594	0.08	EUR 200,000	CaixaBank SA, 0.625%, 01/10/24	189,412	0.08
EUR 100,000	Acciona Energia Financiacion Filiales SA, 1.375%, 26/01/32	79,711	0.03	EUR 400,000	CaixaBank SA, 0.375%, 03/02/25	363,974	0.16
EUR 200,000	ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	182,076	0.08	EUR 100,000	CaixaBank SA, 1.375%, 19/06/26	90,517	0.04
EUR 100,000	Amadeus IT Group SA, 2.500%, 20/05/24	98,402	0.04	EUR 400,000	CaixaBank SA, 0.750%, 10/07/26	367,184	0.16
EUR 200,000	Amadeus IT Group SA, 2.875%, 20/05/27	191,512	0.08	EUR 200,000	CaixaBank SA, 0.500%, 09/02/29	161,660	0.07
EUR 100,000	Amadeus IT Group SA, 1.875%, 24/09/28	89,311	0.04	EUR 400,000	CaixaBank SA, 2.250%, 17/04/30	364,568	0.16
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	194,898	0.09	EUR 400,000	CaixaBank SA, 1.250%, 18/06/31	341,232	0.14
EUR 500,000	Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	475,465	0.21	EUR 300,000	Iberdrola Finanzas SA, 1.000%, 07/03/24	293,016	0.13
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA, 0.750%, 04/06/25	187,778	0.08	EUR 200,000	Iberdrola Finanzas SA, 1.000%, 07/03/25	190,076	0.08
EUR 300,000	Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	273,570	0.12	EUR 200,000	Iberdrola Finanzas SA, 1.250%, 28/10/26	185,856	0.08
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	389,324	0.17	EUR 200,000	Iberdrola Finanzas SA, 1.250%, 13/09/27	182,722	0.08
EUR 400,000	Banco Bilbao Vizcaya Argentaria SA, 0.125%, 24/03/27	353,332	0.16	EUR 400,000	Iberdrola Finanzas SA, 1.375%, 11/03/32	329,544	0.14
EUR 200,000	BanCo Bilbao Vizcaya Argentaria SA, 4.375%, 14/10/29	202,120	0.09	EUR 300,000	Iberdrola Finanzas SA, 1.575%, perpetual	243,984	0.11
EUR 200,000	Banco de Sabadell SA, 1.125%, 11/03/27	178,572	0.08	EUR 100,000	Iberdrola Finanzas SAU, 0.875%, perpetual	94,307	0.04
EUR 100,000	Banco Santander SA, 0.250%, 19/06/24	95,592	0.04	EUR 300,000	Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	276,207	0.12
EUR 100,000	Banco Santander SA, 1.125%, 17/01/25	95,063	0.04	EUR 100,000	Inmobiliaria Colonial Socimi SA, 1.350%, 14/10/28	82,523	0.04
EUR 100,000	Banco Santander SA, 0.100%, 26/01/25	96,374	0.04	EUR 100,000	Lar Espana Real Estate Socimi SA, 1.750%, 22/07/26	80,441	0.04
EUR 300,000	Banco Santander SA, 2.500%, 18/03/25	292,479	0.13	EUR 100,000	Lar Espana Real Estate Socimi SA, 1.843%, 03/11/28	70,471	0.03
				EUR 200,000	Mapfre SA, 1.625%, 19/05/26	183,642	0.08
				EUR 100,000	Mapfre SA, 4.375%, 31/03/47	94,279	0.04
				EUR 100,000	Merlin Properties Socimi SA, 2.375%, 13/07/27	89,456	0.04
				EUR 200,000	Red Electrica Financiaciones SAU, 0.375%, 24/07/28	171,314	0.08

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Spain (continued)				Sweden (continued)			
EUR 400,000	Red Electrica Financiaciones SAU, 0.500%, 24/05/33	297,780	0.13	EUR 400,000	Skandinaviska Enskilda Banken AB, 0.375%, 11/02/27	337,910	0.15
EUR 200,000	Santander Consumer Finance SA, 0.375%, 17/01/25	187,162	0.08	EUR 420,000	Skandinaviska Enskilda Banken AB, 0.750%, 03/11/31	355,526	0.16
EUR 300,000	Santander Consumer Finance SA, zero coupon, 23/02/26	265,584	0.12	EUR 100,000	SKF AB, 0.250%, 15/02/31	72,443	0.03
EUR 300,000	Santander Consumer Finance SA, 0.500%, 14/11/26	263,472	0.12	EUR 320,000	Svenska Handelsbanken AB, 1.000%, 15/04/25	303,446	0.13
EUR 200,000	Telefonica Emisiones SA, 1.069%, 05/02/24	195,638	0.09	EUR 420,000	Svenska Handelsbanken AB, 0.050%, 03/09/26	346,937	0.15
EUR 100,000	Telefonica Emisiones SA, 1.528%, 17/01/25	96,449	0.04	EUR 100,000	Svenska Handelsbanken AB, 0.010%, 02/12/27	82,848	0.04
EUR 100,000	Telefonica Emisiones SA, 1.495%, 11/09/25	94,944	0.04	EUR 320,000	Svenska Handelsbanken AB, 1.625%, 05/03/29	307,600	0.13
EUR 100,000	Telefonica Emisiones SA, 1.460%, 13/04/26	93,195	0.04	EUR 100,000	Svenska Handelsbanken AB, 2.625%, 05/09/29	93,322	0.04
EUR 300,000	Telefonica Emisiones SA, 1.447%, 22/01/27	274,905	0.12	EUR 390,000	Swedbank AB, 2.100%, 25/05/27	362,868	0.16
EUR 300,000	Telefonica Emisiones SA, 1.201%, 21/08/27	267,348	0.12	EUR 360,000	Swedbank AB, 0.200%, 12/01/28	294,545	0.13
EUR 200,000	Telefonica Emisiones SA, 1.715%, 12/01/28	181,004	0.08	EUR 200,000	Tele2 AB, 1.125%, 15/05/24	192,802	0.08
EUR 300,000	Telefonica Emisiones SA, 1.788%, 12/03/29	266,493	0.12	EUR 100,000	Telefonaktiebolaget LM Ericsson, 1.875%, 01/03/24	97,343	0.04
EUR 100,000	Telefonica Emisiones SA, 1.957%, 01/07/39	71,434	0.03	EUR 150,000	Telia Co AB, 3.625%, 14/02/24	150,454	0.07
EUR 100,000	Telefonica Emisiones SA, 1.864%, 13/07/40	68,616	0.03	EUR 240,000	Telia Co AB, 3.875%, 01/10/25	241,814	0.11
EUR 100,000	Telefonica Emisiones SAU, 2.932%, perpetual	94,364	0.04	EUR 100,000	Telia Co AB, 2.125%, 20/02/34	82,929	0.04
EUR 400,000	Unicaja Banco SA, 1.000%, 01/12/26	350,980	0.15	EUR 100,000	Telia Co AB, 1.625%, 23/02/35	77,206	0.03
Total Spain		14,619,741	6.42	EUR 100,000	Telia Co AB, 1.375%, 11/05/81	88,555	0.04
Sweden				EUR 100,000	Telia Co AB, 2.750%, 30/06/83	87,794	0.04
EUR 300,000	Atlas Copco AB, 0.625%, 30/08/26	271,503	0.12	EUR 330,000	Volvo Treasury AB, zero coupon, 09/05/24	304,456	0.14
EUR 100,000	Electrolux AB, 2.500%, 18/05/30	86,938	0.04	Total Sweden		5,768,815	2.53
EUR 130,000	EQT AB, 2.875%, 06/04/32	104,529	0.05	Switzerland			
EUR 200,000	Investor AB, 0.375%, 29/10/35	130,578	0.06	EUR 300,000	Credit Suisse AG, 0.450%, 19/05/25	266,094	0.12
EUR 280,000	Investor AB, 1.500%, 20/06/39	196,325	0.09	EUR 420,000	Credit Suisse AG, 0.250%, 05/01/26	319,122	0.14
EUR 120,000	Molnlycke Holding AB, 1.750%, 28/02/24	117,317	0.05	EUR 420,000	Credit Suisse AG, 1.500%, 10/04/26	363,459	0.16
EUR 100,000	Molnlycke Holding AB, 1.875%, 28/02/25	95,226	0.04	EUR 100,000	Credit Suisse Group AG, 1.250%, 17/07/25	89,730	0.04
EUR 100,000	Molnlycke Holdings AB, 0.875%, 05/09/29	78,747	0.03	EUR 410,000	Credit Suisse Group AG, 3.250%, 02/04/26	367,897	0.16
EUR 110,000	Nordea Bank Abp, 1.125%, 12/02/25	105,313	0.05	EUR 430,000	Credit Suisse Group AG, 1.000%, 24/06/27	337,081	0.15
EUR 100,000	Sagax AB, 2.000%, 17/01/24	95,786	0.04	EUR 270,000	Credit Suisse Group AG, 7.750%, 01/03/29	268,267	0.12
EUR 150,000	Samhallsbyggnadsbolaget i Norden AB, 1.000%, perpetual	103,605	0.04	EUR 100,000	Credit Suisse Group AG, 0.650%, 10/09/29	66,591	0.03
EUR 100,000	Sandvik AB, 0.375%, 25/11/28	79,963	0.03	EUR 100,000	Credit Suisse Group AG, 0.625%, 18/01/33	54,844	0.02
EUR 100,000	Securitas AB, 1.125%, 20/02/24	97,116	0.04	EUR 340,000	Ubs AG, 0.010%, 29/06/26	297,884	0.13
EUR 100,000	Securitas AB, 0.250%, 22/02/28	77,515	0.03	EUR 300,000	UBS AG, 0.010%, 31/03/26	265,167	0.12
EUR 260,000	Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	247,556	0.11	EUR 200,000	UBS Group AG, 1.500%, 30/11/24	194,674	0.08
				EUR 200,000	UBS Group AG, 1.250%, 17/04/25	192,346	0.08
				EUR 740,000	UBS Group AG, 0.250%, 29/01/26	652,680	0.29

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
Switzerland (continued)				United Kingdom (continued)			
EUR 200,000	UBS Group AG, 3.125%, 15/06/30	185,508	0.08	EUR 100,000	GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	102,364	0.04
EUR 460,000	UBS Group AG, 0.875%, 03/11/31	344,085	0.15	EUR 100,000	GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	93,149	0.04
Total Switzerland		4,265,429	1.87	EUR 100,000	GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	92,006	0.04
United Kingdom				EUR 200,000	GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	177,304	0.08
EUR 260,000	Anz New Zealand Intl/Ldn, 0.200%, 23/09/27	217,043	0.10	EUR 410,000	HSBC Holdings PLC, 0.875%, 06/09/24	393,018	0.17
EUR 200,000	AstraZeneca PLC, 0.750%, 12/05/24	194,632	0.09	EUR 510,000	HSBC Holdings PLC, 1.500%, 04/12/24	500,886	0.22
EUR 100,000	AstraZeneca PLC, 1.250%, 12/05/28	89,237	0.04	EUR 200,000	HSBC Holdings PLC, 3.000%, 30/06/25	194,642	0.09
EUR 160,000	Aviva PLC, 3.875%, 03/07/44	156,219	0.07	EUR 100,000	HSBC Holdings PLC, 2.500%, 15/03/27	93,327	0.04
EUR 100,000	Aviva PLC, 3.375%, 04/12/45	93,915	0.04	EUR 300,000	HSBC Holdings PLC, 3.019%, 15/06/27	285,579	0.13
EUR 110,000	Barclays Bank PLC, 2.250%, 10/06/24	108,833	0.05	EUR 140,000	HSBC Holdings PLC, 3.125%, 07/06/28	129,483	0.06
EUR 300,000	Barclays PLC, 3.375%, 02/04/25	296,916	0.13	EUR 100,000	HSBC Holdings PLC, 0.770%, 13/11/31	75,860	0.03
EUR 340,000	Barclays PLC, 0.750%, 09/06/25	322,558	0.14	EUR 230,000	Informa PLC, 2.125%, 06/10/25	218,355	0.10
EUR 130,000	Barclays PLC, 0.577%, 09/08/29	102,493	0.04	EUR 210,000	Intermediate Capital Group PLC, 2.500%, 28/01/30	148,766	0.07
EUR 100,000	Barclays PLC, 1.125%, 22/03/31	85,048	0.04	EUR 210,000	Investec Bank PLC, 1.250%, 11/08/26	187,795	0.08
EUR 340,000	Barclays PLC, 1.106%, 12/05/32	249,659	0.11	EUR 120,000	Investec Bank PLC, 0.500%, 17/02/27	102,100	0.04
EUR 70,000	Brambles Finance PLC, 1.500%, 04/10/27	62,921	0.03	EUR 120,000	ITV PLC, 1.375%, 26/09/26	108,311	0.05
EUR 100,000	British Telecommunications PLC, 1.000%, 23/06/24	96,101	0.04	EUR 200,000	Lloyds Bank PLC, 1.250%, 13/01/25	190,672	0.08
EUR 100,000	British Telecommunications PLC, 0.500%, 12/09/25	91,464	0.04	EUR 200,000	Lloyds Banking Group PLC, 0.500%, 12/11/25	186,882	0.08
EUR 200,000	British Telecommunications PLC, 1.750%, 10/03/26	187,350	0.08	EUR 200,000	Lloyds Banking Group PLC, 3.500%, 01/04/26	196,730	0.09
EUR 100,000	British Telecommunications PLC, 1.500%, 23/06/27	89,617	0.04	EUR 100,000	Lloyds Banking Group PLC, 1.500%, 12/09/27	89,670	0.04
EUR 100,000	British Telecommunications PLC, 2.125%, 26/09/28	90,100	0.04	EUR 100,000	London Stock Exchange Group PLC, 1.750%, 19/09/29	88,005	0.04
EUR 100,000	British Telecommunications PLC, 1.125%, 12/09/29	82,972	0.04	EUR 100,000	National Grid Electricity Transmission PLC, 0.190%, 20/01/25	93,366	0.04
EUR 100,000	British Telecommunications PLC, 3.375%, 30/08/32	92,839	0.04	EUR 250,000	National Grid PLC, 0.250%, 01/09/28	202,495	0.09
EUR 200,000	Cadent Finance PLC, 0.625%, 19/03/30	156,756	0.07	EUR 460,000	Nationwide Building Society, 1.500%, 08/03/26	429,819	0.19
EUR 200,000	Cadent Finance PLC, 0.750%, 11/03/32	148,206	0.06	EUR 200,000	Nationwide Building Society, 2.000%, 28/04/27	184,806	0.08
EUR 100,000	Coca-Cola European Partners PLC, 1.125%, 26/05/24	96,957	0.04	EUR 730,000	Natwest Group PLC, 0.780%, 26/02/30	571,955	0.25
EUR 100,000	Coca-Cola European Partners PLC, 0.200%, 02/12/28	81,200	0.04	EUR 730,000	NatWest Markets PLC, 1.000%, 28/05/24	703,822	0.31
EUR 300,000	Coca-Cola European Partners PLC, 1.125%, 12/04/29	254,856	0.11	EUR 300,000	NatWest Markets PLC, 2.750%, 02/04/25	292,104	0.13
EUR 100,000	Coca-Cola European Partners PLC, 0.700%, 12/09/31	76,666	0.03	EUR 100,000	Omnicom Finance Holdings PLC, 0.800%, 08/07/27	87,465	0.04
EUR 200,000	Diageo Finance PLC, 2.375%, 20/05/26	192,924	0.08				
EUR 100,000	Diageo Finance PLC, 1.875%, 27/03/27	93,897	0.04				
EUR 100,000	Diageo Finance PLC, 2.500%, 27/03/32	91,727	0.04				
EUR 150,000	GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	145,186	0.06				

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Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 200,000	Ote PLC, 0.875%, 24/09/26	181,562	0.08	EUR 100,000	Apple Inc, 1.625%, 10/11/26	94,876	0.04
EUR 100,000	Phoenix Group Holdings PLC, 4.375%, 24/01/29	93,099	0.04	EUR 200,000	Apple Inc, 2.000%, 17/09/27	190,372	0.08
EUR 100,000	Rentokil Initial PLC, 0.950%, 22/11/24	95,039	0.04	EUR 200,000	Apple Inc, 1.375%, 24/05/29	178,406	0.08
EUR 350,000	Rentokil Initial PLC, 0.500%, 14/10/28	285,463	0.13	EUR 350,000	Apple Inc, 0.500%, 15/11/31	277,067	0.12
EUR 100,000	Royal Mail PLC, 1.250%, 08/10/26	88,731	0.04	EUR 300,000	AT&T Inc, 2.400%, 15/03/24	296,244	0.13
EUR 360,000	Santander UK Group Holdings PLC, 0.391%, 28/02/25	343,458	0.15	EUR 100,000	AT&T Inc, 3.500%, 17/12/25	100,788	0.04
EUR 150,000	Sky Ltd, 2.250%, 17/11/25	144,137	0.06	EUR 100,000	AT&T Inc, 0.250%, 04/03/26	89,489	0.04
EUR 100,000	Sky Ltd, 2.500%, 15/09/26	95,987	0.04	EUR 150,000	AT&T Inc, 1.600%, 19/05/28	132,819	0.06
EUR 260,000	SSE PLC, 0.875%, 06/09/25	241,680	0.11	EUR 100,000	AT&T Inc, 2.600%, 17/12/29	91,463	0.04
EUR 100,000	SSE PLC, 1.375%, 04/09/27	89,964	0.04	EUR 200,000	AT&T Inc, 0.800%, 04/03/30	159,274	0.07
EUR 200,000	SSE PLC, 2.875%, 01/08/29	186,258	0.08	EUR 300,000	AT&T Inc, 3.550%, 17/12/32	282,507	0.12
EUR 100,000	Standard Chartered PLC, 0.900%, 02/07/27	88,353	0.04	EUR 200,000	AT&T Inc, 2.450%, 15/03/35	161,018	0.07
EUR 250,000	Standard Chartered PLC, 2.500%, 09/09/30	230,820	0.10	EUR 150,000	AT&T Inc, 3.150%, 04/09/36	128,763	0.06
EUR 70,000	Standard Chartered PLC, 1.200%, 23/09/31	58,101	0.03	EUR 100,000	AT&T Inc, 2.600%, 19/05/38	78,739	0.03
EUR 200,000	Tritax EuroBox PLC, 0.950%, 02/06/26	162,864	0.07	EUR 100,000	Avery Dennison Corp, 1.250%, 03/03/25	97,131	0.04
EUR 370,000	Unilever PLC, 1.500%, 11/06/39	272,953	0.12	EUR 300,000	Bank of America Corp, 1.379%, 07/02/25	292,011	0.13
EUR 200,000	Vodafone Group PLC, 1.125%, 20/11/25	186,478	0.08	EUR 390,000	Bank of America Corp, 1.662%, 25/04/28	349,007	0.15
EUR 300,000	Vodafone Group PLC, 0.900%, 24/11/26	271,386	0.12	EUR 370,000	Bank of America Corp, 3.648%, 31/03/29	356,869	0.16
EUR 200,000	Vodafone Group PLC, 1.875%, 20/11/29	175,326	0.08	EUR 200,000	Bank of America Corp, 1.381%, 09/05/30	166,322	0.07
EUR 300,000	Vodafone Group PLC, 1.600%, 29/07/31	247,413	0.11	EUR 540,000	Bank of America Corp, 0.694%, 22/03/31	416,869	0.19
EUR 100,000	Vodafone Group PLC, 2.500%, 24/05/39	75,336	0.03	EUR 100,000	Bank of America Corp, 0.654%, 26/10/31	75,185	0.03
EUR 340,000	Westpac Sec nz, 0.427%, 14/12/26	295,270	0.13	EUR 100,000	Bank of America Corp, 1.102%, 24/05/32	76,498	0.03
Total United Kingdom		14,178,706	6.23	EUR 100,000	Baxter International Inc, 1.300%, 30/05/25	94,491	0.04
United States				EUR 150,000	Baxter International Inc, 1.300%, 15/05/29	125,627	0.06
EUR 100,000	3M Co, 1.500%, 09/11/26	93,920	0.04	EUR 100,000	Becton Dickinson and Co, 0.034%, 13/08/25	90,835	0.04
EUR 120,000	3M Co, 1.750%, 15/05/30	107,419	0.05	EUR 300,000	Berry Global Inc, 1.000%, 15/01/25	281,622	0.12
EUR 100,000	AbbVie Inc, 0.750%, 18/11/27	87,534	0.04	EUR 100,000	BlackRock Inc, 1.250%, 06/05/25	95,854	0.04
EUR 100,000	AbbVie Inc, 2.625%, 15/11/28	94,774	0.04	EUR 200,000	Booking Holdings Inc, 2.375%, 23/09/24	196,064	0.09
EUR 100,000	American Honda Finance Corp, 0.750%, 17/01/24	97,440	0.04	EUR 460,000	Booking Holdings Inc, 0.100%, 08/03/25	425,399	0.19
EUR 100,000	American Honda Finance Corp, 1.950%, 18/10/24	97,329	0.04	EUR 200,000	Booking Holdings Inc, 0.500%, 08/03/28	167,824	0.07
EUR 145,000	American Honda Finance Corp, 0.300%, 07/07/28	119,608	0.05	EUR 270,000	BorgWarner Inc, 1.000%, 19/05/31	199,600	0.09
EUR 300,000	American Tower Corp, 0.875%, 21/05/29	238,356	0.10	EUR 150,000	Boston Scientific Corp, 0.625%, 01/12/27	128,749	0.06
EUR 350,000	American Tower Corp, 1.250%, 21/05/33	256,637	0.11	EUR 200,000	Bristol-Myers Squibb Co, 1.000%, 15/05/25	189,536	0.08
EUR 150,000	Amgen Inc, 2.000%, 25/02/26	142,990	0.06	EUR 150,000	Capital One Financial Corp, 0.800%, 12/06/24	142,632	0.06
EUR 200,000	Apple Inc, 1.375%, 17/01/24	198,412	0.09	EUR 110,000	Capital One Financial Corp, 1.650%, 12/06/29	87,462	0.04
EUR 100,000	Apple Inc, 0.875%, 24/05/25	95,069	0.04	EUR 170,000	Chubb INA Holdings Inc, 0.300%, 15/12/24	158,515	0.07
EUR 150,000	Apple Inc, zero coupon, 15/11/25	137,874	0.06				

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
United States (continued)				United States (continued)			
EUR 140,000	Chubb INA Holdings Inc, 1.550%, 15/03/28	123,530	0.05	EUR 400,000	Equinix Inc, 1.000%, 15/03/33	289,152	0.13
EUR 180,000	Chubb INA Holdings Inc, 1.400%, 15/06/31	143,231	0.06	EUR 200,000	FedEx Corp, 1.300%, 05/08/31	157,408	0.07
EUR 150,000	Chubb INA Holdings Inc, 2.500%, 15/03/38	115,046	0.05	EUR 180,000	FedEx Corp, 0.950%, 04/05/33	127,998	0.06
EUR 60,000	Citigroup Inc, 2.375%, 22/05/24	59,383	0.03	EUR 100,000	Fidelity National Information Services Inc, 1.100%, 15/07/24	96,313	0.04
EUR 350,000	Citigroup Inc, 1.250%, 06/07/26	326,238	0.14	EUR 160,000	Fidelity National Information Services Inc, 1.500%, 21/05/27	143,323	0.06
EUR 340,000	Citigroup Inc, 2.125%, 10/09/26	318,077	0.14	EUR 100,000	Fidelity National Information Services Inc, 1.000%, 03/12/28	82,979	0.04
EUR 150,000	Citigroup Inc, 0.500%, 08/10/27	130,525	0.06	EUR 200,000	Fidelity National Information Services Inc, 2.000%, 21/05/30	170,454	0.08
EUR 360,000	Citigroup Inc, 1.500%, 26/10/28	310,007	0.14	EUR 100,000	Fidelity National Information Services Inc, 2.950%, 21/05/39	79,064	0.03
EUR 100,000	Citigroup Inc, 1.250%, 10/04/29	83,508	0.04	EUR 100,000	Fiserv Inc, 1.625%, 01/07/30	82,457	0.04
EUR 320,000	Citigroup Inc, 4.112%, 22/09/33	308,022	0.14	EUR 250,000	General Electric Co, 0.875%, 17/05/25	234,625	0.10
EUR 200,000	Coca-Cola Co, 1.875%, 22/09/26	190,066	0.08	EUR 200,000	General Electric Co, 1.500%, 17/05/29	174,850	0.08
EUR 100,000	Coca-Cola Co, 1.125%, 09/03/27	91,199	0.04	EUR 280,000	General Motors Financial Co Inc, 2.200%, 01/04/24	274,442	0.12
EUR 300,000	Coca-Cola Co, 0.125%, 09/03/29	245,780	0.11	EUR 100,000	General Motors Financial Co Inc, 0.600%, 20/05/27	84,534	0.04
EUR 100,000	Coca-Cola Co, 0.400%, 06/05/30	80,371	0.04	EUR 410,000	Goldman Sachs Group Inc, 1.375%, 15/05/24	401,406	0.18
EUR 100,000	Coca-Cola Co, 1.250%, 08/03/31	84,153	0.04	EUR 380,000	Goldman Sachs Group Inc, 2.125%, 30/09/24	371,701	0.16
EUR 100,000	Coca-Cola Co, 0.500%, 09/03/33	73,837	0.03	EUR 200,000	Goldman Sachs Group Inc, 3.375%, 27/03/25	198,694	0.09
EUR 100,000	Coca-Cola Co, 0.375%, 15/03/33	72,520	0.03	EUR 110,000	Goldman Sachs Group Inc, 1.250%, 01/05/25	104,583	0.05
EUR 150,000	Coca-Cola Co, 1.625%, 09/03/35	120,212	0.05	EUR 250,000	Goldman Sachs Group Inc, 1.625%, 27/07/26	232,857	0.10
EUR 100,000	Coca-Cola Co, 0.950%, 06/05/36	70,941	0.03	EUR 200,000	Goldman Sachs Group Inc, 0.250%, 26/01/28	163,522	0.07
EUR 110,000	Coca-Cola Co, 0.800%, 15/03/40	69,675	0.03	EUR 220,000	Goldman Sachs Group Inc, 2.000%, 22/03/28	196,889	0.09
EUR 100,000	Colgate-Palmolive Co, 0.300%, 10/11/29	82,315	0.04	EUR 140,000	Goldman Sachs Group Inc, 2.000%, 01/11/28	124,046	0.05
EUR 110,000	Colgate-Palmolive Co, 1.375%, 06/03/34	89,318	0.04	EUR 150,000	Goldman Sachs Group Inc, 1.250%, 07/02/29	124,496	0.05
EUR 100,000	Colgate-Palmolive Co, 0.875%, 12/11/39	68,176	0.03	EUR 100,000	Goldman Sachs Group Inc, 0.875%, 21/01/30	78,728	0.03
EUR 100,000	Comcast Corp, zero coupon, 14/09/26	87,236	0.04	EUR 430,000	Goldman Sachs Group Inc, 1.000%, 18/03/33	308,680	0.14
EUR 300,000	Comcast Corp, 0.250%, 20/05/27	251,101	0.11	EUR 100,000	Illinois Tool Works Inc, 0.250%, 05/12/24	94,329	0.04
EUR 200,000	Comcast Corp, 0.750%, 20/02/32	151,364	0.07	EUR 130,000	Illinois Tool Works Inc, 1.000%, 05/06/31	106,057	0.05
EUR 100,000	Comcast Corp, 1.250%, 20/02/40	66,831	0.03	EUR 290,000	Illinois Tool Works Inc, 3.000%, 19/05/34	265,489	0.12
EUR 100,000	Danaher Corp, 1.700%, 30/03/24	98,181	0.04	EUR 100,000	International Business Machines Corp, 0.875%, 31/01/25	94,854	0.04
EUR 100,000	Danaher Corp, 2.100%, 30/09/26	95,399	0.04	EUR 300,000	International Business Machines Corp, 0.950%, 23/05/25	282,762	0.12
EUR 100,000	Danaher Corp, 2.500%, 30/03/30	92,474	0.04	EUR 100,000	International Business Machines Corp, 2.875%, 07/11/25	99,943	0.04
EUR 570,000	Digital Euro Finco LLC, 2.500%, 16/01/26	527,843	0.23				
EUR 100,000	Discovery Communications LLC, 1.900%, 19/03/27	90,324	0.04				
EUR 100,000	Dover Corp, 1.250%, 09/11/26	90,528	0.04				
EUR 100,000	Dover Corp, 0.750%, 04/11/27	85,649	0.04				
EUR 100,000	Ecolab Inc, 1.000%, 15/01/24	98,170	0.04				
EUR 170,000	Ecolab Inc, 2.625%, 08/07/25	166,342	0.07				
EUR 100,000	Eli Lilly & Co, 1.625%, 02/06/26	94,115	0.04				
EUR 100,000	Eli Lilly & Co, 2.125%, 03/06/30	91,516	0.04				
EUR 100,000	Eli Lilly & Co, 0.500%, 14/09/33	73,906	0.03				
EUR 300,000	Eli Lilly & Co, 1.700%, 01/11/49	200,640	0.09				
EUR 100,000	Emerson Electric Co, 0.375%, 22/05/24	95,745	0.04				
EUR 150,000	Emerson Electric Co, 2.000%, 15/10/29	133,863	0.06				
EUR 200,000	Equinix Inc, 0.250%, 15/03/27	172,882	0.08				

Schedule of Investments (continued) as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
United States (continued)				United States (continued)			
EUR 200,000	International Business Machines Corp, 1.250%, 29/01/27	181,984	0.08	EUR 100,000	Microsoft Corp, 2.625%, 02/05/33	92,931	0.04
EUR 160,000	International Business Machines Corp, 0.300%, 11/02/28	134,501	0.06	EUR 300,000	MMS USA Investments Inc, 0.625%, 13/06/25	277,560	0.12
EUR 200,000	International Business Machines Corp, 1.500%, 23/05/29	174,388	0.08	EUR 100,000	MMS USA Investments Inc, 1.750%, 13/06/31	82,693	0.04
EUR 200,000	International Business Machines Corp, 1.750%, 31/01/31	170,088	0.07	EUR 260,000	Molson Coors Brewing Co, 1.250%, 15/07/24	251,051	0.11
EUR 180,000	International Business Machines Corp, 0.650%, 11/02/32	134,935	0.06	EUR 200,000	Mondelez International Inc, 0.250%, 17/03/28	166,406	0.07
EUR 200,000	International Business Machines Corp, 1.200%, 11/02/40	130,728	0.06	EUR 100,000	Mondelez International Inc, 0.750%, 17/03/33	73,291	0.03
EUR 100,000	Johnson & Johnson, 1.150%, 20/11/28	89,245	0.04	EUR 160,000	Mondelez International Inc, 1.375%, 17/03/41	103,950	0.05
EUR 200,000	Johnson & Johnson, 1.650%, 20/05/35	165,780	0.07	EUR 100,000	Moody's Corp, 1.750%, 09/03/27	92,173	0.04
EUR 200,000	JPMorgan Chase & Co, 0.625%, 25/01/24	195,484	0.09	EUR 100,000	Moody's Corp, 0.950%, 25/02/30	81,713	0.04
EUR 390,000	JPMorgan Chase & Co, 1.500%, 27/01/25	377,087	0.17	EUR 420,000	Morgan Stanley, 1.750%, 11/03/24	412,625	0.18
EUR 150,000	JPMorgan Chase & Co, 3.000%, 19/02/26	147,769	0.07	EUR 380,000	Morgan Stanley, 2.103%, 08/05/26	362,091	0.16
EUR 320,000	JPMorgan Chase & Co, 1.500%, 29/10/26	295,475	0.13	EUR 360,000	Morgan Stanley, 1.342%, 23/10/26	332,528	0.15
EUR 400,000	JPMorgan Chase & Co, 1.090%, 11/03/27	363,476	0.16	EUR 270,000	Morgan Stanley, 1.875%, 27/04/27	245,441	0.11
EUR 480,000	JPMorgan Chase & Co, 1.638%, 18/05/28	431,054	0.19	EUR 370,000	Morgan Stanley, 0.495%, 26/10/29	296,296	0.13
EUR 330,000	JPMorgan Chase & Co, 1.963%, 23/03/30	287,572	0.13	EUR 200,000	Morgan Stanley, 0.497%, 07/02/31	151,450	0.07
EUR 150,000	JPMorgan Chase & Co, 1.001%, 25/07/31	118,265	0.05	EUR 460,000	Morgan Stanley, 1.102%, 29/04/33	339,291	0.15
EUR 100,000	JPMorgan Chase & Co, 1.047%, 04/11/32	76,022	0.03	EUR 100,000	Nasdaq Inc, 0.875%, 13/02/30	79,560	0.04
EUR 100,000	JPMorgan Chase & Co, 0.597%, 17/02/33	71,993	0.03	EUR 100,000	Oracle Corp, 3.125%, 10/07/25	99,220	0.04
EUR 100,000	Marsh & McLennan Cos Inc, 1.349%, 21/09/26	90,765	0.04	EUR 240,000	Parker-Hannifin Corp, 1.125%, 01/03/25	227,834	0.10
EUR 270,000	Marsh & McLennan Cos Inc, 1.979%, 21/03/30	230,715	0.10	EUR 100,000	PepsiCo Inc, 0.500%, 06/05/28	85,962	0.04
EUR 100,000	Mastercard Inc, 2.100%, 01/12/27	93,791	0.04	EUR 360,000	PepsiCo Inc, 1.125%, 18/03/31	300,629	0.13
EUR 300,000	McDonald's Corp, 0.625%, 29/01/24	294,048	0.13	EUR 390,000	PepsiCo Inc, 0.750%, 14/10/33	293,143	0.13
EUR 300,000	McDonald's Corp, 0.900%, 15/06/26	274,545	0.12	EUR 230,000	PerkinElmer Inc, 1.875%, 19/07/26	212,732	0.09
EUR 100,000	McDonald's Corp, 1.875%, 26/05/27	93,261	0.04	EUR 100,000	Pfizer Inc, 1.000%, 06/03/27	91,621	0.04
EUR 100,000	McDonald's Corp, 1.750%, 03/05/28	90,963	0.04	EUR 190,000	PPG Industries Inc, 0.875%, 03/11/25	174,329	0.08
EUR 100,000	McDonald's Corp, 1.500%, 28/11/29	85,380	0.04	EUR 200,000	PPG Industries Inc, 1.400%, 13/03/27	179,918	0.08
EUR 100,000	McKesson Corp, 1.500%, 17/11/25	93,901	0.04	EUR 100,000	Procter & Gamble Co, 0.625%, 30/10/24	95,619	0.04
EUR 100,000	Merck & Co Inc, 1.875%, 15/10/26	95,188	0.04	EUR 130,000	Procter & Gamble Co, 4.875%, 11/05/27	139,339	0.06
EUR 100,000	Merck & Co Inc, 2.500%, 15/10/34	89,970	0.04	EUR 100,000	Procter & Gamble Co, 1.200%, 30/10/28	89,349	0.04
EUR 100,000	Merck & Co Inc, 1.375%, 02/11/36	76,794	0.03	EUR 200,000	Procter & Gamble Co, 0.350%, 05/05/30	162,650	0.07
EUR 200,000	Microsoft Corp, 3.125%, 06/12/28	205,350	0.09	EUR 200,000	Procter & Gamble Co, 0.900%, 04/11/41	128,892	0.06
				EUR 100,000	Prologis Euro Finance LLC, 0.375%, 06/02/28	82,866	0.04
				EUR 200,000	Prologis Euro Finance LLC, 1.875%, 05/01/29	175,082	0.08
				EUR 300,000	Prologis Euro Finance LLC, 1.500%, 08/02/34	223,308	0.10
				EUR 410,000	Prologis Euro Finance LLC, 1.000%, 06/02/35	269,387	0.12
				EUR 100,000	PVH Corp, 3.125%, 15/12/27	90,936	0.04

Schedule of Investments (continued)

as at 31 December 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 - 96.70% (continued)				Corporate Bonds - 96.70% (continued)			
United States (continued)				United States (continued)			
EUR 100,000	RELX Capital Inc, 1.300%, 12/05/25	94,602	0.04	EUR 100,000	Verizon Communications Inc, 4.750%, 31/10/34	102,732	0.05
EUR 130,000	Southern Power Co, 1.850%, 20/06/26	121,501	0.05	EUR 225,000	Verizon Communications Inc, 2.875%, 15/01/38	187,758	0.08
EUR 200,000	Stryker Corp, 0.750%, 01/03/29	166,372	0.07	EUR 100,000	Verizon Communications Inc, 1.850%, 18/05/40	69,576	0.03
EUR 350,000	Stryker Corp, 2.625%, 30/11/30	317,005	0.14	EUR 100,000	VF Corp, 0.250%, 25/02/28	82,553	0.04
EUR 200,000	Thermo Fisher Scientific Inc, 0.125%, 01/03/25	186,338	0.08	EUR 100,000	VF Corp, 0.625%, 25/02/32	73,939	0.03
EUR 200,000	Thermo Fisher Scientific Inc, 1.400%, 23/01/26	187,472	0.08	EUR 410,000	Visa Inc, 1.500%, 15/06/26	384,498	0.17
EUR 200,000	Thermo Fisher Scientific Inc, 0.500%, 01/03/28	171,150	0.08	EUR 120,000	Visa Inc, 2.375%, 15/06/34	105,232	0.05
EUR 100,000	Thermo Fisher Scientific Inc, 1.950%, 24/07/29	89,936	0.04	EUR 100,000	Walgreens Boots Alliance Inc, 2.125%, 20/11/26	92,593	0.04
EUR 100,000	Thermo Fisher Scientific Inc, 0.875%, 01/10/31	78,626	0.03	EUR 100,000	Zimmer Biomet Holdings Inc, 1.164%, 15/11/27	86,747	0.04
EUR 150,000	Thermo Fisher Scientific Inc, 2.375%, 15/04/32	132,894	0.06	Total United States		36,638,900	16.09
EUR 210,000	Thermo Fisher Scientific Inc, 1.875%, 01/10/49	132,115	0.06	Total Corporate Bonds		220,171,270	96.70
EUR 100,000	Toyota Motor Credit Corp, 0.625%, 21/11/24	94,919	0.04	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
EUR 100,000	Toyota Motor Credit Corp, 0.250%, 16/07/26	89,606	0.04	220,171,270			
EUR 280,000	Toyota Motor Credit Corp, 0.125%, 05/11/27	237,222	0.10	Other transferable securities			
EUR 100,000	United Parcel Service Inc, 1.625%, 15/11/25	95,715	0.04	Corporate Bonds - 2.39%			
EUR 100,000	United Parcel Service Inc, 1.000%, 15/11/28	85,398	0.04	Belgium			
EUR 100,000	United Parcel Service Inc, 1.500%, 15/11/32	80,936	0.04	EUR 100,000	KBC Group NV, 0.750%, 31/05/31	75,520	0.03
EUR 100,000	US Bancorp, 0.850%, 07/06/24	96,609	0.04	Total Belgium		75,520	0.03
EUR 200,000	Verizon Communications, 1.875%, 26/10/29	174,262	0.08	Czech Republic			
EUR 150,000	Verizon Communications Inc, 1.625%, 01/03/24	147,028	0.06	EUR 200,000	Raiffeisenbank AS, 1.000%, 09/06/28	153,452	0.07
EUR 130,000	Verizon Communications Inc, 0.875%, 02/04/25	122,404	0.05	Total Czech Republic		153,452	0.07
EUR 100,000	Verizon Communications Inc, 3.250%, 17/02/26	98,627	0.04	Denmark			
EUR 200,000	Verizon Communications Inc, 1.375%, 27/10/26	183,282	0.08	EUR 200,000	Aareal Bank AG, 0.750%, 18/04/28	158,480	0.07
EUR 100,000	Verizon Communications Inc, 0.875%, 08/04/27	88,386	0.04	EUR 200,000	Rwe AG, 2.125%, 24/05/26	189,294	0.08
EUR 150,000	Verizon Communications Inc, 0.375%, 22/03/29	120,683	0.05	Total Denmark		347,774	0.15
EUR 150,000	Verizon Communications Inc, 1.250%, 08/04/30	123,596	0.05	France			
EUR 100,000	Verizon Communications Inc, 2.625%, 01/12/31	89,471	0.04	EUR 200,000	Banque Fed Cred, 0.250%, 29/06/28	165,612	0.07
EUR 100,000	Verizon Communications Inc, 0.875%, 19/03/32	75,114	0.03	Total France		165,612	0.07
EUR 200,000	Verizon Communications Inc, 0.750%, 22/03/32	148,632	0.07	Germany			
EUR 250,000	Verizon Communications Inc, 1.300%, 18/05/33	188,825	0.08	EUR 200,000	Amprion GmbH, 3.450%, 22/09/27	196,016	0.09
				EUR 300,000	Amprion GmbH, 3.971%, 22/09/32	294,735	0.13
				EUR 200,000	Rwe AG, 0.625%, 11/06/31	150,210	0.06
				EUR 365,000	Volkswagen Leasing GmbH, 0.375%, perpetual	315,630	0.14
				EUR 100,000	Vonovia SE, 1.500%, 14/06/41	55,014	0.02
				Total Germany		1,011,605	0.44
				Japan			
				EUR 360,000	East Japan Railway Co, 2.614%, 08/09/25	349,826	0.15
				Total Japan		349,826	0.15

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in EURO)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>			
Corporate Bonds - 2.39% <i>(continued)</i>			
Luxembourg			
EUR 100,000	ACEF Holdings SCA, 0.750%, 14/06/28	73,519	0.03
EUR 420,000	P3 Group Sarl, 0.875%, 26/01/26	350,020	0.16
Total Luxembourg		423,539	0.19
Netherlands			
EUR 300,000	ING Groep NV, 0.875%, 09/06/32	252,600	0.11
EUR 300,000	Ne Property BV, 2.000%, 20/01/30	205,992	0.09
EUR 100,000	Stellantis NV, 4.500%, 07/07/28	99,817	0.05
EUR 100,000	Universal Music Group NV, 3.750%, 30/06/32	94,572	0.04
EUR 320,000	Wabtec Transportation, 1.250%, 03/12/27	271,056	0.12
Total Netherlands		924,037	0.41
Spain			
EUR 200,000	Banco De SABadell SA, 0.875%, 22/07/25	182,330	0.08
EUR 200,000	Banco Santander SA, 0.625%, 24/06/29	164,022	0.07
EUR 100,000	Merlin Properties Socimi, 1.375%, 01/06/30	76,971	0.04
Total Spain		423,323	0.19
Sweden			
EUR 210,000	Volvo Treasury AB, 0.010%, perpetual	185,445	0.08
Total Sweden		185,445	0.08
United States			
EUR 230,000	AbbVie Inc, 1.250%, 01/06/24	223,245	0.10
EUR 150,000	AbbVie Inc, 2.125%, 01/06/29	136,338	0.06
EUR 200,000	AT&T Inc, 1.800%, 05/09/26	185,894	0.08
EUR 100,000	AT&T Inc, 2.350%, 05/09/29	90,161	0.04
EUR 470,000	Bank of America Corp, 1.776%, perpetual	433,011	0.19
EUR 150,000	General Electric Co, 4.125%, 19/09/35	147,282	0.07
EUR 190,000	Worley US Finance Sub, 0.875%, 09/06/26	165,155	0.07
Total United States		1,381,086	0.61
Total Corporate Bonds		5,441,219	2.39
Total Other transferable securities		5,441,219	2.39
TOTAL INVESTMENTS		225,612,489	99.09
Other Net Assets/(Liabilities)		2,081,322	0.91
TOTAL NET ASSETS		227,693,811	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 94.08%				Corporate Bonds - 94.08% <i>(continued)</i>			
Argentina				Austria <i>(continued)</i>			
USD 85,050	Generacion Mediterranea SA / Central Termica Roca SA, 9.875%, 01/12/27	54,602	0.02	USD 100,000	Klabin Austria GmbH, 5.750%, 03/04/29	98,526	0.03
USD 70,000	Genneia SA, 8.750%, 02/09/27	68,425	0.02	USD 200,000	Klabin Austria GmbH, 3.200%, 12/01/31	160,000	0.05
USD 150,000	MSU Energy SA / UGEN SA / UENSA SA, 6.875%, 01/02/25	101,062	0.03	USD 120,000	Klabin Austria GmbH, 7.000%, 03/04/49	117,623	0.03
USD 50,000	Pampa Energia SA, 9.500%, 08/12/26	52,545	0.01	EUR 100,000	Sappi Papier Holding GmbH, 3.625%, 15/03/28	91,250	0.03
USD 150,000	Pampa Energia SA, 7.500%, 24/01/27	137,388	0.04	EUR 50,000	Wienerberger AG, 2.000%, 02/05/24	52,028	0.01
USD 45,000	Pan American Energy LLC/Argentina, 9.125%, 30/04/27	50,445	0.01	EUR 100,000	Wienerberger AG, 2.750%, 04/06/25	101,993	0.03
USD 100,000	Telecom Argentina SA, 8.000%, 18/07/26	93,500	0.03	Total Austria		960,332	0.28
USD 25,000	YPF Energia Electrica SA, 10.000%, 25/07/26	21,697	0.01	Azerbaijan			
USD 70,000	YPF SA, 8.750%, 04/04/24	66,469	0.02	USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	206,097	0.06
USD 31,250	YPF SA, 8.500%, 23/03/25	28,409	0.01	Total Azerbaijan		206,097	0.06
USD 100,000	YPF SA, 8.500%, 28/07/25	83,808	0.02	Belgium			
USD 75,000	YPF SA, 4.000%, 12/02/26	71,812	0.02	EUR 100,000	LSF XI Magpie Bidco Sarl, 7.250%, 30/06/27	93,635	0.03
USD 180,000	YPF SA, 6.950%, 21/07/27	127,516	0.04	EUR 100,000	Ontex Group NV, 3.500%, 15/07/26	89,649	0.02
USD 50,000	YPF SA, 9.000%, 30/06/29	39,977	0.01	EUR 100,000	Solvay SA, 4.250%, perpetual	104,857	0.03
USD 200,000	YPF SA, 7.000%, 30/09/33	132,700	0.04	Total Belgium		288,141	0.08
USD 210,000	YPF SA, 7.000%, 15/12/47	125,937	0.04	Bermuda			
Total Argentina		1,256,292	0.37	USD 150,000	Geopark Ltd, 5.500%, 17/01/27	128,964	0.04
Australia				USD 25,000	Investment Energy Resources Ltd, 6.250%, 26/04/29	23,888	0.01
USD 51,000	FMG Resources August 2006 Pty Ltd, 5.125%, 15/05/24	50,124	0.01	USD 92,000	Nabors Industries Ltd, 7.250%, 15/01/26	86,701	0.03
USD 99,000	FMG Resources August 2006 Pty Ltd, 4.500%, 15/09/27	91,327	0.03	USD 25,000	Nabors Industries Ltd, 7.500%, 15/01/28	22,872	0.01
USD 450,000	FMG Resources August 2006 Pty Ltd, 5.875%, 15/04/30	419,187	0.12	USD 67,000	NCL Corp Ltd, 3.625%, 15/12/24	57,242	0.02
USD 214,000	FMG Resources August 2006 Pty Ltd, 4.375%, 01/04/31	177,980	0.05	USD 312,000	NCL Corp Ltd, 5.875%, 15/03/26	245,716	0.07
USD 138,000	FMG Resources August 2006 Pty Ltd, 6.125%, 15/04/32	128,699	0.04	USD 63,000	NCL Finance Ltd, 6.125%, 15/03/28	46,508	0.01
USD 50,000	Infrabuild Australia Pty Ltd, 12.000%, 01/10/24	48,500	0.01	USD 75,000	Sagicor Financial Co Ltd, 5.300%, 13/05/28	70,262	0.02
USD 172,000	Mineral Resources Ltd, 8.125%, 01/05/27	173,193	0.05	USD 50,000	Viking Cruises Ltd, 6.250%, 15/05/25	45,000	0.01
USD 185,000	Mineral Resources Ltd, 8.000%, 01/11/27	189,166	0.06	USD 93,000	Viking Cruises Ltd, 13.000%, 15/05/25	98,120	0.03
USD 120,000	Mineral Resources Ltd, 8.500%, 01/05/30	121,624	0.04	USD 136,000	Viking Cruises Ltd, 5.875%, 15/09/27	110,862	0.03
USD 50,000	NUFARM AUSTRALIA/AMERICA, 5.000%, 27/01/30	43,125	0.01	USD 89,000	Viking Cruises Ltd, 7.000%, 15/02/29	73,648	0.02
USD 75,000	Perenti Finance Pty Ltd, 6.500%, 07/10/25	69,975	0.02	USD 45,000	Viking Ocean Cruises Ship VII Ltd, 5.625%, 15/02/29	36,225	0.01
Total Australia		1,512,900	0.44	USD 121,000	VOC Escrow Ltd, 5.000%, 15/02/28	104,072	0.03
Austria				USD 287,000	Weatherford International Ltd, 8.625%, 30/04/30	275,608	0.08
EUR 100,000	ams AG, 6.000%, 31/07/25	99,516	0.03	Total Bermuda		1,425,688	0.42
USD 70,000	ams AG, 7.000%, 31/07/25	65,870	0.02				
USD 100,000	BRF GmbH, 4.350%, 29/09/26	90,375	0.03				
USD 100,000	lochpe Maxion Wheels MX, 5.000%, perpetual	83,151	0.02				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Brazil				British Virgin Islands (continued)			
USD 100,000	B3 SA - Brasil Bolsa Balcao, 4.125%, 20/09/31	84,250	0.02	USD 200,000	RKPF Overseas 2020 A Ltd, 5.125%, 26/07/26	142,000	0.04
USD 200,000	Banco Bradesco SA, 4.750%, 20/03/24	197,048	0.06	USD 200,000	Sino-Ocean Land Treasure Finance II Ltd, 5.950%, 04/02/27	109,621	0.03
USD 150,000	Banco Bradesco SA, 3.200%, 27/01/25	143,325	0.04	USD 50,000	Studio City Co Ltd, 7.000%, 15/02/27	46,761	0.01
USD 85,000	Banco Bradesco SAYman Islands, 4.375%, 18/03/27	81,532	0.02	USD 135,000	Studio City Finance Ltd, 6.000%, 15/07/25	117,048	0.03
USD 200,000	Banco BTG Pactual SA, 4.500%, 10/01/25	192,750	0.06	USD 25,000	Studio City Finance Ltd, 6.500%, 15/01/28	19,413	0.01
USD 150,000	Banco do Brasil SAYman, 4.625%, 15/01/25	146,550	0.04	USD 180,000	Studio City Finance Ltd, 5.000%, 15/01/29	133,197	0.04
USD 200,000	Banco do Brasil SAYman, 3.250%, 30/09/26	184,112	0.05	USD 200,000	Wanda Properties International Co Ltd, 7.250%, 29/01/24	179,638	0.05
USD 200,000	Banco Votorantim SA, 4.375%, 29/07/25	190,750	0.06	Total British Virgin Islands		2,169,415	0.63
USD 200,000	BRF SA, 4.875%, 24/01/30	169,302	0.05	Bulgaria			
USD 100,000	BRF SA, 5.750%, 21/09/50	71,368	0.02	EUR 150,000	Bulgarian Energy Holdings EAD, 3.500%, 28/06/25	145,137	0.04
USD 200,000	Cemig Geracao e Transmissao SA, 9.250%, 05/12/24	205,020	0.06	EUR 100,000	Bulgarian Energy Holdings EAD, 2.450%, 22/07/28	82,011	0.03
USD 200,000	Cosan SA, 5.500%, 20/09/29	188,250	0.05	Total Bulgaria		227,148	0.07
USD 200,000	Csn Resources SA, 4.625%, perpetual	158,385	0.05	Canada			
USD 200,000	Globo Comunicacao e Participacoes SA, 4.875%, 22/01/30	168,800	0.05	USD 73,000	1011778 BC ULC / New Red Finance Inc, 5.750%, 15/04/25	72,430	0.02
USD 200,000	Itau Unibanco Holdings SAYman Island, 4.500%, 21/11/29	191,460	0.06	USD 135,000	1011778 BC ULC / New Red Finance Inc, 3.875%, 15/01/28	120,764	0.04
USD 200,000	Itau Unibanco Holdings SAYman Island, 3.875%, 15/04/31	181,890	0.05	USD 307,000	1011778 BC ULC / New Red Finance Inc, 4.375%, 15/01/28	274,890	0.08
USD 200,000	Natura Cosmeticos SA, 4.125%, 03/05/28	163,202	0.05	USD 100,000	1011778 BC ULC / New Red Finance Inc, 3.500%, 15/02/29	85,781	0.02
Total Brazil		2,717,994	0.79	USD 506,000	1011778 BC ULC / New Red Finance Inc, 4.000%, 15/10/30	409,435	0.12
British Virgin Islands				USD 165,000	Air Canada, 3.875%, 15/08/26	146,123	0.04
USD 100,000	Arcos Dorados Holdings Inc, 5.875%, 04/04/27	97,125	0.03	CAD 320,000	Air Canada, 4.625%, 15/08/29	206,158	0.06
USD 100,000	CAS Capital No 1 Ltd, 4.000%, perpetual	77,484	0.02	USD 75,000	Akumin Escrow Inc, 7.500%, 01/08/28	45,689	0.01
USD 180,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 5.250%, 27/04/29	167,800	0.05	USD 125,000	Akumin Inc, 7.000%, 01/11/25	89,520	0.03
USD 200,000	Champion Path Holdings Ltd, 4.500%, 27/01/26	172,780	0.05	USD 200,000	Algonquin Power & Utilities Corp, 4.750%, 18/01/82	162,000	0.05
USD 200,000	ENN Clean Energy International Investment Ltd, 3.375%, 12/05/26	174,471	0.05	CAD 100,000	Algonquin Power & Utilities Corp, 5.250%, 18/01/82	57,462	0.02
USD 200,000	Fortune Star BVI Ltd, 5.950%, 19/10/25	153,100	0.04	CAD 50,000	AltaGas Ltd, 5.250%, 11/01/82	30,002	0.01
EUR 100,000	Fortune Star BVI Ltd, 3.950%, 02/10/26	59,757	0.02	USD 60,000	ATS Automation Tooling Systems Inc, 4.125%, 15/12/28	51,766	0.02
USD 200,000	Fortune Star BVI Ltd, 5.050%, 27/01/27	127,220	0.04	USD 120,000	Baffinland Iron Mines Corp / Baffinland Iron Mines LP, 8.750%, 15/07/26	113,697	0.03
USD 200,000	Greenland Global Investment Ltd, 5.875%, 03/07/24	65,000	0.02	USD 190,000	Bausch Health Cos Inc, 5.500%, 01/11/25	161,408	0.05
USD 200,000	RKPF Overseas 2019 A Ltd, 5.900%, 05/03/25	166,000	0.05	USD 100,000	Bausch Health Cos Inc, 9.000%, 15/12/25	79,433	0.02
USD 200,000	RKPF Overseas 2019 A Ltd, 6.000%, 04/09/25	161,000	0.05	USD 255,000	Bausch Health Cos Inc, 6.125%, 01/02/27	175,817	0.05
				USD 250,000	Bausch Health Cos Inc, 5.000%, 30/01/28	119,999	0.03

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
Canada <i>(continued)</i>				Canada <i>(continued)</i>			
USD 369,000	Bausch Health Cos Inc, 11.000%, 30/09/28	287,763	0.08	CAD 100,000	Ford Credit Canada Co, 3.500%, 30/11/23	71,889	0.02
USD 148,000	Bausch Health Cos Inc, 6.250%, 15/02/29	71,253	0.02	CAD 20,000	Ford Credit Canada Co, 4.460%, 13/11/24	14,207	0.00
USD 30,000	Bausch Health Cos Inc, 7.250%, 30/05/29	14,484	0.00	CAD 150,000	Ford Credit Canada Co, 2.961%, 16/09/26	96,902	0.03
USD 333,000	Bausch Health Cos Inc, 5.250%, 30/01/30	159,844	0.05	USD 100,000	Frontera Energy Corp, 7.875%, 21/06/28	83,000	0.02
USD 68,000	Bausch Health Cos Inc, 14.000%, 15/10/30	40,368	0.01	USD 83,000	Garda World Security Corp, 4.625%, 15/02/27	73,287	0.02
USD 106,000	Baytex Energy Corp, 8.750%, 01/04/27	107,852	0.03	USD 96,000	Garda World Security Corp, 9.500%, 01/11/27	92,459	0.03
USD 293,000	Bombardier Inc, 7.500%, 15/03/25	290,145	0.08	USD 62,000	Garda World Security Corp, 6.000%, 01/06/29	50,378	0.01
USD 197,000	Bombardier Inc, 7.125%, 15/06/26	191,123	0.06	USD 125,000	Gfl Environmental Inc, 4.750%, 15/06/29	109,406	0.03
USD 504,000	Bombardier Inc, 7.875%, 15/04/27	488,877	0.14	USD 70,000	GFL Environmental Inc, 4.250%, 01/06/25	66,852	0.02
USD 136,000	Bombardier Inc, 6.000%, 15/02/28	125,724	0.04	USD 144,000	GFL Environmental Inc, 3.750%, 01/08/25	136,080	0.04
USD 70,000	Bombardier Inc, 7.450%, 01/05/34	70,000	0.02	USD 45,000	GFL Environmental Inc, 5.125%, 15/12/26	43,037	0.01
CAD 75,000	Brookfield Property Finance ULC, 4.300%, 01/03/24	53,826	0.02	USD 105,000	GFL Environmental Inc, 4.000%, 01/08/28	89,775	0.03
CAD 125,000	Brookfield Property Finance ULC, 3.926%, 24/08/25	86,344	0.03	USD 133,000	GFL Environmental Inc, 3.500%, 01/09/28	116,929	0.03
CAD 120,000	Brookfield Property Finance ULC, 4.000%, 30/09/26	80,720	0.02	USD 24,000	GFL Environmental Inc, 4.375%, 15/08/29	20,339	0.01
CAD 50,000	Brookfield Property Finance ULC, 3.930%, 15/01/27	33,242	0.01	CAD 40,000	Gibson Energy Inc, 2.450%, 14/07/25	27,482	0.01
USD 147,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 6.250%, 15/09/27	130,551	0.04	CAD 75,000	Gibson Energy Inc, 2.850%, 14/07/27	50,101	0.01
USD 60,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 5.000%, 15/06/29	46,882	0.01	CAD 75,000	Gibson Energy Inc, 3.600%, 17/09/29	49,566	0.01
USD 95,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC, 4.875%, 15/02/30	74,068	0.02	CAD 40,000	Gibson Energy Inc, 5.250%, 22/12/80	25,076	0.01
USD 100,000	Canacol Energy Ltd, 5.750%, 24/11/28	88,300	0.03	USD 100,000	goeasy Ltd, 5.375%, 01/12/24	95,930	0.03
USD 74,000	Clarios Global LP, 6.750%, 15/05/25	74,099	0.02	USD 125,000	goeasy Ltd, 4.375%, 01/05/26	110,625	0.03
CAD 100,000	Doman Building Materials Group Ltd, 5.250%, 15/05/26	65,639	0.02	USD 100,000	Gran Colombia Gold Corp, 6.875%, 09/08/26	78,051	0.02
USD 80,000	Eldorado Gold Corp, 6.250%, 01/09/29	69,987	0.02	USD 99,000	Hudbay Minerals Inc, 4.500%, 01/04/26	89,926	0.03
USD 200,000	Emera Inc, 6.750%, 15/06/76	192,044	0.06	USD 62,000	Hudbay Minerals Inc, 6.125%, 01/04/29	56,107	0.02
USD 70,000	Empire Communities Corp, 7.000%, 15/12/25	63,291	0.02	USD 120,000	Husky III Holdings Ltd, 13.000%, 15/02/25	106,200	0.03
USD 249,000	Enerflex Ltd, 9.000%, 15/10/27	248,314	0.07	USD 120,000	Iamgold Corp, 5.750%, 15/10/28	93,173	0.03
USD 64,000	Ensign Drilling Inc, 9.250%, 15/04/24	60,487	0.02	CAD 130,000	Inter Pipeline Ltd, 6.875%, 26/03/79	91,638	0.03
USD 100,000	ERO Copper Corp, 6.500%, 15/02/30	80,646	0.02	CAD 50,000	Keyera Corp, 6.875%, 13/06/79	34,894	0.01
USD 132,000	First Quantum Minerals Ltd, 6.500%, 01/03/24	129,131	0.04	CAD 110,000	Keyera Corp, 5.950%, 10/03/81	70,551	0.02
USD 200,000	First Quantum Minerals Ltd, 7.500%, 01/04/25	194,668	0.06	CAD 60,000	Laurentian Bank of Canada, 5.095%, 15/06/32	41,864	0.01
USD 440,000	First Quantum Minerals Ltd, 6.875%, 01/03/26	414,578	0.13	USD 172,000	Masonite International Corp, 5.375%, 01/02/28	159,033	0.05
				USD 70,000	Masonite International Corp, 3.500%, 15/02/30	56,625	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Canada (continued)				Canada (continued)			
USD 75,000	Mattamy Group Corp, 5.250%, 15/12/27	66,512	0.02	USD 49,000	TransAlta Corp, 6.500%, 15/03/40	44,876	0.01
USD 106,000	Mattamy Group Corp, 4.625%, 01/03/30	85,909	0.02	USD 45,000	Vermilion Energy Inc, 5.625%, 15/03/25	43,203	0.01
USD 25,000	Methanex Corp, 4.250%, 01/12/24	23,938	0.01	USD 80,000	Vermilion Energy Inc, 6.875%, 01/05/30	73,188	0.02
USD 251,000	Methanex Corp, 5.125%, 15/10/27	232,802	0.07	USD 75,000	Videotron Ltd, 5.375%, 15/06/24	74,062	0.02
USD 103,000	Methanex Corp, 5.250%, 15/12/29	91,381	0.03	CAD 75,000	Videotron Ltd, 5.625%, 15/06/25	54,467	0.02
USD 55,000	Methanex Corp, 5.650%, 01/12/44	41,662	0.01	USD 99,000	Videotron Ltd, 5.125%, 15/04/27	93,508	0.03
USD 65,000	New Gold Inc, 7.500%, 15/07/27	57,041	0.02	CAD 100,000	Videotron Ltd, 3.625%, 15/06/28	63,402	0.02
USD 79,000	Northriver Midstream Finance LP, 5.625%, 15/02/26	74,819	0.02	USD 101,000	Videotron Ltd, 3.625%, 15/06/29	85,135	0.02
USD 165,000	NOVA Chemicals Corp, 4.875%, 01/06/24	159,636	0.05	CAD 130,000	Videotron Ltd, 4.500%, 15/01/30	83,352	0.02
USD 50,000	NOVA Chemicals Corp, 5.000%, 01/05/25	47,040	0.01	CAD 100,000	Videotron Ltd, 3.125%, 15/01/31	56,515	0.02
USD 225,000	NOVA Chemicals Corp, 5.250%, 01/06/27	202,164	0.06	Total Canada		12,050,541	3.51
USD 94,000	NOVA Chemicals Corp, 4.250%, 15/05/29	76,845	0.02	Cayman Islands			
USD 292,000	Open Text Corp, 3.875%, 15/02/28	242,603	0.07	USD 200,000	Agile Group Holdings Ltd, 6.050%, 13/10/25	90,785	0.03
USD 77,000	Parkland Corp, 5.875%, 15/07/27	73,111	0.02	USD 200,000	Agile Group Holdings Ltd, 8.375%, perpetual	49,057	0.01
CAD 40,000	Parkland Corp, 4.375%, 26/03/29	25,388	0.01	USD 200,000	Arabian Centres Sukuk II Ltd, 5.625%, 07/10/26	181,006	0.05
USD 178,000	Parkland Corp, 4.500%, 01/10/29	148,521	0.04	USD 225,000	Central China Real Estate Ltd, 7.750%, 24/05/24	71,107	0.02
USD 180,000	Parkland Corp, 4.625%, 01/05/30	148,950	0.04	USD 200,000	China SCE Group Holdings Ltd, 7.000%, 02/05/25	78,000	0.02
CAD 90,000	Parkland Corp, 3.875%, perpetual	60,819	0.02	USD 300,000	Country Garden Holdings Co Ltd, 7.250%, 08/04/26	189,258	0.06
CAD 110,000	Pembina Pipeline Corp, 4.800%, 25/01/81	66,352	0.02	USD 200,000	Country Garden Holdings Co Ltd, 5.125%, 14/01/27	114,404	0.03
USD 75,000	Precision Drilling Corp, 6.875%, 15/01/29	69,825	0.02	USD 250,000	CSN Inova Ventures, 6.750%, 28/01/28	238,461	0.07
USD 80,000	Ritchie Bros Auctioneers Inc, 5.375%, 15/01/25	78,600	0.02	USD 200,000	Dar Al-Arkan Sukuk Co Ltd, 6.875%, 26/02/27	188,760	0.05
CAD 100,000	Russel Metals Inc, 5.750%, 27/10/25	72,420	0.02	USD 200,000	DIB Tier 1 Sukuk 3 Ltd, 6.250%, perpetual	200,060	0.06
CAD 50,000	Secure Energy Services Inc, 7.250%, 30/12/26	36,225	0.01	USD 200,000	DP World Salaam, 6.000%, perpetual	197,710	0.06
CAD 30,000	SNC-Lavalin Group Inc, 3.800%, 19/08/24	21,200	0.01	USD 200,000	eHi Car Services Ltd, 7.750%, 14/11/24	132,000	0.04
USD 79,000	Strathcona Resources Ltd, 6.875%, 01/08/26	57,659	0.02	USD 327,715	Global Aircraft Leasing Co Ltd, 6.500%, 15/09/24	278,558	0.08
CAD 100,000	Superior Plus LP, 4.250%, 18/05/28	64,209	0.02	USD 150,000	Grupo Aval Ltd, 4.375%, 04/02/30	121,688	0.04
USD 96,000	Superior Plus LP / Superior General Partner Inc, 4.500%, 15/03/29	82,080	0.02	USD 100,000	IHS Holding Ltd, 5.625%, 29/11/26	82,550	0.02
USD 55,000	Taseko Mines Ltd, 7.000%, 15/02/26	48,364	0.01	USD 200,000	Lamar Funding Ltd, 3.958%, 07/05/25	189,222	0.05
USD 75,000	Teine Energy Ltd, 6.875%, 15/04/29	67,312	0.02	USD 200,000	Melco Resorts Finance Ltd, 4.875%, 06/06/25	183,661	0.05
USD 49,000	Telesat Canada / Telesat LLC, 5.625%, 06/12/26	22,541	0.01	USD 50,000	Melco Resorts Finance Ltd, 5.250%, 26/04/26	43,992	0.01
USD 25,000	Telesat Canada / Telesat LLC, 4.875%, 01/06/27	11,228	0.00	USD 350,000	Melco Resorts Finance Ltd, 5.750%, 21/07/28	291,452	0.08
USD 97,000	Telesat Canada / Telesat LLC, 6.500%, 15/10/27	28,057	0.01	USD 250,000	Melco Resorts Finance Ltd, 5.375%, 04/12/29	199,897	0.06
USD 40,000	TransAlta Corp, 7.750%, 15/11/29	40,860	0.01	USD 200,000	MGM China Holdings Ltd, 5.375%, 15/05/24	193,027	0.06
CAD 20,000	TransAlta Corp, 6.900%, 15/11/30	14,754	0.00	USD 25,000	MGM China Holdings Ltd, 5.250%, 18/06/25	23,511	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>				
Cayman Islands <i>(continued)</i>				Cayman Islands <i>(continued)</i>				
USD 50,000	MGM China Holdings Ltd, 5.875%, 15/05/26	46,691	0.01	EUR 100,000	UPCB Finance VII Ltd, 3.625%, 15/06/29	94,176	0.03	
USD 200,000	MGM China Holdings Ltd, 4.750%, 01/02/27	176,938	0.05	USD 122,000	Wynn Macau Ltd, 4.875%, 01/10/24	115,185	0.03	
USD 200,000	Oryx Funding Ltd, 5.800%, 03/02/31	190,323	0.06	USD 220,000	Wynn Macau Ltd, 5.500%, 15/01/26	197,490	0.06	
USD 183,000	Poinsettia Finance Ltd, 6.625%, 17/06/31	154,635	0.04	USD 275,000	Wynn Macau Ltd, 5.625%, 26/08/28	234,875	0.07	
USD 200,000	Powerlong Real Estate Holdings Ltd, 5.950%, 30/04/25	57,068	0.02	USD 200,000	Wynn Macau Ltd, 5.125%, 15/12/29	161,818	0.05	
USD 200,000	Redsun Properties Group Ltd, 7.300%, 13/01/25	19,090	0.01	USD 150,000	XP Inc, 3.250%, 01/07/26	134,813	0.04	
USD 100,000	Sable International Finance Ltd, 5.750%, 07/09/27	92,250	0.03	Total Cayman Islands			7,187,467	2.10
USD 100,000	Seagate HDD Cayman, 4.875%, 01/03/24	98,020	0.03	Chile				
USD 50,000	Seagate HDD Cayman, 4.750%, 01/01/25	48,625	0.01	USD 150,000	Agrosuper SA, 4.600%, 20/01/32	132,593	0.04	
USD 80,000	Seagate HDD Cayman, 4.875%, 01/06/27	74,563	0.02	USD 50,000	CAP SA, 3.900%, 27/04/31	39,002	0.01	
USD 70,000	Seagate HDD Cayman, 4.091%, 01/06/29	57,905	0.02	USD 195,890	Inversiones Latin America Power Ltda, 5.125%, 15/06/33	93,217	0.03	
USD 27,000	Seagate HDD Cayman, 4.125%, 15/01/31	21,075	0.01	USD 200,000	VTR Comunicaciones SpA, 4.375%, 15/04/29	116,500	0.03	
USD 407,760	Seagate HDD Cayman, 9.625%, 01/12/32	447,231	0.13	Total Chile			381,312	0.11
USD 100,000	Seagate HDD Cayman, 5.750%, 01/12/34	84,788	0.02	China				
USD 100,000	Shelf Drilling Holdings Ltd, 8.875%, 15/11/24	98,000	0.03	USD 600,000	Bank of Communications Co Ltd, 3.800%, perpetual	576,042	0.17	
USD 170,000	Shelf Drilling Holdings Ltd, 8.250%, 15/02/25	147,050	0.04	USD 200,000	Greentown China Holdings Ltd, 4.700%, 29/04/25	177,650	0.05	
USD 100,000	Spirit Loyalty Cayman Ltd, 8.000%, 20/09/25	100,513	0.03	USD 1,000,000	Industrial & Commercial Bank of China Ltd, 3.200%, perpetual	932,500	0.27	
USD 86,000	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 8.000%, 20/09/25	86,277	0.02	Total China			1,686,192	0.49
USD 170,000	Termocandelaria Power Ltd, 7.875%, 30/01/29	155,550	0.05	Colombia				
USD 200,000	Times China Holdings Ltd, 6.750%, 08/07/25	32,789	0.01	USD 100,000	Banco Bilbao Vizcaya Argentaria Colombia SA, 4.875%, 21/04/25	96,625	0.03	
USD 40,168	Transocean Guardian Ltd, 5.875%, 15/01/24	39,224	0.01	USD 200,000	Banco de Bogota SA, 6.250%, 12/05/26	196,000	0.06	
USD 100,000	Transocean Inc, 7.250%, 01/11/25	88,422	0.03	USD 150,000	Banco GNB Sudameris SA, 7.500%, 16/04/31	108,151	0.03	
USD 108,000	Transocean Inc, 7.500%, 15/01/26	90,919	0.03	USD 75,000	Bancolombia SA, 4.625%, 18/12/29	65,812	0.02	
USD 196,000	Transocean Inc, 11.500%, 30/01/27	196,490	0.06	USD 60,000	Colombia Telecomunicaciones SA ESP, 4.950%, 17/07/30	47,791	0.01	
USD 104,000	Transocean Inc, 8.000%, 01/02/27	84,760	0.02	USD 150,000	Ecopetrol SA, 4.125%, 16/01/25	142,912	0.04	
USD 150,000	Transocean Inc, 6.800%, 15/03/38	94,573	0.03	USD 200,000	Ecopetrol SA, 5.375%, 26/06/26	188,630	0.06	
USD 36,400	Transocean Pontus Ltd, 6.125%, 01/08/25	35,663	0.01	USD 300,000	Ecopetrol SA, 6.875%, 29/04/30	271,975	0.08	
USD 63,000	Transocean Poseidon Ltd, 6.875%, 01/02/27	61,307	0.02	USD 300,000	Ecopetrol SA, 4.625%, 02/11/31	229,241	0.07	
USD 30,000	Transocean Proteus Ltd, 6.250%, 01/12/24	29,552	0.01	USD 100,000	Ecopetrol SA, 7.375%, 18/09/43	85,234	0.02	
USD 661	Transocean Sentry Ltd, 5.375%, 15/05/23	653	0.00	USD 365,000	Ecopetrol SA, 5.875%, 28/05/45	254,208	0.07	
				USD 235,000	Ecopetrol SA, 5.875%, 02/11/51	158,062	0.05	
				USD 300,000	Empresas Publicas de Medellin ESP, 4.250%, 18/07/29	238,125	0.07	
				USD 50,000	Grupo de Inversiones Suramericana SA, 5.500%, 29/04/26	48,250	0.01	
				USD 200,000	Oleoducto Central SA, 4.000%, 14/07/27	176,314	0.05	
				Total Colombia			2,307,330	0.67

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Costa Rica				France (continued)			
USD 200,000	Instituto Costarricense de Electricidad, 6.750%, 07/10/31	192,000	0.06	USD 85,000	Banijay Entertainment SASU, 5.375%, 01/03/25	80,325	0.02
Total Costa Rica		192,000	0.06	EUR 100,000	Banijay Group SAS, 6.500%, 01/03/26	100,313	0.03
Czech Republic				EUR 200,000	Cab Selas, 3.375%, 01/02/28	170,986	0.05
EUR 100,000	Sazka Group AS, 3.875%, 15/02/27	95,919	0.03	EUR 100,000	Casino Guichard Perrachon SA, 3.580%, 07/02/25	71,079	0.02
Total Czech Republic		95,919	0.03	EUR 100,000	Casino Guichard Perrachon SA, 6.625%, 15/01/26	57,365	0.02
Denmark				EUR 100,000	Casino Guichard Perrachon SA, 5.250%, 15/04/27	53,629	0.02
USD 53,000	Welltec International ApS, 8.250%, 15/10/26	51,543	0.02	USD 100,000	Cgg SA, 8.750%, 01/04/27	80,769	0.02
Total Denmark		51,543	0.02	EUR 100,000	Cgg SA, 7.750%, perpetual	86,447	0.02
Finland				EUR 100,000	Chrome Bidco SASU, 3.500%, 31/05/28	89,382	0.03
EUR 100,000	Citycon Oyj, 3.625%, perpetual	51,708	0.01	EUR 100,000	Chrome Holdco SASU, 5.000%, 31/05/29	82,623	0.02
EUR 250,000	Nokia Oyj, 2.000%, 15/03/24	256,791	0.07	EUR 100,000	CMA CGM SA, 7.500%, 15/01/26	110,087	0.03
EUR 100,000	Nokia Oyj, 2.375%, 15/05/25	102,414	0.03	USD 100,000	Constellium SE, 5.875%, 15/02/26	95,266	0.03
USD 58,000	Nokia Oyj, 4.375%, 12/06/27	54,794	0.02	USD 25,000	Constellium SE, 5.625%, 15/06/28	23,106	0.01
EUR 100,000	Nokia Oyj, 3.125%, 15/05/28	100,929	0.03	USD 65,000	Constellium SE, 3.750%, 15/04/29	52,808	0.01
USD 80,000	Nokia Oyj, 6.625%, 15/05/39	75,933	0.02	EUR 200,000	Constellium SE, 3.125%, 15/07/29	167,889	0.05
USD 74,000	SpA Holdings 3 Oyj, 4.875%, 04/02/28	59,529	0.02	EUR 100,000	Crown European Holdings SA, 2.625%, 30/09/24	104,169	0.03
EUR 100,000	Teollisuuden Voima Oyj, 2.125%, 04/02/25	101,277	0.03	EUR 100,000	Crown European Holdings SA, 3.375%, 15/05/25	104,854	0.03
EUR 100,000	Teollisuuden Voima Oyj, 1.125%, 09/03/26	94,688	0.03	EUR 100,000	Crown European Holdings SA, 2.875%, 01/02/26	101,389	0.03
EUR 200,000	Teollisuuden Voima Oyj, 2.625%, 31/03/27	194,419	0.06	EUR 100,000	Derichebourg SA, 2.250%, 15/07/28	91,205	0.03
EUR 100,000	Teollisuuden Voima Oyj, 1.375%, 23/06/28	88,484	0.02	EUR 300,000	Electricite de France SA, 5.375%, perpetual	303,766	0.09
Total Finland		1,180,966	0.34	GBP 200,000	Electricite de France SA, 5.875%, perpetual	196,799	0.06
France				USD 300,000	Electricite de France SA, 5.625%, perpetual	283,580	0.08
EUR 200,000	Accor SA, 3.000%, 04/02/26	205,688	0.06	EUR 200,000	Electricite de France SA, 3.375%, perpetual	153,786	0.04
EUR 100,000	Accor SA, 2.375%, 29/11/28	90,935	0.03	EUR 200,000	Electricite de France SA, 4.000%, perpetual	199,603	0.06
EUR 100,000	Accor SA, 2.625%, perpetual	87,552	0.02	EUR 200,000	Electricite de France SA, 5.000%, perpetual	194,148	0.06
EUR 100,000	Accor SA, 4.375%, perpetual	100,193	0.03	GBP 300,000	Electricite de France SA, 6.000%, perpetual	322,250	0.09
EUR 100,000	Afflelou Sas, 4.250%, 19/05/26	94,558	0.03	EUR 200,000	Electricite De France SA, 2.625%, 31/12/99	165,651	0.05
EUR 200,000	Altice France SA/France, 5.875%, 01/02/27	185,672	0.05	EUR 100,000	Elior Group SA, 3.750%, 15/07/26	89,115	0.03
USD 300,000	Altice France SA/France, 8.125%, 01/02/27	273,264	0.08	EUR 100,000	Elis SA, 1.000%, 03/04/25	98,854	0.03
EUR 100,000	Altice France SA/France, 3.375%, 15/01/28	80,060	0.02	EUR 100,000	Elis SA, 2.875%, 15/02/26	101,805	0.03
USD 503,000	Altice France SA/France, 5.500%, 15/01/28	387,321	0.11	EUR 200,000	Elis SA, 4.125%, 24/05/27	207,306	0.06
EUR 200,000	Altice France SA/France, 4.125%, 15/01/29	162,222	0.05	EUR 200,000	Faurecia, 2.750%, 15/02/27	179,597	0.05
USD 460,000	Altice France SA/France, 5.125%, 15/01/29	345,012	0.10	EUR 125,000	Faurecia SE, 2.625%, 15/06/25	121,066	0.03
EUR 100,000	Altice France SA/France, 4.250%, 15/10/29	79,807	0.02	EUR 100,000	Faurecia SE, 3.125%, 15/06/26	94,254	0.03
EUR 100,000	Atos SE, 1.750%, 07/05/25	85,957	0.02	EUR 100,000	Faurecia SE, 7.250%, 15/06/26	107,409	0.03
EUR 100,000	Atos SE, 2.500%, 07/11/28	68,934	0.02	EUR 400,000	Faurecia SE, 2.375%, 15/06/27	346,990	0.10
EUR 100,000	Atos SE, 1.000%, 12/11/29	65,903	0.02	EUR 100,000	Faurecia SE, 3.750%, 15/06/28	90,503	0.03
EUR 100,000	Banijay Entertainment SASU, 3.500%, 01/03/25	100,108	0.03				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
France (continued)				France (continued)			
EUR 100,000	Fnac Darty SA, 2.625%, 30/05/26	100,472	0.03	EUR 100,000	Tereos Finance Groupe I SA, 7.500%, 30/10/25	106,906	0.03
EUR 100,000	Getlink SE, 3.500%, 30/10/25	103,523	0.03	EUR 100,000	Tereos Finance Groupe I SA, 4.750%, 30/04/27	96,202	0.03
EUR 100,000	Iliad Holdings SASU, 5.125%, 15/10/26	98,682	0.03	EUR 100,000	Valeo, 5.375%, 28/05/27	104,019	0.03
USD 200,000	Iliad Holdings SASU, 6.500%, 15/10/26	185,491	0.05	EUR 100,000	Valeo, 1.000%, 03/08/28	82,018	0.02
EUR 200,000	Iliad Holdings SASU, 5.625%, 15/10/28	193,059	0.06	EUR 100,000	Valeo SA, 3.250%, 22/01/24	105,591	0.03
USD 130,000	Iliad Holdings SASU, 7.000%, 15/10/28	117,493	0.03	EUR 200,000	Valeo SA, 1.500%, 18/06/25	197,223	0.06
EUR 100,000	iliad SA, 0.750%, 11/02/24	102,082	0.03	EUR 100,000	Valeo SA, 1.625%, 18/03/26	95,819	0.03
EUR 100,000	iliad SA, 1.500%, 14/10/24	101,067	0.03	EUR 200,000	Vallourec SA, 8.500%, 30/06/26	209,262	0.06
EUR 200,000	iliad SA, 1.875%, 25/04/25	185,861	0.06	EUR 200,000	Veolia Environnement SA, 2.000%, perpetual	174,228	0.05
EUR 100,000	iliad SA, 2.375%, 17/06/26	95,963	0.03	EUR 100,000	Veolia Environnement SA, 2.250%, perpetual	94,949	0.03
EUR 100,000	iliad SA, 5.375%, 14/06/27	105,871	0.03	EUR 200,000	Veolia Environnement SA, 2.500%, perpetual	169,663	0.05
EUR 100,000	KAPLA Holdings SAS, 3.375%, 15/12/26	94,318	0.03	EUR 100,000	Verallia SA, 1.625%, 14/05/28	91,511	0.03
EUR 100,000	La Financiere Atalian SASU, 4.000%, 15/05/24	90,343	0.03	EUR 100,000	Verallia SA, 1.875%, 10/11/31	82,883	0.02
GBP 100,000	La Financiere Atalian SASU, 6.625%, 15/05/25	80,103	0.02	Total France		13,804,121	4.03
EUR 100,000	La Poste SA, 3.125%, perpetual	96,784	0.03	Georgia			
EUR 100,000	Laboratoire Eimer Selas, 5.000%, 01/02/29	81,111	0.02	USD 200,000	GEORGIAN RAILWAY JSC, 4.000%, perpetual	175,000	0.05
EUR 100,000	Loxam sas, 4.500%, 15/02/27	97,214	0.03	USD 125,000	Silknet JSC, 8.375%, 31/01/27	117,812	0.04
EUR 200,000	Loxam SAS, 4.250%, 15/04/24	211,779	0.06	Total Georgia		292,812	0.09
EUR 100,000	Loxam SAS, 3.750%, 15/07/26	95,916	0.03	Germany			
EUR 100,000	Mobilux Finance SAS, 4.250%, 15/07/28	83,007	0.02	EUR 100,000	ADLER Real Estate AG, 3.000%, 27/04/26	73,533	0.02
EUR 100,000	Novafives SAS, 5.000%, 15/06/25	85,246	0.02	EUR 100,000	APCOA Parking Holdings GmbH, 4.625%, 15/01/27	91,272	0.03
EUR 150,000	Paprec Holdings SA, 4.000%, 31/03/25	154,004	0.04	EUR 100,000	Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	96,919	0.03
EUR 100,000	Parts Europe SA, 6.500%, 16/07/25	106,191	0.03	EUR 100,000	Bilfinger SE, 4.500%, 14/06/24	105,791	0.03
EUR 100,000	Picard Groupe SAS, 3.875%, 01/07/26	90,829	0.03	EUR 100,000	Ceconomy AG, 1.750%, 24/06/26	65,998	0.02
EUR 200,000	Quatrim SASU, 5.875%, 15/01/24	208,108	0.06	USD 400,000	Cerdia Finanz GmbH, 10.500%, perpetual	335,062	0.10
EUR 100,000	RCI Banque SA, 2.625%, 18/02/30	94,832	0.03	EUR 150,000	Cheplapharm Arzneimittel GmbH, 4.375%, 15/01/28	140,245	0.04
EUR 100,000	Renault SA, 1.000%, 18/04/24	101,985	0.03	USD 200,000	Cheplapharm Arzneimittel GmbH, 5.500%, 15/01/28	167,240	0.05
EUR 100,000	Renault SA, 1.250%, 24/06/25	95,387	0.03	EUR 100,000	Commerzbank AG, 4.000%, 23/03/26	104,377	0.03
EUR 200,000	Renault SA, 1.000%, 28/11/25	196,203	0.06	EUR 50,000	Commerzbank AG, 4.000%, 30/03/27	51,548	0.01
EUR 200,000	Renault SA, 2.375%, 25/05/26	191,737	0.06	EUR 300,000	Commerzbank AG, 4.000%, 05/12/30	301,000	0.09
EUR 100,000	Renault SA, 2.000%, 28/09/26	93,594	0.03	EUR 100,000	Commerzbank AG, 1.375%, 29/12/31	86,213	0.02
EUR 200,000	Renault SA, 2.500%, 02/06/27	182,328	0.06	EUR 100,000	Commerzbank AG, 6.500%, 06/12/32	105,126	0.03
EUR 100,000	Renault SA, 1.125%, 04/10/27	85,534	0.02	EUR 100,000	CT Investment GmbH, 5.500%, 15/04/26	93,953	0.03
EUR 200,000	Rexel SA, 2.125%, 15/06/28	185,577	0.06	EUR 100,000	Ctec II GmbH, 5.250%, 15/02/30	88,306	0.03
EUR 100,000	Solvay Finance SAC, 5.869%, perpetual	106,807	0.03	EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate AG, 1.875%, 15/10/24	72,530	0.02
EUR 100,000	Spcm SA, 2.000%, 01/02/26	98,454	0.03				
USD 60,000	Spcm SA, 3.125%, 15/03/27	51,600	0.01				
EUR 100,000	SPCM SA, 2.625%, 01/02/29	89,115	0.03				
USD 70,000	SPCM SA, 3.375%, 15/03/30	56,350	0.02				
EUR 100,000	Spie SA, 3.125%, 22/03/24	105,720	0.03				
EUR 100,000	Spie SA, 2.625%, 18/06/26	100,748	0.03				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
Germany <i>(continued)</i>				Germany <i>(continued)</i>			
EUR 100,000	Deutsche Lufthansa AG, 2.000%, 14/07/24	102,151	0.03	EUR 200,000	Techem Verwaltungsgesellschaft 675 mbH, 2.000%, 15/07/25	195,573	0.06
EUR 100,000	Deutsche Lufthansa AG, 0.250%, 06/09/24	100,193	0.03	EUR 100,000	Tele Columbus AG, 3.875%, 02/05/25	79,925	0.02
EUR 100,000	Deutsche Lufthansa AG, 3.000%, 29/05/26	96,159	0.03	EUR 200,000	thyssenkrupp AG, 2.875%, 22/02/24	211,204	0.06
EUR 300,000	Deutsche Lufthansa AG, 2.875%, 16/05/27	285,489	0.08	EUR 200,000	thyssenkrupp AG, 2.500%, 25/02/25	208,449	0.06
EUR 100,000	Deutsche Lufthansa AG, 3.500%, perpetual	90,313	0.03	EUR 100,000	TK Elevator Midco GmbH, 4.375%, 15/07/27	94,420	0.03
EUR 100,000	DIC Asset AG, 2.250%, 22/09/26	60,833	0.02	EUR 125,000	Tui Cruises GmbH, 6.500%, 15/05/26	110,727	0.03
EUR 300,000	Douglas GmbH, 6.000%, 08/04/26	267,378	0.08	USD 75,000	Vertical Holdco GmbH, 7.625%, 15/07/28	61,238	0.02
EUR 100,000	Evonik Industries AG, 1.375%, 02/09/81	86,436	0.02	EUR 100,000	WEPA Hygieneprodukte GmbH, 2.875%, 15/12/27	86,629	0.02
EUR 125,000	Gruenthal GmbH, 3.625%, 15/11/26	121,868	0.04	EUR 100,000	ZF Finance GmbH, 3.000%, 21/09/25	98,055	0.03
EUR 100,000	Gruenthal GmbH, 4.125%, 15/05/28	95,786	0.03	EUR 100,000	ZF Finance GmbH, 2.000%, 06/05/27	87,002	0.02
EUR 125,000	Hapag, 2.500%, 15/04/28	117,624	0.03	EUR 100,000	ZF Finance GmbH, 2.750%, 25/05/27	89,649	0.03
EUR 175,000	IHO Verwaltungs GmbH, 3.750%, 15/09/26	161,882	0.05	EUR 100,000	ZF Finance GmbH, 2.250%, 03/05/28	83,214	0.02
USD 50,000	IHO Verwaltungs GmbH, 4.750%, 15/09/26	43,268	0.01	EUR 200,000	ZF Finance GmbH, 3.750%, 21/09/28	178,928	0.05
EUR 150,000	IHO Verwaltungs GmbH, 3.875%, 15/05/27	134,674	0.04				
USD 150,000	IHO Verwaltungs GmbH, 6.000%, 15/05/27	131,184	0.04	Total Germany		7,588,408	2.21
USD 50,000	IHO Verwaltungs GmbH, 6.375%, 15/05/29	42,262	0.01	Greece			
EUR 100,000	INEOS Styrolution Group GmbH, 2.250%, 16/01/27	86,447	0.02	EUR 100,000	Alpha Bank SA, 7.000%, 01/11/25	107,060	0.03
EUR 100,000	Infineon Technologies AG, 2.875%, perpetual	99,133	0.03	EUR 100,000	Alpha Bank SA, 7.500%, 16/06/27	105,507	0.03
EUR 200,000	Infineon Technologies AG, 3.625%, perpetual	190,423	0.05	EUR 100,000	Alpha Bank SA, 2.500%, 23/03/28	85,942	0.02
EUR 100,000	K&S AG, 3.250%, 18/07/24	105,402	0.03	EUR 100,000	Alpha Services and Holdings SA, 4.250%, 13/02/30	86,435	0.02
EUR 100,000	Mahle GmbH, 2.375%, 14/05/28	77,109	0.02	EUR 100,000	Eurobank SA, 4.375%, 09/03/25	104,324	0.03
EUR 100,000	Nidda BondCo GmbH, 5.000%, 30/09/25	91,634	0.03	EUR 100,000	Eurobank SA, 2.000%, 05/05/27	89,720	0.03
EUR 300,000	Nidda Healthcare Holding GmbH, 7.500%, 21/08/26	304,566	0.09	EUR 100,000	Mytilineos SA, 2.250%, 30/10/26	96,124	0.03
USD 200,000	Norddeutsche Landesbank-Girozentrale, 6.250%, 10/04/24	194,521	0.06	EUR 100,000	National Bank of Greece SA, 2.750%, 08/10/26	95,239	0.03
EUR 100,000	Novelis Sheet Ingot GmbH, 3.375%, 15/04/29	90,650	0.03	GBP 100,000	National Bank of Greece SA, 8.750%, 02/06/27	119,679	0.03
EUR 100,000	PCF GmbH, 4.750%, 15/04/26	88,155	0.03	EUR 125,000	National Bank of Greece SA, 8.250%, 18/07/29	131,890	0.04
EUR 100,000	Peach Property Finance GmbH, 4.375%, 15/11/25	78,736	0.02	EUR 100,000	Piraeus Bank SA, 8.250%, 28/01/27	106,326	0.03
EUR 100,000	ProGroup AG, 3.000%, 31/03/26	93,518	0.03	EUR 100,000	Piraeus Bank SA, 3.875%, 03/11/27	89,751	0.03
EUR 100,000	Renk AG/Frankfurt am Main, 5.750%, 15/07/25	98,993	0.03	EUR 100,000	Piraeus Financial Holdings, 5.500%, perpetual	89,126	0.03
EUR 150,000	Schaeffler AG, 1.875%, 26/03/24	156,025	0.04	Total Greece		1,307,123	0.38
EUR 100,000	Schaeffler AG, 2.750%, 12/10/25	101,395	0.03	Guatemala			
EUR 140,000	Schaeffler AG, 2.875%, 26/03/27	137,613	0.04	USD 25,000	Banco Industrial SA, 4.875%, 29/01/31	23,437	0.00
EUR 100,000	Schaeffler AG, 3.375%, 12/10/28	92,462	0.03	USD 225,000	CT Trust, 5.125%, 03/02/32	197,571	0.06
				Total Guatemala		221,008	0.06

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Hong Kong				Ireland (continued)			
USD 250,000	Bank of East Asia Ltd, 5.825%, perpetual	217,700	0.06	GBP 100,000	Bank of Ireland Group PLC, 7.594%, 06/12/32	119,303	0.03
USD 250,000	China CITIC Bank International Ltd, 3.250%, perpetual	230,625	0.07	USD 225,000	C&W Senior Financing DAC, 6.875%, 15/09/27	209,250	0.06
USD 178,000	Seaspan Corp, 5.500%, 01/08/29	134,888	0.04	USD 75,000	Castlake Aviation Finance DAC, 5.000%, 15/04/27	65,262	0.02
USD 200,000	Yanlord Land HK Co Ltd, 6.800%, 27/02/24	187,040	0.05	USD 200,000	Cimpress PLC, 7.000%, 15/06/26	138,260	0.04
Total Hong Kong		770,253	0.22	EUR 100,000	eircom Finance DAC, 2.625%, 15/02/27	89,813	0.03
Hungary				EUR 100,000	Eircom Finance Dac, 3.500%, 15/05/26	96,052	0.03
EUR 100,000	OTP Bank Nyrt, 2.875%, 15/07/29	96,424	0.03	EUR 125,000	James Hardie International Finance DAC, 3.625%, 01/10/26	124,053	0.04
Total Hungary		96,424	0.03	USD 75,000	James Hardie International Finance DAC, 5.000%, 15/01/28	68,813	0.02
India				USD 235,000	Jazz Securities DAC, 4.375%, 15/01/29	209,420	0.06
USD 200,000	Adani Green Energy Ltd, 4.375%, perpetual	181,000	0.05	USD 175,000	LCPR Senior Secured Financing DAC, 6.750%, 15/10/27	163,625	0.05
USD 13,556	Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash, 4.625%, 15/10/39	10,099	0.00	USD 150,000	LCPR Senior Secured Financing DAC, 5.125%, 15/07/29	124,261	0.04
USD 200,000	Bank of Baroda, 3.875%, 04/04/24	195,550	0.06	EUR 100,000	Motion Bondco DAC, 4.500%, 15/11/27	86,566	0.02
USD 280,000	Delhi International Airport Ltd, 6.450%, 04/06/29	260,624	0.08	USD 25,000	Motion Bondco DAC, 6.625%, 15/11/27	21,489	0.01
USD 250,000	Future Retail Ltd, 5.600%, 22/01/25	2,953	0.00	EUR 100,000	Permanent TSB Group Holdings PLC, 5.250%, 30/06/25	102,488	0.03
USD 150,000	GMR Hyderabad International Airport Ltd, 4.750%, 02/02/26	139,509	0.04	EUR 50,000	Permanent TSB Group Holdings PLC, 3.000%, 19/08/31	43,117	0.01
USD 200,000	JSW Steel Ltd, 5.050%, 05/04/32	158,305	0.05	USD 50,000	Perrigo Finance Unlimited Co, 3.900%, 15/12/24	47,250	0.01
USD 20,000	Network i2i Ltd, 3.975%, perpetual	17,400	0.00	USD 150,000	Perrigo Finance Unlimited Co, 4.375%, 15/03/26	139,138	0.04
USD 200,000	ReNew Power Pvt Ltd, 5.875%, 05/03/27	191,250	0.05	USD 125,000	Perrigo Finance Unlimited Co, 4.400%, 15/06/30	106,502	0.03
USD 200,000	Shriram Finance Ltd, 4.400%, 13/03/24	192,424	0.06	USD 50,000	Perrigo Finance Unlimited Co, 4.900%, 15/12/44	33,822	0.01
USD 200,000	Tata Motors Ltd, 5.750%, 30/10/24	195,060	0.06	GBP 125,000	Virgin Media Vendor Financing Notes III DAC, 4.875%, 15/07/28	121,057	0.04
USD 200,000	TML HOLDINGS PTE LTD, 4.350%, perpetual	177,100	0.05	USD 94,000	Virgin Media Vendor Financing Notes IV DAC, 5.000%, 15/07/28	82,216	0.02
Total India		1,721,274	0.50	Total Ireland		2,637,289	0.77
Indonesia				Isle Of Man			
USD 150,000	Alam Sutera Realty Tbk PT, 11.000%, 02/11/25	99,075	0.03	USD 45,000	AngloGold Ashanti Holdings PLC, 6.500%, 15/04/40	43,322	0.01
USD 200,000	Bank Tabungan Negara Persero Tbk PT, 4.200%, 23/01/25	186,100	0.06	EUR 100,000	Playtech Plc, 4.250%, 07/03/26	100,306	0.03
USD 170,000	Bukit Makmur Mandiri Utama PT, 7.750%, 10/02/26	144,585	0.04	Total Isle Of Man		143,628	0.04
USD 250,000	Japfa Comfeed Indonesia Tbk PT, 5.375%, 23/03/26	212,625	0.06	Israel			
USD 50,000	Saka Energi Indonesia PT, 4.450%, 05/05/24	47,712	0.01	USD 200,000	Energean Israel Finance, 4.500%, 30/03/24	193,000	0.06
Total Indonesia		690,097	0.20	USD 100,000	Energean Israel Finance, 4.875%, 30/03/26	92,290	0.03
Ireland				USD 100,000	Energean Israel Finance, 5.375%, 30/03/28	89,500	0.02
EUR 150,000	AIB Group PLC, 1.875%, 19/11/29	146,000	0.04	USD 80,000	Energean Israel Finance, 5.875%, 30/03/31	69,700	0.02
EUR 100,000	AIB Group PLC, 2.875%, 30/05/31	95,754	0.03				
EUR 100,000	Bank of Cyprus Holdings PLC, 6.625%, 23/10/31	91,480	0.03				
EUR 125,000	Bank of Ireland Group PLC, 1.375%, 11/08/31	112,298	0.03				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Israel (continued)				Italy (continued)			
USD 100,000	Leviathan Bond Ltd, 6.125%, 30/06/25	97,750	0.03	EUR 100,000	Iccrea Banca SpA, 2.250%, 20/10/25	101,088	0.03
USD 200,000	Leviathan Bond Ltd, 6.500%, 30/06/27	193,520	0.06	EUR 100,000	Iccrea Banca SpA, 2.125%, 17/01/27	94,033	0.03
USD 150,000	Leviathan Bond Ltd, 6.750%, 30/06/30	141,182	0.04	EUR 100,000	Iccrea Banca SpA, 6.375%, 20/09/27	104,564	0.03
Total Israel				EUR 125,000	Iccrea Banca SpA, 4.125%, 28/11/29	122,800	0.04
Italy				EUR 100,000	IMA Industria Macchine Automatiche SpA, 3.750%, 15/01/28	87,559	0.02
EUR 100,000	Almaviva the Italian Inn, 4.875%, 30/10/26	99,625	0.03	EUR 100,000	Immobiliare Grande Distribuzione SIQ SpA, 2.125%, 28/11/24	96,517	0.03
EUR 125,000	Amplifon SpA, 1.125%, 13/02/27	118,712	0.03	EUR 200,000	Infrastrutture Wireless Italiane SpA, 1.875%, 08/07/26	195,093	0.06
EUR 100,000	Atlantia SpA, 1.625%, 03/02/25	99,156	0.03	EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.625%, 21/10/28	90,716	0.03
EUR 150,000	Atlantia SpA, 1.875%, 13/07/27	135,259	0.04	EUR 100,000	Infrastrutture Wireless Italiane SpA, 1.750%, 19/04/31	84,036	0.02
EUR 250,000	Atlantia SpA, 1.875%, 12/02/28	220,859	0.06	EUR 100,000	Inter Media and Communication SpA, 6.750%, 09/02/27	100,855	0.03
EUR 100,000	Azzurra Aeroporti SpA, 2.125%, 30/05/24	100,210	0.03	EUR 100,000	International Design Group SPA, 6.500%, 15/11/25	96,159	0.03
EUR 100,000	Banca del Mezzogiorno-MedioCredito Centrale SpA, 1.500%, 24/10/24	100,988	0.03	USD 525,000	Intesa Sanpaolo SpA, 5.017%, 26/06/24	504,885	0.15
EUR 100,000	Banca IFIS SpA, 1.750%, 25/06/24	101,645	0.03	EUR 100,000	Intesa Sanpaolo SpA, 2.855%, 23/04/25	103,822	0.03
EUR 100,000	Banca Popolare di Sondrio SCPA, 2.375%, 03/04/24	103,790	0.03	USD 450,000	Intesa Sanpaolo SpA, 5.710%, 15/01/26	432,889	0.13
EUR 100,000	Banca Popolare di Sondrio SCPA, 1.250%, 13/07/27	90,168	0.03	EUR 300,000	Intesa Sanpaolo SpA, 3.928%, 15/09/26	314,850	0.09
EUR 50,000	Banco BPM SpA, 2.500%, 21/06/24	52,073	0.01	EUR 100,000	Intesa Sanpaolo SpA, 5.875%, 04/03/29	107,867	0.03
EUR 250,000	Banco BPM SpA, 1.625%, 18/02/25	247,885	0.07	USD 110,000	Intesa Sanpaolo SpA, 4.198%, 01/06/32	81,062	0.02
EUR 300,000	Banco BPM SpA, 6.000%, 13/09/26	321,855	0.10	EUR 200,000	Intesa Sanpaolo Vita SpA, 4.750%, perpetual	207,153	0.06
EUR 100,000	Banco BPM SpA, 4.250%, 01/10/29	101,229	0.03	EUR 100,000	Lottomatica SpA/Roma, 9.750%, 30/09/27	110,460	0.03
EUR 100,000	Banco BPM SpA, 5.000%, 14/09/30	103,174	0.03	EUR 25,000	Marcolin SpA, 6.125%, 15/11/26	22,946	0.01
EUR 100,000	Banco BPM SpA, 3.250%, 14/01/31	93,384	0.03	EUR 100,000	Nexi SpA, 1.750%, 31/10/24	102,963	0.03
EUR 100,000	BPER Banca, 3.375%, 30/06/25	104,053	0.03	EUR 200,000	Nexi SpA, 1.625%, 30/04/26	193,973	0.06
EUR 200,000	BPER Banca, 1.875%, 07/07/25	195,846	0.06	EUR 125,000	Nexi SpA, 2.125%, 30/04/29	107,859	0.03
EUR 100,000	BPER Banca, 1.375%, 31/03/27	92,153	0.03	EUR 100,000	Piaggio & C SpA, 3.625%, 30/04/25	104,722	0.03
EUR 200,000	BPER Banca, 3.625%, 30/11/30	189,970	0.05	EUR 100,000	Poste Italiane Spa, 2.625%, 31/12/99	80,844	0.02
EUR 100,000	Castor SpA, 6.000%, 15/02/29	94,985	0.03	EUR 100,000	Pro-Gest SpA, 3.250%, 15/12/24	66,364	0.02
EUR 100,000	Centurion Bidco SpA, 5.875%, 30/09/26	91,819	0.03	EUR 125,000	Rekeep SpA, 7.250%, 01/02/26	110,891	0.03
EUR 100,000	doValue SpA, 5.000%, 04/08/25	102,189	0.03	EUR 100,000	SACE SpA, 3.875%, perpetual	93,598	0.03
EUR 100,000	Eolo SpA, 4.875%, 21/10/28	74,988	0.02	EUR 100,000	Shiba Bidco SpA, 4.500%, 31/10/28	91,294	0.03
EUR 200,000	Esselunga SpA, 1.875%, 25/10/27	192,587	0.06	EUR 225,000	Telecom Italia SpA/Milano, 3.625%, 19/01/24	230,084	0.07
EUR 100,000	Fabbrica Italiana Sintetici, 5.625%, 01/08/27	84,622	0.02	EUR 250,000	Telecom Italia SpA/Milano, 4.000%, 11/04/24	259,475	0.07
EUR 100,000	Fiber Bidco Spa, 11.000%, 25/10/27	112,872	0.03				
EUR 100,000	Gamma Bidco Spa, 5.125%, 15/07/25	100,905	0.03				
EUR 100,000	Guala Closures SpA, 3.250%, 15/06/28	90,716	0.03				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
Italy <i>(continued)</i>				Japan <i>(continued)</i>			
USD 275,000	Telecom Italia SpA/Milano, 5.303%, 30/05/24	260,546	0.08	EUR 100,000	SoftBank Group Corp, 5.000%, 15/04/28	90,286	0.03
EUR 150,000	Telecom Italia SpA/Milano, 2.750%, 15/04/25	148,082	0.04	USD 200,000	SoftBank Group Corp, 4.625%, 06/07/28	164,208	0.05
EUR 150,000	Telecom Italia SpA/Milano, 3.000%, 30/09/25	148,222	0.04	EUR 100,000	SoftBank Group Corp, 3.375%, 06/07/29	78,370	0.02
EUR 100,000	Telecom Italia SpA/Milano, 2.875%, 28/01/26	96,853	0.03	USD 200,000	SoftBank Group Corp, 5.250%, 06/07/31	160,000	0.05
EUR 200,000	Telecom Italia SpA/Milano, 2.375%, 12/10/27	178,594	0.05	EUR 100,000	SoftBank Group Corp, 3.875%, 06/07/32	71,239	0.02
EUR 200,000	Telecom Italia SpA/Milano, 1.625%, 18/01/29	162,172	0.05	USD 200,000	SoftBank Group Corp, 6.875%, perpetual	160,100	0.05
EUR 100,000	Telecom Italia SpA/Milano, 5.250%, 17/03/55	78,870	0.02	USD 125,000	Universal Entertainment Corp, 8.500%, 11/12/24	116,264	0.03
EUR 150,000	Terna - Rete Elettrica Nazionale, 2.375%, perpetual	133,673	0.04	Total Japan		3,036,376	0.89
EUR 200,000	UniCredit SpA, 4.875%, 20/02/29	210,588	0.06	Jersey			
EUR 225,000	UniCredit SpA, 2.000%, 23/09/29	220,181	0.06	EUR 240,000	Adient Global Holdings Ltd, 3.500%, 15/08/24	244,400	0.07
EUR 200,000	UniCredit SpA, 2.731%, 15/01/32	179,307	0.05	USD 100,000	Adient Global Holdings Ltd, 4.875%, 15/08/26	93,098	0.03
USD 156,000	UniCredit SpA, 5.861%, 19/06/32	137,507	0.04	USD 170,000	Aston Martin Capital Holdings Ltd, 10.500%, 30/11/25	157,857	0.05
USD 200,000	UniCredit SpA, 7.296%, 02/04/34	183,703	0.05	USD 218,895	Aston Martin Capital Holdings Ltd, 15.000%, 30/11/26	220,036	0.06
USD 375,000	UniCredit SpA, 5.459%, 30/06/35	305,469	0.09	EUR 100,000	Atrium European Real Estate Ltd, 4.250%, 11/09/25	88,059	0.02
EUR 200,000	UnipolSai Assicurazioni SpA, 5.750%, perpetual	211,620	0.06	EUR 100,000	Avis Budget Finance Plc, 4.500%, 15/05/25	101,025	0.03
EUR 100,000	Verde Bidco Spa, 4.625%, 01/10/26	90,850	0.03	EUR 100,000	G City Europe Ltd, 3.625%, perpetual	41,004	0.01
EUR 100,000	Webuild SpA, 1.750%, 26/10/24	94,158	0.03	GBP 100,000	Galaxy Bidco Ltd, 6.500%, 31/07/26	101,886	0.03
EUR 125,000	Webuild SpA, 5.875%, 15/12/25	118,113	0.03	USD 200,000	Oriflame Investment Holdings PLC, 5.125%, 04/05/26	122,800	0.04
EUR 100,000	Webuild SpA, 3.875%, 28/07/26	84,846	0.02	USD 200,000	West China Cement Ltd, 4.950%, 08/07/26	167,050	0.05
Total Italy		11,162,492	3.25	GBP 100,000	Wheel Bidco Ltd, 6.750%, 15/07/26	96,172	0.03
Japan				Total Jersey		1,433,387	0.42
USD 400,000	Rakuten Group Inc, 3.546%, 27/11/24	360,560	0.10	Korea			
USD 100,000	Rakuten Group Inc, 10.250%, 30/11/24	99,900	0.03	USD 125,000	Woori Bank, 4.250%, perpetual	117,375	0.03
EUR 200,000	Rakuten Group Inc, 4.250%, perpetual	122,233	0.04	Total Korea		117,375	0.03
USD 125,000	Rakuten Group Inc, 5.125%, perpetual	93,938	0.03	Liberia			
USD 150,000	Rakuten Group Inc, 6.250%, perpetual	100,255	0.03	USD 167,000	Royal Caribbean Cruises, 8.250%, 15/01/29	167,814	0.05
EUR 200,000	SoftBank Group Corp, 2.125%, 06/07/24	200,109	0.06	USD 227,000	Royal Caribbean Cruises Ltd, 11.500%, 01/06/25	243,458	0.07
USD 250,000	SoftBank Group Corp, 4.750%, 19/09/24	237,125	0.07	USD 460,000	Royal Caribbean Cruises Ltd, 5.500%, 31/08/26	375,411	0.11
USD 125,000	SoftBank Group Corp, 3.125%, 06/01/25	113,750	0.03	USD 338,000	Royal Caribbean Cruises Ltd, 5.375%, 15/07/27	273,679	0.08
EUR 100,000	SoftBank Group Corp, 3.125%, 19/09/25	95,949	0.03	USD 373,000	Royal Caribbean Cruises Ltd, 11.625%, 15/08/27	373,932	0.11
USD 300,000	SoftBank Group Corp, 4.000%, 06/07/26	252,931	0.07	USD 125,000	Royal Caribbean Cruises Ltd, 7.500%, 15/10/27	106,373	0.03
EUR 200,000	SoftBank Group Corp, 2.875%, 06/01/27	174,159	0.05	Total Liberia		1,540,667	0.45
USD 400,000	SoftBank Group Corp, 5.125%, 19/09/27	345,000	0.10				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets	
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)				
Lithuania				Lithuania (continued)				
EUR 100,000	Akropolis Group Uab, 2.875%, 02/06/26	87,813	0.03	USD 100,000	Eagle Intermediate Global Holdings BV/Ruyi US Finance LLC, 7.500%, 01/05/25	64,458	0.02	
EUR 200,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 3.625%, 01/06/28	168,860	0.05	USD 250,000	GEMS MENASA Cayman Ltd / GEMS Education Delaware LLC, 7.125%, 31/07/26	240,202	0.07	
USD 320,000	Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl, 4.625%, 01/06/28	262,475	0.08	USD 162,000	Herbalife Nutrition Ltd / HLF Financing Inc, 7.875%, 01/09/25	144,016	0.04	
USD 628,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.500%, 20/04/26	603,746	0.18	USD 75,000	Navios South American Logistics Inc / Navios Logistics Finance US Inc, 10.750%, 01/07/25	70,125	0.02	
USD 514,000	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 5.750%, 20/04/29	468,867	0.14	EUR 100,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 3.000%, 15/06/29	82,392	0.02	
USD 240,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 6.000%, 15/06/27	234,986	0.07	USD 25,000	Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc, 5.625%, 01/03/24	24,812	0.01	
EUR 150,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 2.000%, 01/09/28	128,870	0.04	USD 74,000	Titan Acquisition Ltd / Titan Co-Borrower LLC, 7.750%, 15/04/26	66,644	0.02	
USD 80,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 3.250%, 01/09/28	67,986	0.02	USD 25,000	Venator Finance Sarl / Venator Materials LLC, 5.750%, 15/07/25	8,538	0.00	
USD 175,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC, 4.000%, 01/09/29	138,696	0.04	USD 35,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 7.875%, 01/05/27	31,575	0.01	
USD 460,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 30/04/25	366,557	0.11	Total Lithuania			5,377,835	1.57
EUR 300,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 2.125%, 15/08/26	266,780	0.08	Luxembourg				
USD 448,000	Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 4.125%, 15/08/26	388,068	0.11	USD 120,000	Acu Petroleo Luxembourg, 7.500%, perpetual	109,558	0.03	
USD 50,000	Axalta Coating Systems LLC / Axalta Coating Systems Dutch Holdings B BV, 4.750%, 15/06/27	46,220	0.01	USD 84,000	Adecoagro SA, 6.000%, 21/09/27	79,275	0.02	
EUR 100,000	Canpack SA / Canpack US LLC, 2.375%, 01/11/27	83,758	0.02	EUR 100,000	ADLER Group SA, 1.875%, 14/01/26	42,690	0.01	
USD 200,000	Canpack SA / Canpack US LLC, 3.875%, 15/11/29	157,584	0.05	EUR 100,000	ADLER Group SA, 2.750%, 13/11/26	42,156	0.01	
USD 75,000	Cascades Inc, 5.375%, 15/01/28	65,609	0.02	EUR 200,000	ADLER Group SA, 2.250%, 27/04/27	71,874	0.02	
EUR 100,000	Clarios Global LP / Clarios US Finance Co, 4.375%, 15/05/26	98,489	0.03	EUR 100,000	ADO Properties SA, 1.500%, 26/07/24	72,573	0.02	
USD 160,000	Clarios Global LP / Clarios US Finance Co, 6.250%, 15/05/26	156,341	0.04	EUR 100,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 5.250%, 15/10/26	92,760	0.03	
USD 286,000	Clarios Global LP / Clarios US Finance Co, 8.500%, 15/05/27	280,270	0.08	USD 187,000	Albion Financing 1 SARL / Aggreko Holdings Inc, 6.125%, 15/10/26	166,768	0.05	
USD 340,000	Connect Finco SARL / Connect US Finco LLC, 6.750%, 01/10/26	315,098	0.09	USD 100,000	Albion Financing 2SARL, 8.750%, 15/04/27	85,154	0.02	
USD 300,000	Digicel International Finance Ltd/Digicel international Holdings Ltd, 8.750%, 25/05/24	258,000	0.07	EUR 200,000	Altice Financing SA, 2.250%, 15/01/25	195,371	0.06	
				EUR 100,000	Altice Financing SA, 3.000%, 15/01/28	84,099	0.02	
				USD 200,000	Altice Financing SA, 5.000%, 15/01/28	161,000	0.05	
				EUR 100,000	Altice Financing SA, 4.250%, 15/08/29	85,967	0.02	
				USD 420,000	Altice Financing SA, 5.750%, 15/08/29	330,356	0.10	
				EUR 100,000	Altice Finco SA, 4.750%, 15/01/28	79,157	0.02	

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
Luxembourg <i>(continued)</i>				Luxembourg <i>(continued)</i>			
USD 200,000	Altice France Holding SA, 6.000%, 15/02/28	118,058	0.03	EUR 100,000	Garfunkelux Holdco 3 SA, 6.750%, 01/11/25	85,086	0.02
EUR 325,000	Altice France Holdings SA, 8.000%, 15/05/27	254,177	0.07	GBP 100,000	Garfunkelux Holdco 3 SA, 7.750%, 01/11/25	93,462	0.03
USD 450,000	Altice France Holdings SA, 10.500%, 15/05/27	343,125	0.10	USD 120,000	Gol Finance SA, 7.000%, 31/01/25	52,500	0.02
EUR 300,000	Altice France Holdings SA, 4.000%, 15/02/28	204,981	0.06	USD 200,000	Gol Finance SA, 8.000%, 30/06/26	117,665	0.03
USD 200,000	Amaggi Luxembourg International Sarl, 5.250%, 28/01/28	188,500	0.05	EUR 100,000	GTC Aurora Luxembourg SA, 2.250%, 23/06/26	77,932	0.02
EUR 125,000	Aramark International Finance Sarl, 3.125%, 01/04/25	127,403	0.04	USD 182,114	Guara Norte Sarl, 5.198%, 15/06/34	154,114	0.04
EUR 100,000	ARD Finance SA, 5.000%, 30/06/27	71,326	0.02	EUR 100,000	Hanesbrands Finance Luxembourg SCA, 3.500%, 15/06/24	103,096	0.03
USD 140,000	ARD Finance SA, 6.500%, 30/06/27	97,452	0.03	USD 50,000	Herens Holdco Sarl, 4.750%, 15/05/28	37,371	0.01
EUR 100,000	Arena Luxembourg Finance Sarl, 1.875%, 01/02/28	84,554	0.02	EUR 100,000	Herens Midco Sarl, 5.250%, 15/05/29	73,710	0.02
USD 145,000	Atento Luxco 1 SA, 8.000%, 10/02/26	76,850	0.02	USD 100,000	Hidrovias International Finance SARL, 4.950%, 08/02/31	73,912	0.02
GBP 100,000	B&M European Value Retail SA, 4.000%, 15/11/28	98,680	0.03	EUR 100,000	Ideal Standard International SA, 6.375%, 30/07/26	44,398	0.01
EUR 100,000	BK LC Lux Finco1 Sarl, 5.250%, 30/04/29	91,780	0.03	EUR 100,000	InPost SA, 2.250%, 15/07/27	87,514	0.03
USD 120,000	Camelot Finance SA, 4.500%, 01/11/26	112,470	0.03	USD 505,000	Intelsat Jackson Holdings SA, 6.500%, 15/03/30	451,465	0.13
EUR 100,000	Cidron Aida Finco Sarl, 5.000%, 01/04/28	90,983	0.03	EUR 100,000	Intralot Capital Luxembourg SA, 5.250%, 15/09/24	95,519	0.03
GBP 125,000	Cidron Aida Finco Sarl, 6.250%, 01/04/28	121,794	0.04	USD 110,000	ION Trading Technologies Sarl, 5.750%, 15/05/28	91,713	0.03
EUR 100,000	Cirsa Finance Inter, 4.500%, 15/03/27	91,773	0.03	USD 200,000	JSM Global Sarl, 4.750%, 20/10/30	133,250	0.04
EUR 100,000	Codere Finance 2 Luxembourg SA, 11.000%, 30/09/26	95,252	0.03	USD 200,000	Kenbourne Invest SA, 6.875%, 26/11/24	190,400	0.06
USD 150,000	Consolidated Energy Fin, 5.625%, 15/10/28	127,541	0.04	EUR 100,000	Kleopatra Finco Sarl, 4.250%, 01/03/26	82,923	0.02
USD 100,000	Cosan Luxembourg SA, 7.000%, 20/01/27	101,087	0.03	EUR 108,160	LHMC Finco 2 Sarl, 7.250%, 02/10/25	99,014	0.03
EUR 100,000	CPI Property Group SA, 4.875%, perpetual	53,037	0.02	EUR 200,000	Lincoln Financing SARL, 3.625%, 01/04/24	210,248	0.06
EUR 100,000	CPI Property Group SA, 4.875%, perpetual	53,064	0.02	EUR 100,000	LOARRE INVESTMENTS SARL, 6.500%, 15/05/29	98,518	0.03
EUR 100,000	Cullinan Holdco Scsp, 4.625%, 15/10/26	93,194	0.03	EUR 100,000	LUNE HOLDINGS SARL, 5.625%, 15/11/28	86,632	0.03
USD 70,000	Dana Financing Luxembourg Sarl, 5.750%, 15/04/25	68,466	0.02	USD 120,000	Mallinckrodt International Finance SA / Mallinckrodt CB LLC, 10.000%, 15/04/25	103,119	0.03
EUR 100,000	Dana Financing Luxembourg Sarl, 3.000%, 15/07/29	81,506	0.02	EUR 104,375	Mangrove Luxco III Sarl, 7.775%, 09/10/25	59,735	0.02
EUR 100,000	Eurofins Scientific SE, 3.250%, perpetual	94,694	0.03	EUR 100,000	Matterhorn Telecom SA, 3.125%, 15/09/26	96,443	0.03
USD 106,000	Everarc Escrow SArl, 5.000%, perpetual	86,920	0.03	EUR 150,000	Matterhorn Telecom SA, 4.000%, 15/11/27	145,746	0.04
USD 42,000	FAGE International SA / FAGE USA Dairy Industry Inc, 5.625%, 15/08/26	38,961	0.01	USD 300,000	MC Brazil Downstream Trading SARL, 7.250%, 30/06/31	247,451	0.07
USD 100,000	FS Luxembourg Sarl, 10.000%, 15/12/25	100,443	0.03	EUR 50,000	Metalcorp Group SA, 8.500%, 28/06/26	20,862	0.01
				USD 180,000	Millicom International Cellular SA, 6.250%, 25/03/29	172,098	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Luxembourg (continued)				Luxembourg (continued)			
USD 200,000	Millicom International Cellular SA, 4.500%, 27/04/31	167,914	0.05	USD 150,000	Telecom Italia Capital SA, 7.721%, 04/06/38	124,500	0.04
USD 300,000	Minerva Luxembourg SA, 4.375%, perpetual	245,756	0.07	EUR 300,000	Telecom Italia Finance SA, 7.750%, 24/01/33	336,824	0.10
EUR 100,000	Monitchem HoldCo 3 SA, 5.250%, 15/03/25	102,312	0.03	EUR 100,000	Telenet Finance Luxembourg Notes Sarl, 3.500%, 01/03/28	95,983	0.03
EUR 100,000	Motion Finco Sarl, 7.000%, 15/05/25	106,020	0.03	USD 200,000	Telenet Finance Luxembourg Notes Sarl, 5.500%, 01/03/28	180,000	0.05
USD 140,000	Movida Europe SA, 5.250%, 08/02/31	104,965	0.03	USD 130,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.375%, 01/09/25	106,925	0.03
EUR 50,000	Mytilineos Financial Partners SA, 2.500%, 01/12/24	52,269	0.01	USD 55,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc, 5.125%, 01/04/29	35,625	0.01
USD 80,000	Natura &Co Luxembourg Holdings Sarl, 6.000%, 19/04/29	69,803	0.02	USD 100,000	Ultrapar International SA, 5.250%, 06/06/29	94,500	0.03
USD 100,000	Nexa Resources SA, 5.375%, 04/05/27	93,625	0.03	USD 100,000	Unigel Luxembourg SA, 8.750%, 01/10/26	99,500	0.03
USD 200,000	Petrorio Luxembourg Trading Sarl, 6.125%, 09/06/26	190,352	0.06	USD 125,000	Usiminas International Sarl, 5.875%, 18/07/26	121,366	0.04
EUR 100,000	Picard Bondco SA, 5.375%, 01/07/27	86,447	0.02	EUR 100,000	Vivion Investments Sarl, 3.000%, 08/08/24	82,498	0.02
EUR 100,000	PLT VII Finance Sarl, 4.625%, 05/01/26	100,223	0.03	EUR 100,000	Vivion Investments Sarl, 3.500%, 01/11/25	79,015	0.02
USD 200,000	Puma International Financing SA, 5.125%, 06/10/24	186,352	0.05				
USD 200,000	Puma International Financing SA, 5.000%, 24/01/26	174,150	0.05	Total Luxembourg		13,227,925	3.86
USD 100,000	Rede D'or Finance Sarl, 4.950%, 17/01/28	92,364	0.03	Malta			
USD 120,000	Rede D'or Finance Sarl, 4.500%, 22/01/30	104,027	0.03	USD 220,000	VistaJet Malta Finance PLC / XO Management Holdings Inc, 6.375%, 01/02/30	176,178	0.05
EUR 100,000	Rossini Sarl, 6.750%, 30/10/25	105,536	0.03	Total Malta		176,178	0.05
USD 70,000	Rumo Luxembourg Sarl, 5.250%, 10/01/28	66,238	0.02	Mauritius			
USD 160,000	Rumo Luxembourg Sarl, 4.200%, 18/01/32	128,000	0.04	USD 186,100	Azure Power Energy Ltd, 3.575%, 19/08/26	143,297	0.04
EUR 100,000	Samsonite Finco Sarl, 3.500%, 15/05/26	98,419	0.03	USD 250,000	CA Magnum Holdings, 5.375%, 31/10/26	227,807	0.07
EUR 100,000	Sani/Ikos Financial Holdings 1 Sarl, 5.625%, 15/12/26	98,721	0.03	USD 190,897	Greenko Power II Ltd, 4.300%, 13/12/28	159,604	0.05
EUR 100,000	Ses SA, 5.625%, perpetual	103,602	0.03	USD 200,000	Greenko Solar Mauritius Ltd, 5.950%, 29/07/26	181,700	0.05
EUR 100,000	SES SA, 2.875%, perpetual	84,697	0.02	USD 200,000	Greenko Wind Projects Mauritius Ltd, 5.500%, 06/04/25	186,781	0.05
EUR 100,000	SIG Combibloc PurchaseCo Sarl, 2.125%, 18/06/25	102,451	0.03	USD 200,000	Hta Group Ltd, 7.000%, perpetual	184,000	0.05
USD 200,000	Simpar Europe SA, 5.200%, 26/01/31	151,500	0.04	USD 25,000	India Green Power Holdings, 4.000%, 22/02/27	21,291	0.01
USD 60,000	Stena International SA, 5.750%, 01/03/24	57,455	0.02	USD 275,000	Network i2i Ltd, 5.650%, perpetual	262,281	0.08
USD 100,000	Stena International SA, 6.125%, 01/02/25	93,000	0.03	Total Mauritius		1,366,761	0.40
EUR 200,000	Summer BC Holdco B SARL, 5.750%, 31/10/26	179,565	0.05	Mexico			
USD 250,000	Telecom Italia Capital SA, 6.375%, 15/11/33	204,523	0.06	USD 140,000	Alesa SA, 7.750%, 14/12/26	138,852	0.04
USD 140,000	Telecom Italia Capital SA, 6.000%, 30/09/34	105,798	0.03	USD 200,000	Axtel SAB de CV, 6.375%, 14/11/24	164,122	0.05
USD 200,000	Telecom Italia Capital SA, 7.200%, 18/07/36	162,380	0.05	USD 150,000	Braskem Idesa SAPI, 7.450%, 15/11/29	118,415	0.03
				USD 250,000	Braskem Idesa SAPI, 6.990%, 20/02/32	177,108	0.05
				USD 175,000	Cemex Sab De CV, 5.125%, perpetual	161,702	0.05

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
Mexico <i>(continued)</i>				Netherlands <i>(continued)</i>			
EUR 100,000	Cemex SAB de CV, 3.125%, 19/03/26	102,313	0.03	USD 150,000	Clear Channel International BV, 6.625%, 01/08/25	143,131	0.04
USD 180,000	Cemex SAB de CV, 7.375%, 05/06/27	184,725	0.05	EUR 100,000	Compact Bidco BV, 5.750%, 01/05/26	72,306	0.02
USD 200,000	Cemex SAB de CV, 5.450%, 19/11/29	192,220	0.06	USD 100,000	Coruripe Netherlands BV, 10.000%, 10/02/27	80,000	0.02
USD 100,000	Cemex SAB de CV, 5.200%, 17/09/30	92,987	0.03	EUR 100,000	Darling Global Finance BV, 3.625%, 15/05/26	103,523	0.03
USD 250,000	Cemex SAB de CV, 3.875%, 11/07/31	211,875	0.06	USD 63,000	Diamond BC BV, 4.625%, 01/10/29	50,558	0.01
USD 200,000	CIBANCO SA Institucion de Banca Multiple Trust CIB/3332, 4.375%, 22/07/31	148,878	0.04	EUR 100,000	Diebold Nixdorf Dutch Holdings BV, 9.000%, 15/07/25	70,545	0.02
USD 75,000	Cydsa SAB de CV, 6.250%, 04/10/27	71,103	0.02	EUR 200,000	Dufry One Bv, 3.375%, 15/04/28	176,096	0.05
USD 100,000	Electricidad Firme de Mexico Holdings SA de CV, 4.900%, 20/11/26	87,875	0.03	EUR 100,000	Dufry One BV, 2.500%, 15/10/24	103,517	0.03
USD 100,000	Grupo Axo Sa De CV, 5.750%, perpetual	86,750	0.03	EUR 100,000	Dufry One BV, 2.000%, 15/02/27	86,978	0.03
USD 75,000	Grupo KUO SAB De CV, 5.750%, 07/07/27	70,125	0.02	EUR 200,000	ELM BV for Firmenich International SA, 3.750%, perpetual	202,244	0.06
USD 150,000	Metalsa SA de CV, 3.750%, 04/05/31	117,375	0.03	USD 175,000	Embraer Netherlands Finance BV, 5.050%, 15/06/25	169,839	0.05
USD 100,000	Mexarrend SAPI de CV, 10.250%, 24/07/24	23,375	0.01	USD 125,000	Embraer Netherlands Finance BV, 5.400%, 01/02/27	119,687	0.03
EUR 100,000	Nemak SAB de CV, 2.250%, 20/07/28	84,594	0.03	USD 200,000	Embraer Netherlands Finance BV, 6.950%, 17/01/28	200,000	0.06
USD 100,000	Nemak SAB de CV, 3.625%, 28/06/31	78,223	0.02	EUR 100,000	Energizer Gamma Acquisition BV, 3.500%, 30/06/29	84,749	0.02
USD 200,000	Operadora de Servicios Mega SA de CV Sofom ER, 8.250%, 11/02/25	100,000	0.03	EUR 100,000	Goodyear Europe BV, 2.750%, 15/08/28	85,435	0.02
USD 145,000	Sixsigma Networks Mexico SA de CV, 7.500%, 02/05/25	132,023	0.04	USD 143,250	Greenko Dutch BV, 3.850%, 29/03/26	123,883	0.04
USD 120,000	Total Play Telecomunicaciones SA de CV, 7.500%, 12/11/25	105,420	0.03	USD 250,000	IHS Netherlands Holdco BV, 8.000%, 18/09/27	219,170	0.06
USD 60,000	Total Play Telecomunicaciones SA de CV, 6.375%, 20/09/28	46,920	0.01	USD 200,000	InterCement Financial Operations BV, 5.750%, 17/07/24	142,001	0.04
USD 200,000	Unifin Financiera SAB de CV, 7.000%, 15/01/25	5,000	0.00	EUR 100,000	Ip3 Bv, 5.500%, 01/12/25	100,951	0.03
Total Mexico		2,701,980	0.79	EUR 25,000	Koninklijke FrieslandCampina NV, 2.850%, perpetual	22,546	0.01
Mongolia				EUR 100,000	Koninklijke KPN NV, 2.000%, perpetual	98,555	0.03
USD 200,000	Mongolian Mortgage Corp Hfc LLC, 8.850%, 08/02/24	142,696	0.04	EUR 100,000	Koninklijke KPN NV, 6.000%, perpetual	106,325	0.03
Total Mongolia		142,696	0.04	EUR 100,000	MAS Securities BV, 4.250%, 19/05/26	82,349	0.02
Netherlands				EUR 100,000	Maxeda DIY Holdings BV, 5.875%, 01/10/26	74,014	0.02
EUR 100,000	Abertis Infraestructuras Finance BV, 2.625%, perpetual	82,200	0.02	USD 171,300	MV24 Capital BV, 6.748%, 01/06/34	156,440	0.05
USD 125,000	AerCap Holdings NV, 5.875%, 10/10/79	116,262	0.03	EUR 100,000	Naturgy Finance BV, 3.375%, perpetual	103,595	0.03
EUR 100,000	Ashland Services BV, 2.000%, 30/01/28	90,822	0.03	EUR 100,000	Naturgy Finance BV, 2.374%, perpetual	92,502	0.03
EUR 100,000	Axalta Coating Systems Dutch Holding B BV, 3.750%, 15/01/25	102,010	0.03	EUR 100,000	Nobian Finance BV, 3.625%, 15/07/26	89,649	0.03
USD 100,000	Braskem Netherlands Finance BV, 8.500%, 23/01/81	96,509	0.03	EUR 100,000	OI European Group BV, 3.125%, 15/11/24	103,266	0.03
				EUR 200,000	OI European Group BV, 2.875%, 15/02/25	204,912	0.06

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Netherlands (continued)				Netherlands (continued)			
USD 110,000	OI European Group BV, 4.750%, perpetual	96,327	0.03	EUR 152,275	Selecta Group BV, 8.000%, 01/04/26	136,919	0.04
USD 200,000	Petrobras Global Finance BV, 5.299%, 27/01/25	198,468	0.06	EUR 104,972	Selecta Group BV, 10.000%, 01/07/26	61,707	0.02
GBP 100,000	Petrobras Global Finance BV, 6.250%, 14/12/26	116,241	0.03	USD 55,000	Sensata Technologies BV, 5.625%, 01/11/24	54,627	0.02
USD 115,000	Petrobras Global Finance BV, 7.375%, 17/01/27	120,301	0.04	USD 125,000	Sensata Technologies BV, 5.000%, 01/10/25	122,076	0.04
USD 200,000	Petrobras Global Finance BV, 5.999%, 27/01/28	198,820	0.06	EUR 100,000	Sigma Holdco BV, 5.750%, 15/05/26	76,308	0.02
USD 100,000	Petrobras Global Finance BV, 5.750%, 01/02/29	97,125	0.03	USD 45,000	Sigma Holdco BV, 7.875%, 15/05/26	32,192	0.01
USD 100,000	Petrobras Global Finance BV, 5.093%, 15/01/30	93,150	0.03	EUR 300,000	Telefonica Europe BV, 2.376%, perpetual	239,331	0.07
USD 275,000	Petrobras Global Finance BV, 5.600%, 03/01/31	261,442	0.08	EUR 200,000	Telefonica Europe BV, 2.875%, perpetual	177,868	0.05
GBP 100,000	Petrobras Global Finance BV, 6.625%, 16/01/34	103,901	0.03	EUR 100,000	Telefonica Europe BV, 2.880%, perpetual	86,353	0.03
USD 175,000	Petrobras Global Finance BV, 6.875%, 20/01/40	166,136	0.05	EUR 100,000	Telefonica Europe BV, 3.000%, perpetual	103,293	0.03
USD 200,000	Petrobras Global Finance BV, 6.750%, 27/01/41	186,615	0.05	EUR 200,000	Telefonica Europe BV, 3.875%, perpetual	193,172	0.06
USD 200,000	Petrobras Global Finance BV, 7.250%, 17/03/44	192,036	0.06	EUR 200,000	Telefonica Europe BV, 7.125%, perpetual	217,719	0.06
USD 100,000	Petrobras Global Finance BV, 6.900%, 19/03/49	89,658	0.03	EUR 150,000	TenneT Holdings BV, 2.374%, perpetual	147,180	0.04
USD 200,000	Petrobras Global Finance BV, 5.500%, 10/06/51	152,981	0.04	EUR 200,000	TenneT Holdings BV, 2.995%, perpetual	207,046	0.06
USD 380,000	Petrobras Global Finance BV, 6.850%, 31/12/99	319,681	0.09	EUR 100,000	Titan Holdings II BV, 5.125%, 15/07/29	83,245	0.02
EUR 100,000	Phoenix PIB Dutch Finance BV, 2.375%, 05/08/25	99,826	0.03	EUR 100,000	Triodos Bank NV, 2.250%, 05/02/32	79,917	0.02
EUR 100,000	PPF Telecom Group BV, 3.500%, 20/05/24	104,627	0.03	EUR 100,000	Trivium Packaging Finance BV, 3.750%, 15/08/26	97,120	0.03
EUR 200,000	PPF Telecom Group BV, 3.125%, 27/03/26	198,794	0.06	USD 150,000	Trivium Packaging Finance BV, 5.500%, 15/08/26	137,473	0.04
EUR 100,000	PPF Telecom Group BV, 3.250%, 29/09/27	95,439	0.03	USD 125,000	Trivium Packaging Finance BV, 8.500%, 15/08/27	114,690	0.03
EUR 25,000	Promontoria Holdings 264 BV, 6.375%, 01/03/27	24,848	0.01	EUR 100,000	United Group BV, 3.125%, 15/02/26	85,220	0.02
EUR 100,000	Q-Park Holding I BV, 1.500%, 01/03/25	97,720	0.03	EUR 175,000	United Group BV, 4.000%, 15/11/27	137,988	0.04
EUR 150,000	Q-Park Holdings I BV, 2.000%, 01/03/27	133,193	0.04	EUR 150,000	United Group BV, 3.625%, 15/02/28	115,140	0.03
EUR 300,000	Repsol International Finance BV, 4.500%, 25/03/75	308,972	0.09	EUR 150,000	United Group BV, 4.625%, 15/08/28	117,320	0.03
EUR 100,000	Repsol International Finance BV, 2.500%, perpetual	91,541	0.03	USD 190,000	UPC Broadband Finco BV, 4.875%, 15/07/31	159,600	0.05
EUR 100,000	Repsol International Finance BV, 3.750%, perpetual	98,701	0.03	USD 100,000	UPC Holding BV, 5.500%, 15/01/28	88,750	0.03
EUR 100,000	Repsol International Finance BV, 4.247%, perpetual	94,985	0.03	USD 200,000	VTR Finance NV, 6.375%, 15/07/28	76,993	0.02
EUR 100,000	Saipem Finance International BV, 2.625%, 07/01/25	100,736	0.03	EUR 100,000	VZ Secured Financing BV, 3.500%, 15/01/32	83,245	0.02
EUR 100,000	Saipem Finance International BV, 3.375%, 15/07/26	96,928	0.03	USD 250,000	VZ Secured Financing BV, 5.000%, 15/01/32	203,155	0.06
EUR 100,000	Saipem Finance International BV, 3.125%, 31/03/28	88,501	0.03	EUR 200,000	VZ Vendor Financing II BV, 2.875%, 15/01/29	163,746	0.05

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets		
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>					
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>					
Netherlands <i>(continued)</i>				Paraguay					
EUR 100,000	Wintershall Dea Finance 2 BV, 3.000%, perpetual	77,484	0.02	USD 100,000	Frigorifico Concepcion SA, 7.700%, 21/07/28	80,750	0.02		
EUR 100,000	Wintershall Dea Finance BV, 2.499%, perpetual	85,756	0.02	Total Paraguay			80,750	0.02	
EUR 150,000	Wizz Air Finance Co BV, 1.350%, 19/01/24	151,724	0.04	Peru					
EUR 100,000	Wp/Ap Telecom Holdings, 5.500%, 15/01/30	87,129	0.03	USD 200,000	Auna SAA, 6.500%, 20/11/25	165,995	0.05		
EUR 100,000	WP/AP TELECOM HOLDINGS, 3.750%, 15/01/29	93,013	0.03	USD 50,000	Banco BBVA Peru SA, 5.250%, 22/09/29	48,569	0.01		
EUR 100,000	Zf Europe Finance Bv, 2.500%, 23/10/27	87,824	0.03	USD 150,000	Banco Internacional del Peru SAA Interbank, 4.000%, 08/07/30	135,300	0.04		
EUR 100,000	ZF Europe Finance BV, 2.000%, 23/02/26	91,773	0.03	USD 50,000	Camposol SA, 6.000%, 03/02/27	33,125	0.01		
EUR 100,000	ZF Europe Finance BV, 3.000%, 23/10/29	81,267	0.02	USD 200,000	InRetail Consumer, 3.250%, 22/03/28	171,970	0.05		
USD 100,000	Ziggo Bond Co BV, 6.000%, 15/01/27	93,042	0.03	USD 25,000	InRetail Shopping Malls, 5.750%, 03/04/28	23,438	0.01		
EUR 100,000	Ziggo Bond Co BV, 3.375%, 28/02/30	76,597	0.02	USD 100,000	Minsur SA, 4.500%, 28/10/31	86,875	0.03		
USD 100,000	Ziggo Bond Co BV, 5.125%, 28/02/30	80,750	0.02	USD 250,000	Orazul Energy Egenor SCA, 5.625%, 28/04/27	224,950	0.07		
EUR 125,000	Ziggo BV, 2.875%, 15/01/30	106,558	0.03	USD 250,000	Peru LNG Srl, 5.375%, 22/03/30	208,779	0.06		
USD 180,000	Ziggo BV, 4.875%, 15/01/30	150,619	0.04	USD 200,000	Petroleos del Peru SA, 4.750%, 19/06/32	154,580	0.04		
Total Netherlands		12,847,191	3.75	USD 300,000	Petroleos del Peru SA, 5.625%, 19/06/47	196,035	0.06		
Nigeria				USD 52,000	Volcan Cia Minera SAA, 4.375%, 11/02/26	44,848	0.01		
USD 70,000	Access Bank PLC, 6.125%, perpetual	53,697	0.01	Total Peru			1,494,464	0.44	
USD 125,000	SEPLAT Energy PLC, 7.750%, 01/04/26	98,755	0.03	Poland					
Total Nigeria				EUR 50,000	Synthos SA, 2.500%, 07/06/28	41,079	0.01		
Norway				Total Poland				41,079	0.01
EUR 100,000	ADEVINTAASA, 2.625%, 15/11/25	98,720	0.03	Portugal					
EUR 100,000	Explorer II A/S, 3.375%, 24/02/25	88,347	0.02	EUR 100,000	Banco Comercial Portugues SA, 1.125%, 12/02/27	86,847	0.03		
Total Norway				EUR 100,000	Banco Comercial Portugues SA, 1.750%, 07/04/28	82,710	0.02		
Oman				EUR 100,000	Banco Comercial Portugues SA, 4.000%, 17/05/32	74,583	0.02		
USD 200,000	Mazoon Assets Co SAOC, 5.200%, 08/11/27	193,953	0.06	EUR 100,000	BanCo Comercial Portugues SA, 8.500%, 25/10/25	109,632	0.03		
USD 200,000	Oq SAoc, 5.125%, perpetual	189,230	0.05	EUR 100,000	Caixa Geral de Depositos SA, 1.250%, 25/11/24	100,420	0.03		
Total Oman				EUR 200,000	EDP - Energias de Portugal SA, 4.496%, 30/04/79	209,653	0.06		
Panama				EUR 100,000	EDP - Energias de Portugal SA, 1.700%, 20/07/80	95,252	0.03		
USD 64,000	Banistmo SA, 4.250%, 31/07/27	58,545	0.02	EUR 300,000	EDP - Energias de Portugal SA, 1.875%, 02/08/81	244,347	0.07		
USD 157,000	Carnival Corp, 10.500%, 01/02/26	156,791	0.05	EUR 100,000	EDP - Energias de Portugal SA, 1.500%, 14/03/82	86,714	0.03		
EUR 433,000	Carnival Corp, 7.625%, 01/03/26	356,075	0.10	EUR 100,000	Transportes Aereos Portugueses SA, 5.625%, 02/12/24	100,823	0.03		
USD 605,000	Carnival Corp, 5.750%, 01/03/27	431,994	0.13	Total Portugal			1,190,981	0.35	
USD 235,000	Carnival Corp, 9.875%, 01/08/27	222,075	0.06						
USD 422,000	Carnival Corp, 4.000%, 01/08/28	344,103	0.10						
USD 408,000	Carnival Corp, 6.000%, 01/05/29	271,884	0.08						
USD 125,000	Carnival Corp, 10.500%, 01/06/30	101,682	0.03						
USD 80,000	TeleComunicaciones Digitales SA, 4.500%, 30/01/30	71,860	0.02						
Total Panama									
		2,015,009	0.59						

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Romania				Spain (continued)			
EUR 100,000	RCS & RDS SA, 2.500%, 05/02/25	96,788	0.03	EUR 200,000	Cellnex Finance Co SA, 1.500%, 08/06/28	177,290	0.05
EUR 100,000	RCS & RDS SA, 3.250%, 05/02/28	84,881	0.02	EUR 100,000	Cellnex Finance Co SA, 1.250%, 15/01/29	85,334	0.02
Total Romania		181,669	0.05	EUR 300,000	Cellnex Finance Co SA, 2.000%, 15/09/32	235,493	0.07
Singapore				USD 100,000	Cellnex Finance Co SA, 3.875%, 07/07/41	68,400	0.02
USD 200,000	ABJA Investment Co Pte Ltd, 5.950%, 31/07/24	199,280	0.06	EUR 100,000	Cellnex Telecom SA, 2.375%, 16/01/24	105,550	0.03
USD 159,638	Continuum Energy Levanter Pte Ltd, 4.500%, 09/02/27	143,258	0.04	EUR 100,000	Cellnex Telecom SA, 2.875%, 18/04/25	103,253	0.03
USD 50,000	Global Prime Capital Pte Ltd, 5.950%, 23/01/25	47,375	0.01	EUR 100,000	Cellnex Telecom SA, 1.000%, 20/04/27	90,814	0.03
USD 200,000	GLP Pte Ltd, 4.500%, perpetual	101,280	0.03	EUR 200,000	Cellnex Telecom SA, 1.875%, 26/06/29	173,836	0.05
USD 25,000	Medco Bell Pte Ltd, 6.375%, 30/01/27	22,542	0.01	EUR 100,000	Cellnex Telecom SA, 1.750%, 23/10/30	82,637	0.02
USD 200,000	Medco Laurel Tree, 6.950%, perpetual	177,401	0.05	EUR 100,000	eDreams ODIGEO SA, 5.500%, 15/07/27	83,779	0.02
USD 200,000	Theta Capital Pte Ltd, 6.750%, 31/10/26	128,020	0.04	USD 250,000	EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA, 5.375%, 30/12/30	175,000	0.05
Total Singapore		819,156	0.24	EUR 100,000	Food Service Project SL, 5.500%, 21/01/27	98,341	0.03
Slovenia				EUR 100,000	Foodco Bondco SA, 6.250%, 15/05/26	42,690	0.01
EUR 100,000	Nova Kreditna Banka Maribor dd, 1.875%, 27/01/25	95,216	0.03	EUR 100,000	Gestamp Automocion SA, 3.250%, 30/04/26	100,586	0.03
Total Slovenia		95,216	0.03	EUR 325,000	Grifols Escrow Issuer, 3.875%, 15/10/28	290,492	0.08
South Africa				USD 120,000	Grifols Escrow Issuer SA, 4.750%, 15/10/28	103,616	0.03
USD 200,000	Bidvest Group Ltd, 3.625%, 23/09/26	179,500	0.05	EUR 200,000	Grifols SA, 1.625%, 15/02/25	201,222	0.06
Total South Africa		179,500	0.05	EUR 100,000	Grifols SA, 3.200%, 01/05/25	98,198	0.03
Spain				EUR 100,000	Grifols SA, 2.250%, 15/11/27	92,930	0.03
EUR 100,000	Abanca Corp Bancaria SA, 4.625%, 07/04/30	99,468	0.03	EUR 100,000	Grupo Antolin-Irausa SA, 3.500%, 30/04/28	75,363	0.02
EUR 100,000	ACS Actividades de Construccion y Servicios SA, 1.375%, 17/06/25	98,255	0.03	EUR 100,000	Ibercaja Banco SA, 2.750%, 23/07/30	92,851	0.03
EUR 100,000	Aedas Homes Opco Slu, 4.000%, 15/08/26	89,649	0.03	EUR 100,000	International Consolidated Airlines Group SA, 1.500%, 04/07/27	82,578	0.02
EUR 100,000	Almirall SA, 2.125%, 30/09/26	97,193	0.03	EUR 200,000	International Consolidated Airlines Group SA, 3.750%, 25/03/29	163,289	0.05
EUR 100,000	Banco de Credito e Inversiones SA, 1.750%, 09/03/28	81,739	0.02	EUR 100,000	Kaixo Bondco Telecom SA, 5.125%, 30/09/29	90,449	0.03
EUR 100,000	Banco de Credito Social Cooperativo SA, 5.250%, 27/11/31	89,275	0.03	EUR 425,000	Lorca Telecom Bondco SA, 4.000%, 18/09/27	404,821	0.12
EUR 100,000	BanCo de Credito Social Cooperativo SA, 8.000%, 22/09/26	106,933	0.03	EUR 100,000	Neinor Homes SA, 4.500%, 15/10/26	90,268	0.03
EUR 200,000	Banco de Sabadell SA, 1.750%, 10/05/24	205,324	0.06	EUR 100,000	NH Hotel Group SA, 4.000%, 02/07/26	97,675	0.03
EUR 200,000	Banco de Sabadell SA, 2.625%, 24/03/26	200,570	0.06	EUR 76,371	Ohl Operaciones SA, 6.600%, 31/03/26	65,613	0.02
EUR 300,000	Banco de Sabadell SA, 5.375%, 08/09/26	318,304	0.09				
EUR 200,000	Banco de Sabadell SA, 0.875%, 16/06/28	171,732	0.05				
EUR 200,000	Cellnex Finance Co SA, 2.250%, 12/04/26	196,532	0.06				
EUR 100,000	Cellnex Finance Co SA, 1.000%, 15/09/27	88,782	0.03				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
Spain (continued)				Trinidad And Tobago			
EUR 100,000	Unicaja Banco SA, 7.250%, 15/11/27	106,628	0.03	USD 100,000	National Gas Co of Trinidad & Tobago Ltd, 6.050%, 15/01/36	91,550	0.03
EUR 100,000	Unicaja Banco SA, 3.125%, 19/07/32	85,193	0.02	USD 25,000	Telecommunications Services of Trinidad & Tobago Ltd, 8.875%, 18/10/29	21,700	0.01
Total Spain		5,607,945	1.64	USD 200,000	Trinidad Generation UnLtd, 5.250%, 04/11/27	193,000	0.05
Sweden				Total Trinidad And Tobago			
EUR 100,000	Akelius Residential Property AB, 2.249%, 17/05/81	82,223	0.02			306,250	0.09
EUR 200,000	Castellum AB, 3.125%, perpetual	132,339	0.04	Turkey			
EUR 225,000	Dometic Group AB, 2.000%, 29/09/28	188,850	0.06	USD 200,000	Akbank T.A.S., 6.800%, perpetual	179,519	0.05
EUR 100,000	Fastighets AB Balder, 2.873%, 02/06/81	72,106	0.02	EUR 100,000	Arcelik A/S, 3.000%, 27/05/26	96,379	0.03
EUR 100,000	Heimstaden AB, 4.250%, 09/03/26	74,401	0.02	USD 200,000	Aydem Yenilenebilir Enerji A/S, 7.750%, 02/02/27	162,816	0.05
EUR 100,000	Heimstaden AB, 6.750%, perpetual	46,959	0.01	USD 199,946	Limak Iskenderun, 9.500%, perpetual	171,866	0.05
EUR 200,000	Heimstaden Bosta, 3.000%, perpetual	119,532	0.04	USD 200,000	QNB Finansbank A/S, 6.875%, 07/09/24	203,850	0.06
EUR 100,000	Heimstaden Bostad Ab, 3.248%, 31/12/99	77,018	0.02	USD 200,000	TC Ziraat Bankasi A/S, 5.375%, 02/03/26	180,566	0.05
EUR 100,000	Heimstaden Bostad AB, 2.625%, perpetual	55,414	0.02	USD 200,000	Turk Telekomunikasyon AS, 4.875%, 19/06/24	187,380	0.05
EUR 52,111	Intrum AB, 3.125%, 15/07/24	53,252	0.02	USD 200,000	Turkcell Iletisim Hizmetleri AS, 5.750%, 15/10/25	187,668	0.05
EUR 200,000	Intrum AB, 4.875%, 15/08/25	193,514	0.06	USD 300,000	Turkiye Is Bankasi AS, 6.125%, 25/04/24	296,550	0.09
EUR 100,000	Intrum AB, 3.500%, 15/07/26	89,249	0.03	USD 200,000	Turkiye Petrol Rafinerileri AS, 4.500%, 18/10/24	191,420	0.06
EUR 100,000	Intrum AB, 3.000%, 15/09/27	84,649	0.02	USD 25,000	Turkiye Sinai Kalkinma Bankasi AS, 5.875%, 14/01/26	23,128	0.01
EUR 100,000	Preem Holdings AB, 12.000%, 30/06/27	112,275	0.03	USD 100,000	Turkiye Sise ve Cam Fabrikalari A/S, 6.950%, 14/03/26	97,360	0.03
EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.624%, perpetual	39,755	0.01	USD 200,000	Turkiye Vakiflar Bankasi TAO, 8.125%, 28/03/24	201,647	0.06
EUR 100,000	Samhallsbyggnadsbolaget i Norden AB, 2.875%, perpetual	40,001	0.01	USD 225,000	Turkiye Vakiflar Bankasi TAO, 6.500%, 08/01/26	211,977	0.06
USD 50,000	Stena AB, 7.000%, 01/02/24	48,272	0.01	USD 100,000	Ulker Biskuvi Sanayi AS, 6.950%, 30/10/25	83,845	0.02
EUR 200,000	Verisure Holding AB, 9.250%, 15/10/27	222,863	0.07	USD 200,000	Yapi ve Kredi Bankasi AS, 5.850%, 21/06/24	196,164	0.06
EUR 150,000	Verisure Holdings AB, 3.875%, 15/07/26	144,481	0.04	USD 25,000	Yapi ve Kredi Bankasi AS, 7.875%, 22/01/31	23,420	0.01
EUR 200,000	Verisure Holdings AB, 3.250%, 15/02/27	184,258	0.05	Total Turkey		2,695,555	0.79
EUR 100,000	Verisure Midholding AB, 5.250%, 15/02/29	84,846	0.02	United Arab Emirates			
EUR 200,000	Volvo Car AB, 2.125%, 02/04/24	206,773	0.06	USD 200,000	Emirates NBD Bank PJSC, 6.125%, perpetual	196,811	0.06
EUR 100,000	Volvo Car AB, 2.000%, 24/01/25	100,482	0.03	USD 200,000	Kuwait Projects Co SPC Ltd, 4.500%, 23/02/27	167,268	0.05
EUR 100,000	Volvo Car AB, 4.250%, 31/05/28	97,653	0.03	USD 120,000	Oztel Holdings SPC Ltd, 6.625%, 24/04/28	120,006	0.03
Total Sweden		2,551,165	0.74	Total United Arab Emirates			
Thailand						484,085	0.14
USD 250,000	Bangkok Bank PCL, 3.733%, 25/09/34	208,870	0.06	Total Thailand			
USD 200,000	Kasikornbank PCL, 3.343%, 02/10/31	175,635	0.05			384,505	0.11

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United Kingdom				United Kingdom (continued)			
USD 100,000	Atlantica Sustainable Infrastructure PLC, 4.125%, 15/06/28	88,604	0.03	GBP 125,000	Iceland Bondco PLC, 4.625%, 15/03/25	124,651	0.04
EUR 100,000	BCP V Modular Services Finance II PLC, 4.750%, 30/11/28	89,115	0.03	EUR 100,000	INEOS Finance PLC, 2.125%, 15/11/25	96,319	0.03
EUR 100,000	BCP V Modular Services Finance PLC, 6.750%, 30/11/29	78,443	0.02	EUR 100,000	INEOS Finance PLC, 2.875%, 01/05/26	91,780	0.03
GBP 250,000	Bellis Acquisition Co PLC, 3.250%, 16/02/26	244,189	0.07	EUR 100,000	INEOS FINANCE PLC, 3.375%, 31/03/26	94,923	0.03
GBP 100,000	Bellis Finco PLC, 4.000%, 16/02/27	87,753	0.03	EUR 100,000	INEOS Quattro Finance 1 Plc, 3.750%, 15/07/26	87,514	0.02
GBP 100,000	Boparan Finance PLC, 7.625%, 30/11/25	81,136	0.02	EUR 100,000	INEOS Quattro Finance 2 Plc, 2.500%, 15/01/26	90,443	0.03
GBP 100,000	Bracken MidCo1 PLC, 6.750%, 01/11/27	96,803	0.03	USD 100,000	INEOS Quattro Finance 2 Plc, 3.375%, 15/01/26	91,875	0.03
EUR 100,000	British Telecommunications PLC, 1.874%, 18/08/80	93,266	0.03	EUR 100,000	International Consolidated Airlin, 2.750%, 25/03/25	97,154	0.03
USD 100,000	British Telecommunications PLC, 4.250%, 23/11/81	83,656	0.02	EUR 200,000	International Game Technology PLC, 3.500%, 15/07/24	207,251	0.06
USD 120,000	British Telecommunications PLC, 4.875%, 23/11/81	94,409	0.03	USD 82,000	International Game Technology PLC, 6.500%, 15/02/25	82,499	0.02
GBP 50,000	Burford Capital PLC, 5.000%, 01/12/26	52,344	0.01	USD 132,000	International Game Technology PLC, 4.125%, 15/04/26	123,110	0.04
GBP 100,000	Castle UK Finco PLC, 7.000%, 15/05/29	83,693	0.02	USD 231,000	International Game Technology PLC, 6.250%, 15/01/27	229,267	0.07
GBP 100,000	Centrica PLC, 5.250%, 10/04/75	110,262	0.03	EUR 100,000	International Game Technology PLC, 2.375%, 15/04/28	91,989	0.03
GBP 100,000	Constellation Automotive Financing PLC, 4.875%, 15/07/27	78,394	0.02	USD 100,000	International Game Technology PLC, 5.250%, 15/01/29	93,186	0.03
GBP 100,000	Co-Operative Bank Finance Plc, 9.000%, 27/11/25	118,018	0.03	EUR 100,000	International Personal Finance PLC, 9.750%, 12/11/25	87,535	0.03
GBP 50,000	Co-Operative Group Ltd, 11.000%, 22/12/25	62,882	0.02	GBP 100,000	Iron Mountain UK PLC, 3.875%, 15/11/25	111,008	0.03
GBP 100,000	Co-Operative Group Ltd, 7.500%, 08/07/26	107,053	0.03	USD 100,000	Ithaca Energy North Sea PLC, 9.000%, 15/07/26	98,292	0.03
EUR 100,000	Drax Finco PLC, 2.625%, 01/11/25	100,321	0.03	EUR 225,000	Jaguar Land Rover Automotive PLC, 2.200%, 15/01/24	227,572	0.07
USD 100,000	Drax Finco PLC, 6.625%, 01/11/25	95,326	0.03	USD 200,000	Jaguar Land Rover Automotive PLC, 7.750%, 15/10/25	184,000	0.05
EUR 100,000	EC Finance PLC, 3.000%, 15/10/26	96,106	0.03	EUR 297,000	Jaguar Land Rover Automotive PLC, 4.500%, 15/01/26	241,499	0.07
EUR 100,000	eG Global Finance PLC, 3.625%, 07/02/24	100,780	0.03	EUR 100,000	Jaguar Land Rover Automotive PLC, 6.875%, 15/11/26	94,452	0.03
EUR 100,000	eG Global Finance PLC, 4.375%, 07/02/25	92,322	0.03	USD 205,000	Jaguar Land Rover Automotive PLC, 5.875%, 15/01/28	155,841	0.04
USD 200,000	eG Global Finance PLC, 6.750%, 07/02/25	174,606	0.05	GBP 100,000	Jerrold Finco PLC, 4.875%, 15/01/26	103,389	0.03
EUR 100,000	eG Global Finance PLC, 6.250%, 30/10/25	93,331	0.03	GBP 100,000	Jerrold Finco PLC, 5.250%, 15/01/27	99,360	0.03
USD 100,000	eG Global Finance PLC, 8.500%, 30/10/25	93,162	0.03	GBP 100,000	KANE BIDCO LTD, 6.500%, 15/02/27	99,841	0.03
USD 100,000	Energear PLC, 6.500%, perpetual	92,315	0.03	USD 25,000	Liquid Telecom Finance, 5.500%, perpetual	17,875	0.00
EUR 200,000	Energia Grp/Energia Roi, 4.000%, 15/09/25	207,972	0.06	USD 275,000	MARB BondCo PLC, 3.950%, 29/01/31	212,300	0.06
GBP 100,000	Gatwick Airport Finance PLC, 4.375%, 07/04/26	108,261	0.03	GBP 200,000	Market Bidco Finco PLC, 5.500%, 04/11/27	182,745	0.05
USD 200,000	Harbour Energy PLC, 5.500%, 15/10/26	179,224	0.05	GBP 100,000	Marks & Spencer PLC, 3.750%, 19/05/26	104,658	0.03
GBP 250,000	Heathrow Finance PLC, 4.125%, 01/09/29	224,040	0.06				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United Kingdom <i>(continued)</i>				United Kingdom <i>(continued)</i>			
GBP 100,000	Marks & Spencer PLC, 4.500%, 10/07/27	103,022	0.03	GBP 100,000	Stonegate Pub Co Financing PLC, 8.000%, 13/07/25	107,058	0.03
USD 80,000	Marks & Spencer PLC, 7.125%, 01/12/37	70,158	0.02	GBP 100,000	Swan Housing Capital plc, 3.625%, 05/03/48	84,227	0.02
USD 200,000	Mclaren Finance PLC, 7.500%, 01/08/26	147,000	0.04	EUR 100,000	Synthomer PLC, 3.875%, 01/07/25	97,442	0.03
USD 125,000	Merlin Entertainments Ltd, 5.750%, 15/06/26	117,030	0.03	GBP 100,000	TalkTalk Telecom Group PLC, 3.875%, 20/02/25	93,813	0.03
GBP 100,000	Metro Bank PLC, 9.500%, 08/10/25	93,225	0.03	GBP 25,000	Thames Water Kemble Finance PLC, 4.625%, 19/05/26	25,353	0.01
EUR 100,000	NAK Naftogaz Ukraine via Kondor Finance PLC, 7.125%, 19/07/24	18,063	0.00	EUR 100,000	TI Automotive Finance PLC, 3.750%, 15/04/29	78,582	0.02
GBP 100,000	National Express Group PLC, 4.250%, perpetual	98,804	0.03	EUR 100,000	Titan Global Finance PLC, 2.750%, 09/07/27	97,387	0.03
USD 200,000	Neptune Energy Bondco PLC, 6.625%, 15/05/25	194,202	0.06	USD 100,000	TransDigm UK Holdings PLC, 6.875%, 15/05/26	97,651	0.03
GBP 100,000	NGG Finance PLC, 5.625%, 18/06/73	113,518	0.03	USD 200,000	Tullow Oil PLC, 7.000%, 01/03/25	120,703	0.03
EUR 100,000	NGG Finance PLC, 1.625%, 05/12/79	99,103	0.03	USD 250,000	Tullow Oil PLC, 10.250%, perpetual	200,500	0.06
EUR 300,000	NGG Finance PLC, 2.125%, 05/09/82	264,881	0.08	USD 225,000	Vedanta Resources Finance II PLC, 13.875%, 21/01/24	195,951	0.06
EUR 100,000	Nomad Foods Bondco PLC, 2.500%, 24/06/28	89,862	0.03	USD 150,000	Vedanta Resources Finance II PLC, 8.950%, 11/03/25	101,812	0.03
GBP 100,000	OCADO GROUP PLC, 3.875%, 08/10/26	92,623	0.03	USD 25,000	Vedanta Resources Finance II PLC, 9.250%, 23/04/26	16,119	0.00
USD 50,000	Odeon Finco PLC, 12.750%, 01/11/27	43,500	0.01	USD 250,000	Vedanta Resources Ltd, 6.125%, 09/08/24	157,625	0.05
USD 270,000	Petrofac Ltd, 9.750%, 15/11/26	152,550	0.04	GBP 100,000	Very Group Funding Plc, 6.500%, 01/08/26	85,454	0.02
GBP 100,000	Pinewood Finance Co Ltd, 3.250%, 30/09/25	110,426	0.03	EUR 100,000	Victoria PLC, 3.750%, 15/03/28	82,932	0.02
GBP 100,000	Pinewood Finance Co Ltd, 3.625%, 15/11/27	105,555	0.03	EUR 100,000	Virgin Media Finance PLC, 3.750%, 15/07/30	81,581	0.02
EUR 100,000	Pinnacle Bidco PLC, 5.500%, 15/02/25	93,251	0.03	USD 200,000	Virgin Media Finance PLC, 5.000%, 15/07/30	160,236	0.05
GBP 100,000	Premier Foods Finance PLC, 3.500%, 15/10/26	105,254	0.03	GBP 200,000	Virgin Media Secured Finance PLC, 5.000%, 15/04/27	213,779	0.06
GBP 100,000	Punch Finance Pl, 6.125%, 30/06/26	101,044	0.03	USD 255,000	Virgin Media Secured Finance PLC, 5.500%, 15/05/29	228,424	0.07
USD 170,000	Rolls-Royce PLC, 3.625%, 14/10/25	156,400	0.05	GBP 100,000	Virgin Media Secured Finance PLC, 4.125%, 15/08/30	91,718	0.03
EUR 300,000	Rolls-Royce PLC, 4.625%, 16/02/26	309,769	0.09	USD 150,000	Virgin Media Secured Finance PLC, 4.500%, 15/08/30	125,314	0.04
GBP 100,000	Rolls-Royce PLC, 3.375%, 18/06/26	103,127	0.03	GBP 100,000	Vmed O2 UK Financing I PLC, 4.000%, 31/01/29	93,469	0.03
USD 150,000	Rolls-Royce PLC, 5.750%, 15/10/27	142,875	0.04	EUR 200,000	Vmed O2 UK Financing I PLC, 3.250%, 31/01/31	169,159	0.05
EUR 100,000	Rolls-Royce PLC, 1.625%, 09/05/28	84,179	0.02	USD 200,000	Vmed O2 UK Financing I PLC, 4.250%, 31/01/31	161,903	0.05
GBP 100,000	Saga PLC, 5.500%, 15/07/26	89,135	0.03	USD 230,000	Vmed O2 UK Financing I PLC, 4.750%, 15/07/31	187,653	0.05
EUR 100,000	Sherwood Financing PLC, 4.500%, 15/11/26	85,780	0.02	USD 275,000	Vodafone Group PLC, 6.250%, 03/10/78	262,020	0.08
USD 120,000	Standard Chartered PLC, 7.014%, perpetual	111,600	0.03	USD 310,000	Vodafone Group PLC, 7.000%, 04/04/79	309,867	0.09
GBP 200,000	Stonegate Pub Co Financing 2019 PLC, 8.250%, 31/07/25	217,003	0.06	EUR 150,000	Vodafone Group PLC, 2.625%, 27/08/80	140,342	0.04

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United Kingdom (continued)				United States (continued)			
EUR 200,000	Vodafone Group PLC, 3.000%, 27/08/80	169,957	0.05	USD 75,000	Advisor Group Holdings Inc, 10.750%, 01/08/27	75,875	0.02
USD 68,000	Vodafone Group PLC, 3.250%, 04/06/81	56,773	0.02	USD 263,000	AECOM, 5.125%, 15/03/27	253,137	0.07
USD 176,000	Vodafone Group PLC, 4.125%, 04/06/81	130,635	0.04	USD 125,000	AerCap Global Aviation Trust, 6.500%, 15/06/45	118,595	0.03
USD 160,000	Vodafone Group PLC, 5.125%, perpetual	116,549	0.03	USD 133,000	Aethon United BR LP / Aethon United Finance Corp, 8.250%, 15/02/26	131,929	0.04
GBP 100,000	Voyage Care BondCo PLC, 5.875%, 15/02/27	101,419	0.03	USD 91,000	Affinity Gaming, 6.875%, 15/12/27	77,153	0.02
USD 200,000	Weir Group PLC (The), 2.200%, 13/05/26	177,578	0.05	USD 85,000	AG Issuer LLC, 6.250%, 01/03/28	78,111	0.02
GBP 100,000	Zenith Finco Plc, 6.500%, 30/06/27	93,838	0.03	USD 45,000	AHP Health Partners Inc, 5.750%, 15/07/29	35,156	0.01
Total United Kingdom		15,157,876	4.42	USD 97,000	Air Methods Corp, 8.000%, 15/05/25	4,850	0.00
United States				USD 121,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.250%, 15/03/26	110,359	0.03
USD 75,000	180 Medical Inc, 3.875%, 15/10/29	64,477	0.02	USD 49,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 7.500%, 15/03/26	50,036	0.01
USD 125,000	99 Escrow Issuer Inc, 7.500%, 15/01/26	63,770	0.02	USD 225,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.625%, 15/01/27	208,996	0.06
USD 125,000	Abercrombie & Fitch Management Co, 8.750%, 15/07/25	122,495	0.04	USD 153,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 5.875%, 15/02/28	145,454	0.04
USD 50,000	Academy Ltd, 6.000%, 15/11/27	47,869	0.01	USD 322,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 3.500%, 15/03/29	270,155	0.08
USD 75,000	Acadia Healthcare Co Inc, 5.500%, 01/07/28	71,137	0.02	USD 146,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 4.875%, 15/02/30	130,299	0.04
USD 25,000	Acadia Healthcare Co Inc, 5.000%, 15/04/29	22,993	0.01	USD 50,000	Allegheny Technologies Inc, 5.875%, 01/12/27	47,814	0.01
USD 221,000	Acco Brands Corp, 4.250%, 15/03/29	182,325	0.05	USD 60,000	Allegheny Technologies Inc, 4.875%, 01/10/29	53,024	0.02
USD 50,000	ACI Worldwide Inc, 5.750%, 15/08/26	48,438	0.01	USD 75,000	Allegiant Travel Co, 7.250%, 15/08/27	71,337	0.02
USD 136,000	Acrisure LLC / Acrisure Finance Inc, 7.000%, 15/11/25	124,959	0.04	USD 121,000	Allen Media LLC / Allen Media Co-Issuer Inc, 10.500%, 15/02/28	49,610	0.01
USD 59,000	Acrisure LLC / Acrisure Finance Inc, 10.125%, 01/08/26	57,384	0.02	USD 103,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 4.250%, 15/10/27	92,250	0.03
USD 101,000	Acrisure LLC / Acrisure Finance Inc, 4.250%, 15/02/29	83,367	0.02	USD 219,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 6.750%, 15/10/27	196,850	0.06
USD 120,000	Acrisure Llc / Fin Inc, 6.000%, perpetual	98,068	0.03	USD 50,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer, 5.875%, 01/11/29	41,120	0.01
USD 75,000	Acuris Finance US Inc / Acuris Finance SARL, 5.000%, 01/05/28	59,812	0.02	USD 374,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.625%, 15/07/26	342,210	0.10
USD 95,000	AdaptHealth LLC, 6.125%, 01/08/28	87,085	0.03	USD 140,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 9.750%, 15/07/27	121,800	0.04
USD 43,000	AdaptHealth LLC, 4.625%, 01/08/29	36,002	0.01	USD 65,000	Allison Transmission Inc, 4.750%, 01/10/27	60,275	0.02
USD 99,000	AdaptHealth LLC, 5.125%, 01/03/30	84,278	0.02				
USD 162,000	ADT Security Corp, 4.125%, 01/08/29	137,774	0.04				
USD 120,000	ADT Security Corp, 4.875%, 15/07/32	101,979	0.03				
USD 25,000	Advanced Drainage Systems Inc, 5.000%, 30/09/27	23,313	0.01				
USD 91,000	Advanced Drainage Systems Inc, 6.375%, 15/06/30	88,421	0.03				
USD 128,000	Advantage Sales & Marketing Inc, 6.500%, 15/11/28	97,581	0.03				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 45,000	Allison Transmission Inc, 5.875%, 01/06/29	42,260	0.01	USD 93,000	Angi Group LLC, 3.875%, 15/08/28	69,014	0.02
USD 155,000	Allison Transmission Inc, 3.750%, 30/01/31	127,487	0.04	USD 91,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 7.875%, 15/05/26	92,115	0.03
USD 150,000	Ally Financial Inc, 5.750%, 20/11/25	145,346	0.04	USD 191,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.750%, 01/03/27	178,781	0.06
USD 50,000	Alta Equipment Group Inc, 5.625%, 15/04/26	45,005	0.01	USD 28,000	Antero Resources Corp, 7.625%, 01/02/29	28,161	0.01
USD 206,000	AMC Entertainment Holdings Inc, 10.000%, 15/06/26	85,634	0.02	USD 50,000	Apache Corp, 4.375%, 15/10/28	45,003	0.01
USD 160,000	AMC Entertainment Holdings Inc, 7.500%, 15/02/29	86,993	0.03	USD 40,000	Apache Corp, 4.250%, 15/01/30	35,396	0.01
USD 80,000	AMC Networks Inc, 5.000%, 01/04/24	74,800	0.02	USD 85,000	Apache Corp, 6.000%, 15/01/37	78,340	0.02
USD 122,000	AMC Networks Inc, 4.750%, 01/08/25	92,720	0.03	USD 215,000	Apache Corp, 5.100%, 01/09/40	178,173	0.05
USD 158,000	AMC Networks Inc, 4.250%, 15/02/29	98,449	0.03	USD 50,000	Apache Corp, 5.250%, 01/02/42	40,837	0.01
USD 64,000	American Airlines Group Inc, 3.750%, 01/03/25	54,208	0.02	USD 70,000	Apache Corp, 4.750%, 15/04/43	52,815	0.02
USD 406,000	American Airlines Inc, 11.750%, 15/07/25	435,426	0.13	USD 85,000	Apache Corp, 5.350%, 01/07/49	68,689	0.02
USD 87,000	American Axle & Manufacturing Inc, 6.500%, 01/04/27	78,491	0.02	USD 50,000	API Escrow Corp, 4.750%, 15/10/29	43,343	0.01
USD 50,000	American Axle & Manufacturing Inc, 6.875%, 01/07/28	44,578	0.01	USD 71,000	Apollo Commercial Real Estate Finance Inc, 4.625%, 15/06/29	57,155	0.02
USD 97,000	American Axle & Manufacturing Inc, 5.000%, 01/10/29	78,359	0.02	USD 454,000	Aptim Corp, 7.750%, 15/06/25	316,665	0.09
USD 105,000	American Builders & Contractors Supply Co Inc, 4.000%, 15/01/28	93,681	0.03	USD 91,000	APX Group Inc, 6.750%, 15/02/27	87,592	0.03
USD 60,000	American Builders & Contractors Supply Co Inc, 3.875%, 15/11/29	49,047	0.01	USD 134,000	APX Group Inc, 5.750%, 15/07/29	110,928	0.03
USD 68,000	American Finance Trust Inc / American Finance Operating Partner LP, 4.500%, 30/09/28	49,980	0.01	USD 412,000	Aramark Services Inc, 5.000%, 01/04/25	389,597	0.11
USD 100,000	American Greetings Corp, 8.750%, 15/04/25	96,000	0.03	USD 236,000	Aramark Services Inc, 6.375%, 01/05/25	233,100	0.07
USD 25,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.625%, 20/05/24	24,267	0.01	USD 102,000	Arches Buyer Inc, 6.125%, 01/12/28	81,855	0.02
USD 179,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.500%, 20/05/25	171,756	0.05	USD 45,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.875%, 01/04/27	42,959	0.01
USD 125,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.875%, 20/08/26	118,714	0.03	USD 131,000	Archrock Partners LP / Archrock Partners Finance Corp, 6.250%, 01/04/28	119,867	0.03
USD 89,000	AmeriGas Partners LP / AmeriGas Finance Corp, 5.750%, 20/05/27	82,714	0.02	USD 93,000	Arconic Corp, 6.000%, 15/05/25	91,428	0.03
USD 85,000	Amkor Technology Inc, 6.625%, 15/09/27	84,118	0.02	USD 138,000	Arconic Corp, 6.125%, 15/02/28	129,481	0.04
USD 67,000	AMN Healthcare Inc, 4.625%, 01/10/27	61,779	0.02	USD 45,000	Arcosa Inc, 4.375%, 15/04/29	39,023	0.01
USD 111,000	AMN Healthcare Inc, 4.000%, 15/04/29	94,987	0.03	USD 70,000	Aretec Escrow Issuer Inc, 7.500%, 01/04/29	57,766	0.02
USD 125,000	Amsted Industries Inc, 5.625%, 01/07/27	118,582	0.03	USD 100,000	Arko Corp, 5.125%, 15/11/29	78,520	0.02
USD 95,000	Amsted Industries Inc, 4.625%, 15/05/30	80,987	0.02	USD 50,000	Armor Holdco Inc, 8.500%, 15/11/29	37,403	0.01
USD 136,000	AmWINS Group Inc, 4.875%, 30/06/29	115,348	0.03	USD 55,000	Arrow Bidco LLC, 9.500%, 15/03/24	54,868	0.02
				USD 25,000	Asbury Automotive Group Inc, 4.500%, 01/03/28	22,010	0.01
				USD 250,000	Asbury Automotive Group Inc, 4.625%, 15/11/29	210,660	0.06
				USD 25,000	Asbury Automotive Group Inc, 4.750%, 01/03/30	20,909	0.01
				USD 160,000	Asbury Automotive Group Inc, 5.000%, 15/02/32	131,632	0.04
				USD 90,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 7.000%, 01/11/26	87,302	0.03

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <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	98,020	0.03	USD 200,000	Ball Corp, 5.250%, 01/07/25	197,330	0.06
				USD 99,000	Ball Corp, 4.875%, 15/03/26	95,941	0.03
USD 50,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp, 5.875%, 30/06/29	44,582	0.01	EUR 175,000	Ball Corp, 1.500%, 15/03/27	164,823	0.05
				USD 125,000	Ball Corp, 6.875%, 15/03/28	128,396	0.04
USD 90,000	ASGN Inc, 4.625%, 15/05/28	81,468	0.02	USD 210,000	Ball Corp, 2.875%, 15/08/30	167,457	0.05
USD 75,000	Ashland LLC, 3.375%, 01/09/31	59,933	0.02	USD 167,000	Ball Corp, 3.125%, 15/09/31	134,123	0.04
USD 75,000	Ashland LLC, 6.875%, 15/05/43	73,500	0.02	USD 50,000	Bath & Body Works Inc, 9.375%, 01/07/25	53,259	0.02
USD 30,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 6.625%, 15/01/28	26,395	0.01	USD 60,000	Bath & Body Works Inc, 6.950%, 01/03/33	52,350	0.02
USD 150,000	Ashton Woods USA LLC / Ashton Woods Finance Co, 4.625%, 01/08/29	120,179	0.03	USD 150,000	Bausch Health Americas Inc, 9.250%, 01/04/26	105,000	0.03
				USD 120,000	Bausch Health Americas Inc, 8.500%, 31/01/27	63,000	0.02
USD 50,000	ASP Unifrax Holdings Inc, 7.500%, 30/09/29	31,735	0.01	USD 64,000	BCPE Empire Holdings Inc, 7.625%, 01/05/27	57,394	0.02
USD 70,000	Assurant Inc, 7.000%, 27/03/48	67,797	0.02	USD 125,000	BCPE Ulysses Intermediate Inc, 7.750%, 01/04/27	77,239	0.02
USD 85,000	AssuredPartners Inc, 7.000%, 15/08/25	82,202	0.02	USD 50,000	Beacon Roofing Supply Inc, 4.500%, 15/11/26	46,704	0.01
USD 92,000	AssuredPartners Inc, 5.625%, 15/01/29	75,719	0.02	USD 100,000	Beazer Homes USA Inc, 5.875%, 15/10/27	87,471	0.03
USD 50,000	ATI Inc, 5.125%, 01/10/31	44,030	0.01	USD 65,000	Beazer Homes USA Inc, 7.250%, 15/10/29	57,818	0.02
USD 70,000	Atkore Inc, 4.250%, 01/06/31	60,025	0.02	USD 50,000	Bed Bath & Beyond Inc, 3.749%, 01/08/24	11,435	0.00
USD 25,000	Audacy Capital Corp, 6.500%, 01/05/27	4,704	0.00	USD 100,000	Bed Bath & Beyond Inc, 5.165%, 01/08/44	10,000	0.00
USD 149,000	Audacy Capital Corp, 6.750%, 31/03/29	25,808	0.01	EUR 200,000	Belden Inc, 3.375%, 15/07/27	185,707	0.06
USD 45,000	Austin BidCo Inc, 7.125%, 15/12/28	34,170	0.01	USD 130,000	BellRing Brands Inc, 7.000%, 15/03/30	125,092	0.04
EUR 100,000	Avantor Funding Inc, 2.625%, 01/11/25	100,322	0.03	USD 36,000	Berry Global Inc, 4.500%, 15/02/26	34,392	0.01
EUR 280,000	Avantor Funding Inc, 3.875%, 15/07/28	252,695	0.08	USD 78,000	Berry Global Inc, 5.625%, 15/07/27	76,109	0.02
USD 229,000	Avantor Funding Inc, 4.625%, 15/07/28	208,079	0.06	USD 50,000	Berry Petroleum Co LLC, 7.000%, 15/02/26	45,922	0.01
USD 188,000	Avaya Inc, 6.125%, 15/09/28	57,340	0.02	USD 100,000	Big River Steel LLC / BRS Finance Corp, 6.625%, 31/01/29	95,273	0.03
USD 95,000	Avient Corp, 5.750%, 15/05/25	92,625	0.03	USD 75,000	Blackstone Mortgage Trust Inc, 3.750%, 15/01/27	64,493	0.02
USD 480,000	Avient Corp, 7.125%, 01/08/30	469,204	0.14	USD 45,000	Block Communications Inc, 4.875%, 01/03/28	39,263	0.01
USD 65,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	58,955	0.02	USD 146,000	Block Inc, 2.750%, 01/06/26	130,436	0.04
USD 25,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.750%, 15/07/27	22,500	0.01	USD 180,000	Block Inc, 3.500%, 01/06/31	143,626	0.04
USD 114,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 4.750%, 01/04/28	96,050	0.03	USD 25,000	Bloomin' Brands Inc / OSI Restaurant Partners LLC, 5.125%, 15/04/29	21,028	0.01
USD 97,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc, 5.375%, 01/03/29	82,978	0.02	USD 95,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 7.625%, 15/12/25	94,293	0.03
USD 110,000	Axalta Coating Systems LLC, 3.375%, 15/02/29	90,766	0.03	USD 50,000	Blue Racer Midstream LLC / Blue Racer Finance Corp, 6.625%, 15/07/26	48,399	0.01
USD 200,000	Azul Investments LLP, 5.875%, 26/10/24	159,943	0.05	USD 45,000	BlueLinX Holdings Inc, 6.000%, 15/11/29	37,350	0.01
USD 242,000	B&G Foods Inc, 5.250%, 01/04/25	203,630	0.06				
EUR 100,000	Ball Corp, 0.875%, 15/03/24	102,727	0.03				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 60,000	Boise Cascade Co, 4.875%, 01/07/30	52,223	0.02	USD 440,000	Builders FirstSource Inc, 6.375%, 15/06/32	413,268	0.12
USD 102,000	Booz Allen Hamilton Inc, 3.875%, 01/09/28	90,368	0.03	USD 75,000	Burford Capital Global Finance LLC, 6.250%, 15/04/28	66,646	0.02
USD 38,000	Booz Allen Hamilton Inc, 4.000%, 01/07/29	33,445	0.01	USD 63,000	C&S Group Enterprises LLC, 5.000%, 15/12/28	47,565	0.01
EUR 100,000	Boxer Parent Co Inc, 6.500%, 02/10/25	101,332	0.03	USD 109,000	Cable One Inc, 4.000%, 15/11/30	85,534	0.02
USD 91,000	Boxer Parent Co Inc, 7.125%, 02/10/25	88,499	0.03	USD 125,000	Cablevision Lightpath LLC, 3.875%, 15/09/27	103,018	0.03
USD 50,000	Boxer Parent Co Inc, 9.125%, 01/03/26	47,171	0.01	USD 25,000	Cablevision Lightpath LLC, 5.625%, 15/09/28	18,573	0.01
USD 265,000	Boyd Gaming Corp, 4.750%, 01/12/27	238,529	0.07	USD 578,000	Caesars Entertainment Inc, 6.250%, 01/07/25	562,168	0.16
USD 111,000	Boyne USA Inc, 4.750%, 15/05/29	98,240	0.03	USD 290,000	Caesars Entertainment Inc, 8.125%, 01/07/27	284,939	0.08
USD 192,000	Brand Industrial Services Inc, 8.500%, 15/07/25	153,405	0.04	USD 198,000	Caesars Entertainment Inc, 4.625%, 15/10/29	161,134	0.05
USD 45,000	Brightsphere Investment Group Inc, 4.800%, 27/07/26	40,539	0.01	USD 160,000	Caesars Resort Collection LLC / CRC Finco Inc, 5.750%, 01/07/25	156,625	0.05
USD 150,000	Brightstar Escrow Corp, 9.750%, 15/10/25	138,000	0.04	USD 102,000	California Resources Corp, 7.125%, 01/02/26	98,026	0.03
USD 150,000	Brink S Co, 5.500%, 15/07/25	147,274	0.04	USD 50,000	Callon Petroleum Co, 6.375%, 01/07/26	46,602	0.01
USD 50,000	Brinker International Inc, 5.000%, 01/10/24	48,195	0.01	USD 128,000	Callon Petroleum Co, 8.000%, 01/08/28	121,523	0.04
USD 78,000	Brink's Co, 4.625%, 15/10/27	71,370	0.02	USD 95,000	Callon Petroleum Co, 7.500%, 15/06/30	86,925	0.03
USD 65,000	Bristow Group Inc, 6.875%, 01/03/28	59,822	0.02	USD 99,000	Calpine Corp, 5.250%, 01/06/26	94,300	0.03
USD 153,000	BroadStreet Partners Inc, 5.875%, 15/04/29	130,215	0.04	USD 194,000	Calpine Corp, 4.500%, 15/02/28	172,759	0.05
USD 136,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GCSI Selco LL, 5.750%, 15/05/26	123,956	0.04	USD 235,000	Calpine Corp, 5.125%, 15/03/28	209,834	0.06
USD 130,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GCSI Selco LL, 4.500%, 01/04/27	108,656	0.03	USD 90,000	Calpine Corp, 4.625%, 01/02/29	77,456	0.02
USD 50,000	Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 01/02/26	45,582	0.01	USD 232,000	Calpine Corp, 5.000%, 01/02/31	194,856	0.06
USD 53,000	Buckeye Partners LP, 4.350%, 15/10/24	51,029	0.01	USD 154,000	Calpine Corp, 3.750%, 01/03/31	123,951	0.04
USD 69,000	Buckeye Partners LP, 4.125%, 01/03/25	65,749	0.02	USD 72,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 11.000%, 15/04/25	75,040	0.02
USD 148,000	Buckeye Partners LP, 3.950%, 01/12/26	132,416	0.04	USD 50,000	Calumet Specialty Products Partners LP / Calumet Finance Corp, 8.125%, 15/01/27	46,750	0.01
USD 25,000	Buckeye Partners LP, 4.125%, 01/12/27	21,872	0.01	USD 30,000	Cano Health LLC, 6.250%, 01/10/28	18,150	0.01
USD 153,000	Buckeye Partners LP, 4.500%, 01/03/28	134,486	0.04	USD 107,000	Cargo Aircraft Management Inc, 4.750%, 01/02/28	97,114	0.03
USD 75,000	Buckeye Partners LP, 5.850%, 15/11/43	55,881	0.02	USD 300,000	Carnival Holdings Bermuda Ltd, 10.375%, 01/05/28	307,983	0.09
USD 50,000	Buckeye Partners LP, 5.600%, 15/10/44	36,510	0.01	USD 100,000	Carpenter Technology Corp, 6.375%, 15/07/28	95,103	0.03
USD 91,000	Builders FirstSource Inc, 5.000%, 01/03/30	80,649	0.02	USD 50,000	Carpenter Technology Corp, 7.625%, 15/03/30	50,119	0.01
USD 300,000	Builders FirstSource Inc, 4.250%, 01/02/32	243,483	0.07	USD 38,000	Carriage Purchaser Inc, 7.875%, 15/10/29	26,980	0.01
				USD 75,000	Carriage Services Inc, 4.250%, 15/05/29	59,526	0.02
				USD 75,000	Carrols Restaurant Group Inc, 5.875%, 01/07/29	52,565	0.02
				USD 55,000	Cars.Com Inc, 6.375%, perpetual	48,867	0.01
				USD 86,000	Carvana Co, 5.625%, 01/10/25	38,643	0.01

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 210,000	Carvana Co, 5.500%, 15/04/27	83,198	0.02	USD 51,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25	49,342	0.01
USD 49,000	Carvana Co, 5.875%, 01/10/28	19,124	0.01				
USD 128,000	Carvana Co, 4.875%, 01/09/29	49,313	0.01				
USD 490,000	Carvana Co, 10.250%, 01/05/30	230,243	0.07				
USD 35,000	Castle US Holdings Corp, 9.500%, 15/02/28	13,738	0.00	USD 105,000	Cengage Learning Inc, 9.500%, 15/06/24	100,144	0.03
USD 20,000	Catalent Pharma Solutions Inc, 5.000%, 15/07/27	18,607	0.01	USD 95,000	Centennial Resource Production LLC, 6.875%, 01/04/27	89,513	0.03
EUR 200,000	Catalent Pharma Solutions Inc, 2.375%, 01/03/28	172,587	0.05	USD 50,000	Central Garden & Pet Co, 5.125%, 01/02/28	46,514	0.01
USD 91,000	Catalent Pharma Solutions Inc, 3.125%, 15/02/29	72,456	0.02	USD 68,000	Central Garden & Pet Co, 4.125%, 15/10/30	55,728	0.02
USD 116,000	Catalent Pharma Solutions Inc, 3.500%, 01/04/30	91,592	0.03	USD 75,000	Central Garden & Pet Co, 4.125%, 30/04/31	62,087	0.02
USD 55,000	CCM Merger Inc, 6.375%, 01/05/26	51,828	0.01	USD 100,000	Central Parent Inc / Central Merger Sub Inc, 7.250%, 15/06/29	97,879	0.03
USD 340,000	CCo Holdings LLC, 6.375%, 01/09/29	319,512	0.09	USD 45,000	Century Aluminum Co, 7.500%, 01/04/28	38,895	0.01
USD 105,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.500%, 01/05/26	101,632	0.03	USD 109,000	Century Communities Inc, 6.750%, 01/06/27	104,093	0.03
USD 488,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 01/05/27	452,781	0.13	USD 68,000	Century Communities Inc, 3.875%, 15/08/29	53,465	0.02
USD 506,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 01/02/28	457,297	0.13	USD 75,000	Charles River Laboratories International Inc, 4.250%, 01/05/28	69,073	0.02
USD 236,000	CCO Holdings LLC / CCO Holdings Capital Corp, 5.375%, 01/06/29	212,529	0.06	USD 103,000	Charles River Laboratories International Inc, 3.750%, 15/03/29	91,093	0.03
USD 718,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 01/03/30	603,345	0.18	USD 87,000	Charles River Laboratories International Inc, 4.000%, 15/03/31	75,255	0.02
USD 793,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 15/08/30	636,638	0.19	USD 195,000	Chart Industries Inc, 7.500%, 01/01/30	195,838	0.06
USD 588,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.250%, 01/02/31	471,644	0.14	USD 59,000	Chart Industries Inc, 9.500%, 01/01/31	60,407	0.02
USD 458,000	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 01/05/32	364,866	0.11	EUR 100,000	Chemours Co, 4.000%, 15/05/26	95,268	0.03
USD 296,000	CD&R Smokey Buyer Inc, 6.750%, 15/07/25	254,004	0.07	USD 165,000	Chemours Co, 5.375%, 15/05/27	152,368	0.04
USD 194,000	CDI Escrow Issuer Inc, 5.750%, 01/04/30	173,907	0.05	USD 130,000	Chemours Co, 5.750%, 15/11/28	116,770	0.03
USD 100,000	CEC Entertainment LLC, 6.750%, 01/05/26	93,000	0.03	USD 76,000	Chemours Co, 4.625%, 15/11/29	62,130	0.02
USD 125,000	Cedar Fair LP, 5.250%, perpetual	112,256	0.03	USD 231,000	Cheniere Energy Inc, 4.625%, 15/10/28	208,807	0.06
USD 188,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.500%, 01/05/25	185,330	0.05	USD 120,000	Chesapeake Energy Corp, 5.500%, 01/02/26	115,797	0.03
USD 42,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op, 5.375%, 15/04/27	40,043	0.01	USD 79,000	Chesapeake Energy Corp, 5.875%, 01/02/29	74,854	0.02
				USD 70,000	Chobani LLC / Chobani Finance Corp Inc, 7.500%, 15/04/25	68,162	0.02
				USD 70,000	Chobani LLC / Chobani Finance Corp Inc, 4.625%, 15/11/28	60,943	0.02
				USD 593,000	CHS/Community Health Systems Inc, 8.000%, 15/03/26	537,608	0.16
				USD 311,000	CHS/Community Health Systems Inc, 5.625%, 15/03/27	266,670	0.08
				USD 130,000	CHS/Community Health Systems Inc, 6.875%, 01/04/28	62,400	0.02
				USD 147,000	CHS/Community Health Systems Inc, 6.000%, 15/01/29	122,963	0.04

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 270,000	CHS/Community Health Systems Inc, 6.875%, 15/04/29	138,770	0.04	USD 70,000	CNX Midstream Partners LP, 4.750%, 15/04/30	57,447	0.02
USD 200,000	CHS/Community Health Systems Inc, 6.125%, 01/04/30	99,036	0.03	USD 12,000	CNX Resources Corp, 7.250%, 14/03/27	11,910	0.00
USD 195,000	CHS/Community Health Systems Inc, 5.250%, 15/05/30	147,037	0.04	USD 178,000	CNX Resources Corp, 6.000%, 15/01/29	163,786	0.05
USD 173,000	CHS/Community Health Systems Inc, 4.750%, 15/02/31	125,601	0.04	USD 70,000	Cobra AcquisitionCo LLC, 6.375%, 01/11/29	41,300	0.01
USD 77,000	Churchill Downs Inc, 5.500%, 01/04/27	72,962	0.02	USD 119,000	Coeur Mining Inc, 5.125%, 15/02/29	92,871	0.03
USD 116,000	Churchill Downs Inc, 4.750%, 15/01/28	103,820	0.03	USD 78,000	Cogent Communications Group Inc, 3.500%, 01/05/26	70,859	0.02
USD 50,000	Ciena Corp, 4.000%, 31/01/30	44,006	0.01	USD 100,000	Cogent Communications Group Inc, 7.000%, 15/06/27	97,993	0.03
USD 118,000	Cinemark Usa Inc, 5.250%, 15/07/28	87,626	0.03	USD 213,000	Coinbase Global Inc, 3.375%, 01/10/28	112,592	0.03
USD 150,000	Cinemark USA Inc, 5.875%, 15/03/26	124,944	0.04	USD 140,000	Coinbase Global Inc, 3.625%, 01/10/31	67,426	0.02
USD 175,000	CITGO Petroleum Corp, 6.375%, 15/06/26	168,552	0.05	USD 75,000	Colgate Energy Partners III LLC, 7.750%, 15/02/26	72,753	0.02
USD 65,000	Civitas Resources Inc, 5.000%, 15/10/26	59,427	0.02	USD 116,000	Colgate Energy Partners III LLC, 5.875%, 01/07/29	99,628	0.03
USD 134,000	Clarivate Science Holdings Corp, 3.875%, 01/07/28	116,097	0.03	USD 50,000	Commercial Metals Co, 4.125%, 15/01/30	44,243	0.01
USD 135,000	Clarivate Science Holdings Corp, 4.875%, 01/07/29	114,797	0.03	USD 50,000	Commercial Metals Co, 3.875%, 15/02/31	42,039	0.01
USD 93,000	Clean Harbors Inc, 4.875%, 15/07/27	88,117	0.03	USD 55,000	Commercial Metals Co, 4.375%, 15/03/32	47,846	0.01
USD 25,000	Clean Harbors Inc, 5.125%, 15/07/29	23,194	0.01	USD 229,000	CommScope Inc, 6.000%, 01/03/26	210,477	0.06
USD 138,000	Clear Channel Outdoor Holdings Inc, 7.750%, 15/04/28	100,741	0.03	USD 242,000	CommScope Inc, 8.250%, 01/03/27	187,550	0.05
USD 158,000	Clear Channel Outdoor Holdings Inc, 7.500%, 01/06/29	116,015	0.03	USD 117,000	CommScope Inc, 7.125%, 01/07/28	83,640	0.02
USD 246,000	Clear Channel Worldwide Holdings Inc, 5.125%, 15/08/27	212,714	0.06	USD 198,000	CommScope Inc, 4.750%, 01/09/29	159,628	0.05
USD 40,000	Clearwater Paper Corp, 5.375%, 01/02/25	38,825	0.01	USD 200,000	CommScope Technologies LLC, 6.000%, 15/06/25	182,552	0.05
USD 55,000	Clearwater Paper Corp, 4.750%, 15/08/28	48,401	0.01	USD 100,000	CommScope Technologies LLC, 5.000%, 15/03/27	67,920	0.02
USD 116,000	Clearway Energy Operating LLC, 4.750%, 15/03/28	106,961	0.03	USD 70,000	Compass Group Diversified Holdings LLC, 5.000%, 15/01/32	55,304	0.02
USD 257,000	Clearway Energy Operating LLC, 3.750%, 15/02/31	209,657	0.06	USD 50,000	Compass Minerals International Inc, 4.875%, 15/07/24	48,063	0.01
USD 150,000	Cleveland-Cliffs Inc, 6.750%, 15/03/26	150,375	0.04	USD 63,000	Compass Minerals International Inc, 6.750%, 01/12/27	60,480	0.02
USD 101,000	Cleveland-Cliffs Inc, 5.875%, 01/06/27	96,488	0.03	USD 298,000	Comstock Resources Inc, 6.750%, 01/03/29	268,945	0.08
USD 45,000	Cleveland-Cliffs Inc, 4.625%, 01/03/29	39,938	0.01	USD 161,000	Comstock Resources Inc, 5.875%, 15/01/30	138,412	0.04
USD 41,000	Cleveland-Cliffs Inc, 4.875%, 01/03/31	36,203	0.01	USD 300,000	Condor Merger Sub Inc, 7.375%, 15/02/30	241,287	0.07
USD 720,000	Cloud Software Group Holdings Inc, 6.500%, 31/03/29	606,855	0.18	USD 73,000	Conduent Business Services LLC / Conduent State & Local Solutions Inc, 6.000%, 01/11/29	59,641	0.02
USD 200,000	Clydesdale Acquisition Holdings Inc, 6.625%, 15/04/29	190,264	0.06	USD 50,000	Consensus Cloud Solutions Inc, 6.000%, 15/10/26	46,762	0.01
USD 200,000	Clydesdale Acquisition Holdings Inc, 8.750%, 15/04/30	171,242	0.05				

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 93,000	Consensus Cloud Solutions Inc, 6.500%, 15/10/28	85,538	0.02	USD 25,000	Crown Cork & Seal Co Inc, 7.375%, 15/12/26	25,738	0.01
USD 45,000	Consolidated Communications Inc, 5.000%, 01/10/28	33,186	0.01	USD 177,000	CrownRock LP / CrownRock Finance Inc, 5.625%, 15/10/25	170,805	0.05
USD 161,000	Consolidated Communications Inc, 6.500%, 01/10/28	125,107	0.04	USD 75,000	CrownRock LP / CrownRock Finance Inc, 5.000%, 01/05/29	67,389	0.02
USD 102,000	Constellation Merger Sub Inc, 8.500%, 15/09/25	89,760	0.03	USD 125,000	CSC Holdings LLC, 5.250%, 01/06/24	116,377	0.03
USD 80,000	Cooper-Standard Automotive Inc, 13.000%, 01/06/24	83,200	0.02	USD 200,000	CSC Holdings LLC, 5.500%, 15/04/27	167,775	0.05
USD 40,000	Cooper-Standard Automotive Inc, 5.625%, 15/11/26	17,200	0.00	USD 250,000	CSC Holdings LLC, 5.375%, 01/02/28	201,562	0.06
USD 80,000	CoreCivic Inc, 8.250%, 15/04/26	82,040	0.02	USD 250,000	CSC Holdings LLC, 7.500%, 01/04/28	169,375	0.05
USD 50,000	CoreCivic Inc, 4.750%, 15/10/27	43,326	0.01	USD 320,000	CSC Holdings LLC, 6.500%, 01/02/29	261,600	0.08
USD 70,000	Cornerstone Building Brands Inc, 6.125%, 15/01/29	49,308	0.01	USD 440,000	CSC Holdings LLC, 5.750%, 15/01/30	248,156	0.07
USD 55,000	Cornerstone Chemical Co, 6.750%, 15/08/24	44,000	0.01	USD 100,000	CSC Holdings LLC, 4.125%, 01/12/30	70,677	0.02
EUR 100,000	Coty Inc, 3.875%, 15/04/26	99,093	0.03	USD 300,000	CSC Holdings LLC, 4.625%, 01/12/30	165,767	0.05
USD 134,000	Coty Inc, 5.000%, 15/04/26	127,068	0.04	USD 100,000	CSC Holdings LLC, 3.375%, 15/02/31	65,214	0.02
USD 100,000	Coty Inc, 6.500%, 15/04/26	96,000	0.03	USD 220,000	CSC Holdings LLC, 4.500%, 15/11/31	152,639	0.04
USD 80,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 4.750%, 15/01/29	72,400	0.02	USD 200,000	CSC Holdings LLC, 5.000%, 15/11/31	111,740	0.03
USD 135,000	Covanta Holdings Corp, 4.875%, 01/12/29	110,601	0.03	USD 80,000	CSI Compressco LP / CSI Compressco Finance Inc, 7.500%, 01/04/25	74,800	0.02
USD 50,000	Covanta Holdings Corp, 5.000%, 01/09/30	40,377	0.01	USD 65,000	Ctr Partnership/Caretrst, 3.875%, perpetual	54,927	0.02
USD 70,000	CP Atlas Buyer Inc, 7.000%, 01/12/28	51,987	0.02	USD 125,000	Cumulus Media New Holdings Inc, 6.750%, 01/07/26	105,000	0.03
USD 47,000	CPI CG Inc, 8.625%, 15/03/26	46,186	0.01	USD 117,000	Cushman & Wakefield US Borrower LLC, 6.750%, 15/05/28	111,660	0.03
USD 230,000	Cqp Holdco Lp/Bip V Chin, 5.500%, 15/06/31	200,907	0.06	USD 101,000	CVR Energy Inc, 5.250%, 15/02/25	92,920	0.03
USD 55,000	Credit Acceptance Corp, 5.125%, 31/12/24	51,688	0.01	USD 25,000	CVR Energy Inc, 5.750%, 15/02/28	21,763	0.01
USD 75,000	Credit Acceptance Corp, 6.625%, 15/03/26	71,073	0.02	USD 102,000	CVR Partners LP / CVR Nitrogen Finance Corp, 6.125%, 15/06/28	91,490	0.03
USD 74,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.750%, 01/04/25	71,987	0.02	USD 200,000	CWT Travel Group Inc, 8.500%, 19/11/26	169,020	0.05
USD 101,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 5.625%, 01/05/27	93,930	0.03	USD 75,000	Dana Inc, 5.375%, 15/11/27	69,571	0.02
USD 204,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp, 6.000%, 01/02/29	187,172	0.05	USD 75,000	Dana Inc, 5.625%, 15/06/28	68,197	0.02
USD 60,000	Crocs Inc, 4.125%, 15/08/31	48,897	0.01	USD 50,000	Dana Inc, 4.250%, 01/09/30	40,281	0.01
USD 156,000	Crowdstrike Holdings Inc, 3.000%, 15/02/29	131,706	0.04	USD 60,000	Dana Inc, 4.500%, 15/02/32	47,991	0.01
USD 100,000	Crown Americas LLC, 5.250%, 01/04/30	94,552	0.03	USD 45,000	Danaos Corp, 8.500%, 01/03/28	43,200	0.01
USD 50,000	Crown Americas LLC / Crown Americas Capital Corp V, 4.250%, 30/09/26	47,679	0.01	USD 45,000	Darling Ingredients Inc, 5.250%, 15/04/27	43,305	0.01
USD 130,000	Crown Americas LLC / Crown Americas Capital Corp VI, 4.750%, 01/02/26	125,987	0.04	USD 165,000	Darling Ingredients Inc, 6.000%, 15/06/30	161,287	0.05
				USD 100,000	Dave & Buster's Inc, 7.625%, 01/11/25	100,500	0.03
				USD 498,000	DaVita Inc, 4.625%, 01/06/30	399,746	0.12

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 241,000	DaVita Inc, 3.750%, 15/02/31	179,870	0.05	USD 100,000	Earthstone Energy Holdings LLC, 8.000%, 15/04/27	95,507	0.03
USD 70,000	Dealer Tire LLC / DT Issuer LLC, 8.000%, 01/02/28	61,591	0.02	USD 175,000	Eco Material Technologies Inc, 7.875%, 31/01/27	166,549	0.05
USD 50,000	Delek Logistics Partners LP / Delek Logistics Finance Corp, 7.125%, 01/06/28	45,100	0.01	USD 113,000	Edgewell Personal Care Co, 5.500%, 01/06/28	105,681	0.03
USD 130,000	Delta Air Lines Inc, 2.900%, 28/10/24	123,159	0.04	USD 95,000	Edgewell Personal Care Co, 4.125%, 01/04/29	80,985	0.02
USD 186,000	Delta Air Lines Inc, 7.375%, 15/01/26	190,044	0.06	USD 364,000	Elanco Animal Health Inc, 6.400%, 28/08/28	346,350	0.10
USD 120,000	Delta Air Lines Inc, 4.375%, 19/04/28	106,948	0.03	USD 97,000	Elastic Nv, 4.125%, 15/07/29	78,347	0.02
USD 70,000	Delta Air Lines Inc, 3.750%, 28/10/29	58,185	0.02	USD 220,000	Embarq Corp, 7.995%, 01/06/36	102,300	0.03
USD 93,000	Deluxe Corp, 8.000%, 01/06/29	76,492	0.02	USD 81,000	Embeckta Corp, 5.000%, 15/02/30	68,546	0.02
USD 300,000	Diamond Sports Group LLC / Diamond Sports Finance Co, 5.375%, 15/08/26	35,250	0.01	USD 155,000	Emergent BioSolutions Inc, 3.875%, 15/08/28	77,046	0.02
USD 114,000	Diamond Sports Group LLC / Diamond Sports Finance Co, 6.625%, 15/08/27	855	0.00	USD 125,000	Empire Resorts Inc, 7.750%, 01/11/26	100,274	0.03
USD 175,000	Diebold Nixdorf Inc, 8.500%, 15/04/24	105,161	0.03	USD 172,000	Enact Holdings Inc, 6.500%, 15/08/25	169,420	0.05
USD 300,000	DISH DBS Corp, 5.875%, 15/11/24	278,770	0.08	USD 40,000	Encompass Health Corp, 5.750%, 15/09/25	39,383	0.01
USD 419,000	DISH DBS Corp, 7.750%, 01/07/26	338,636	0.10	USD 131,000	Encompass Health Corp, 4.500%, 01/02/28	119,000	0.03
USD 440,000	DISH DBS Corp, 5.250%, 01/12/26	370,627	0.11	USD 127,000	Encompass Health Corp, 4.750%, 01/02/30	111,524	0.03
USD 258,000	DISH DBS Corp, 7.375%, 01/07/28	182,535	0.05	USD 60,000	Encompass Health Corp, 4.625%, 01/04/31	51,571	0.01
USD 380,000	DISH DBS Corp, 5.750%, 01/12/28	303,287	0.09	EUR 100,000	Encore Capital Group Inc, 4.875%, 15/10/25	99,918	0.03
USD 256,000	DISH DBS Corp, 5.125%, 01/06/29	165,171	0.05	GBP 100,000	Encore Capital Group Inc, 4.250%, 01/06/28	92,323	0.03
USD 315,000	DISH Network Corp, 11.750%, 15/11/27	324,418	0.09	USD 130,000	Endeavor Energy Resources LP / EER Finance Inc, 5.750%, 30/01/28	124,799	0.04
USD 100,000	Diversified Healthcare Trust, 4.750%, 01/05/24	84,500	0.02	USD 100,000	Endure Digital Inc, 6.000%, 15/02/29	68,740	0.02
USD 41,000	Diversified Healthcare Trust, 9.750%, 15/06/25	39,277	0.01	USD 50,000	Energizer Holdings Inc, 6.500%, 31/12/27	47,584	0.01
USD 77,000	Diversified Healthcare Trust, 4.750%, 15/02/28	43,794	0.01	USD 95,000	Energizer Holdings Inc, 4.750%, 15/06/28	82,327	0.02
USD 145,000	Diversified Healthcare Trust, 4.375%, 01/03/31	91,968	0.03	USD 205,000	Energizer Holdings Inc, 4.375%, 31/03/29	173,446	0.05
USD 100,000	Dornoch Debt Merger Sub Inc, 6.625%, 15/10/29	70,156	0.02	USD 40,000	Energy Ventures Gom LLC / EnVen Finance Corp, 11.750%, 15/04/26	41,400	0.01
USD 160,000	Dresdner Funding Trust I, 8.151%, 30/06/31	164,800	0.05	USD 105,000	EnerSys, 4.375%, 15/12/27	94,500	0.03
USD 167,000	DT Midstream Inc, 4.125%, 15/06/29	143,471	0.04	USD 73,000	EnLink Midstream LLC, 5.625%, 15/01/28	69,532	0.02
USD 188,000	DT Midstream Inc, 4.375%, 15/06/31	157,713	0.05	USD 65,000	EnLink Midstream LLC, 5.375%, 01/06/29	60,143	0.02
USD 100,000	Dun & Bradstreet Corp, 5.000%, 15/12/29	85,576	0.02	USD 150,000	EnLink Midstream LLC, 6.500%, 01/09/30	148,455	0.04
USD 78,000	Dycom Industries Inc, 4.500%, 15/04/29	67,891	0.02	USD 50,000	EnLink Midstream Partners LP, 4.150%, 01/06/25	47,252	0.01
				USD 70,000	EnLink Midstream Partners LP, 4.850%, 15/07/26	65,802	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 75,000	EnLink Midstream Partners LP, 5.600%, 01/04/44	61,857	0.02	USD 123,000	First Student Bidco Inc / First Transit Parent Inc, 4.000%, 31/07/29	101,737	0.03
USD 70,000	EnLink Midstream Partners LP, 5.050%, 01/04/45	53,048	0.02	USD 75,000	FirstCash Inc, 4.625%, 01/09/28	65,847	0.02
USD 75,000	EnLink Midstream Partners LP, 5.450%, 01/06/47	60,123	0.02	USD 100,000	FirstCash Inc, 5.625%, 01/01/30	89,006	0.03
USD 100,000	Enova International Inc, 8.500%, 15/09/25	92,480	0.03	USD 25,000	FirstEnergy Corp, 1.600%, 15/01/26	22,062	0.01
USD 25,000	EnPro Industries Inc, 5.750%, 15/10/26	24,250	0.01	USD 229,000	FirstEnergy Corp, 4.400%, 15/07/27	213,586	0.06
USD 50,000	Enstar Finance LLC, 5.750%, 01/09/40	45,250	0.01	USD 109,000	FirstEnergy Corp, 2.650%, 01/03/30	88,872	0.03
USD 100,000	Enstar Finance LLC, 5.500%, 15/01/42	79,929	0.02	USD 145,000	FirstEnergy Corp, 2.250%, 01/09/30	115,086	0.03
USD 195,000	Entegris Escrow Corp, 5.950%, 15/06/30	179,829	0.05	USD 125,000	FirstEnergy Corp, 7.375%, 15/11/31	140,781	0.04
USD 50,000	Entegris Inc, 4.375%, 15/04/28	44,212	0.01	USD 110,000	FirstEnergy Corp, 5.350%, 15/07/47	98,207	0.03
USD 155,000	Entegris Inc, 3.625%, 01/05/29	126,209	0.04	USD 100,000	FirstEnergy Corp, 3.400%, 01/03/50	66,500	0.02
USD 88,000	Envision Healthcare Corp, 8.750%, 15/10/26	24,190	0.01	USD 473,000	Five Point Operating Co LP / Five Point Capital Corp, 7.875%, 15/11/25	397,614	0.12
USD 122,000	Enviva Partners LP / Enviva Partners Finance Corp, 6.500%, 15/01/26	114,904	0.03	USD 75,000	Foot Locker Inc, 4.000%, 01/10/29	58,427	0.02
USD 58,000	EQM Midstream Partners LP, 4.000%, 01/08/24	55,736	0.02	USD 50,000	Ford Holdings LLC, 9.300%, 01/03/30	56,125	0.02
USD 45,000	EQM Midstream Partners LP, 6.000%, 01/07/25	43,425	0.01	USD 211,000	Ford Motor Co, 4.346%, 08/12/26	200,264	0.06
USD 114,000	EQM Midstream Partners LP, 4.125%, 01/12/26	101,391	0.03	USD 10,000	Ford Motor Co, 6.625%, 01/10/28	9,886	0.00
USD 170,000	EQM Midstream Partners LP, 7.500%, 01/06/27	164,978	0.05	USD 170,000	Ford Motor Co, 9.625%, 22/04/30	192,309	0.06
USD 139,000	EQM Midstream Partners LP, 6.500%, 01/07/27	132,849	0.04	USD 100,000	Ford Motor Co, 7.450%, 16/07/31	102,280	0.03
USD 332,000	EQM Midstream Partners LP, 5.500%, 15/07/28	296,860	0.09	USD 350,000	Ford Motor Co, 3.250%, 12/02/32	262,518	0.08
USD 80,000	EQM Midstream Partners LP, 4.500%, 15/01/29	67,194	0.02	USD 339,000	Ford Motor Co, 6.100%, 19/08/32	313,617	0.09
USD 60,000	EQM Midstream Partners LP, 4.750%, 15/01/31	49,050	0.01	USD 300,000	Ford Motor Co, 4.750%, 15/01/43	215,471	0.06
USD 100,000	EQM Midstream Partners LP, 6.500%, 15/07/48	74,945	0.02	USD 80,000	Ford Motor Co, 7.400%, 01/11/46	78,000	0.02
USD 100,000	Everi Holdings Inc, 5.000%, 15/07/29	85,897	0.02	USD 230,000	Ford Motor Co, 5.291%, 08/12/46	175,263	0.05
USD 20,000	Fair Isaac Corp, 5.250%, 15/05/26	19,579	0.01	USD 110,000	Ford Motor Credit Co LLC, 3.810%, 09/01/24	106,978	0.03
USD 150,000	Fair Isaac Corp, 4.000%, 15/06/28	136,126	0.04	EUR 200,000	Ford Motor Credit Co LLC, 3.021%, 06/03/24	208,914	0.06
USD 59,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.375%, 01/04/26	53,669	0.02	USD 200,000	Ford Motor Credit Co LLC, 5.584%, 18/03/24	197,370	0.06
USD 182,000	Ferrellgas LP / Ferrellgas Finance Corp, 5.875%, 01/04/29	149,349	0.04	EUR 100,000	Ford Motor Credit Co LLC, 1.744%, 19/07/24	101,776	0.03
USD 170,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 4.625%, 15/01/29	143,860	0.04	USD 120,000	Ford Motor Credit Co LLC, 3.664%, 08/09/24	114,379	0.03
USD 200,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 6.750%, 15/07/30	161,320	0.05	USD 216,000	Ford Motor Credit Co LLC, 4.063%, 01/11/24	207,502	0.06
USD 50,000	Finance Of America Fundi, 7.875%, perpetual	25,750	0.01	EUR 100,000	Ford Motor Credit Co LLC, 1.355%, 07/02/25	99,052	0.03
				USD 191,000	Ford Motor Credit Co LLC, 2.300%, 10/02/25	172,506	0.05
				GBP 150,000	Ford Motor Credit Co LLC, 4.535%, 06/03/25	171,393	0.05
				USD 80,000	Ford Motor Credit Co LLC, 4.687%, 09/06/25	76,243	0.02
				USD 180,000	Ford Motor Credit Co LLC, 5.125%, 16/06/25	172,982	0.05

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 300,000	Ford Motor Credit Co LLC, 4.134%, 04/08/25	280,797	0.08	USD 178,000	Freedom Mortgage Corp, 6.625%, 15/01/27	138,529	0.04
EUR 100,000	Ford Motor Credit Co LLC, 3.250%, 15/09/25	101,122	0.03	USD 188,000	Frontier Communications Holdings LLC, 5.875%, 15/10/27	174,571	0.05
USD 350,000	Ford Motor Credit Co LLC, 3.375%, 13/11/25	316,404	0.09	USD 237,000	Frontier Communications Holdings LLC, 5.000%, 01/05/28	205,792	0.06
EUR 100,000	Ford Motor Credit Co LLC, 2.330%, 25/11/25	98,054	0.03	USD 183,000	Frontier Communications Holdings LLC, 6.750%, 01/05/29	151,389	0.04
USD 160,000	Ford Motor Credit Co LLC, 4.389%, 08/01/26	149,489	0.04	USD 124,000	Frontier Communications Holdings LLC, 5.875%, 01/11/29	95,936	0.03
EUR 200,000	Ford Motor Credit Co LLC, 2.386%, 17/02/26	194,506	0.06	USD 136,000	Frontier Communications Holdings LLC, 6.000%, 15/01/30	106,838	0.03
USD 220,000	Ford Motor Credit Co LLC, 4.542%, 01/08/26	202,709	0.06	USD 190,000	Frontier Communications Holdings LLC, 8.750%, 15/05/30	193,182	0.06
USD 300,000	Ford Motor Credit Co LLC, 2.700%, 10/08/26	260,544	0.08	USD 70,000	Frontier Florida LLC, 6.860%, 01/02/28	64,458	0.02
USD 260,000	Ford Motor Credit Co LLC, 4.271%, 09/01/27	235,164	0.07	USD 25,000	Full House Resorts Inc, 8.250%, 15/02/28	22,133	0.01
USD 200,000	Ford Motor Credit Co LLC, 4.950%, 28/05/27	186,580	0.05	USD 70,000	FXI Holdings Inc, 7.875%, 01/11/24	58,001	0.02
USD 100,000	Ford Motor Credit Co LLC, 4.125%, 17/08/27	89,500	0.03	USD 180,000	FXI Holdings Inc, 12.250%, 15/11/26	149,375	0.04
USD 137,000	Ford Motor Credit Co LLC, 3.815%, 02/11/27	120,734	0.04	EUR 100,000	Gamma Bondco SARL, 8.125%, 15/11/26	90,183	0.03
USD 200,000	Ford Motor Credit Co LLC, 7.350%, 04/11/27	204,940	0.06	USD 50,000	Gannett Holdings LLC, 6.000%, 01/11/26	40,750	0.01
USD 225,000	Ford Motor Credit Co LLC, 2.900%, 16/02/28	185,832	0.05	USD 178,000	Gap Inc, 3.625%, 01/10/29	125,561	0.04
USD 250,000	Ford Motor Credit Co LLC, 2.900%, 10/02/29	199,690	0.06	USD 182,000	Gap Inc, 3.875%, 01/10/31	126,966	0.04
USD 230,000	Ford Motor Credit Co LLC, 5.113%, 03/05/29	208,275	0.06	USD 75,000	Garden Spinco Corp, 8.625%, 20/07/30	79,500	0.02
USD 150,000	Ford Motor Credit Co LLC, 4.000%, 13/11/30	123,126	0.04	USD 132,000	Gartner Inc, 4.500%, 01/07/28	123,068	0.04
USD 140,000	Ford Motor Credit Co LLC, 3.625%, 17/06/31	110,080	0.03	USD 70,000	Gartner Inc, 3.625%, 15/06/29	61,510	0.02
USD 65,000	Forestar Group Inc, 3.850%, 15/05/26	56,985	0.02	USD 142,000	Gartner Inc, 3.750%, 01/10/30	122,395	0.04
USD 50,000	Forestar Group Inc, 5.000%, 01/03/28	42,898	0.01	USD 97,000	Gates Global LLC / Gates Corp, 6.250%, 15/01/26	93,605	0.03
USD 106,000	Fortress Transportation and Infrastructure Investors LLC, 6.500%, 01/10/25	99,662	0.03	USD 81,000	GCI LLC, 4.750%, 15/10/28	68,047	0.02
USD 125,000	Fortress Transportation and Infrastructure Investors LLC, 9.750%, 01/08/27	125,312	0.04	USD 150,000	Gen Digital Inc, 6.750%, 30/09/27	147,000	0.04
USD 167,000	Fortress Transportation and Infrastructure Investors LLC, 5.500%, 01/05/28	142,469	0.04	USD 84,000	Gen Digital Inc, 7.125%, 30/09/30	82,530	0.02
USD 70,000	Foundation Building Materials Inc, 6.000%, 01/03/29	52,409	0.02	USD 55,000	Genesis Energy LP / Genesis Energy Finance Corp, 5.625%, 15/06/24	53,075	0.02
USD 50,000	Freedom Mortgage Corp, 8.125%, 15/11/24	46,000	0.01	USD 74,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.500%, 01/10/25	70,285	0.02
USD 300,000	Freedom Mortgage Corp, 8.250%, 15/04/25	269,843	0.08	USD 50,000	Genesis Energy LP / Genesis Energy Finance Corp, 6.250%, 15/05/26	45,748	0.01
USD 101,000	Freedom Mortgage Corp, 7.625%, 01/05/26	84,247	0.02	USD 162,000	Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, 15/01/27	152,721	0.04
				USD 155,000	Genesis Energy LP / Genesis Energy Finance Corp, 7.750%, 01/02/28	142,674	0.04
				USD 100,000	Genting New York LLC / GENNY Capital Inc, 3.300%, 15/02/26	87,542	0.03
				USD 45,000	Genworth Holdings Inc, 6.500%, 15/06/34	39,602	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 55,000	G-III Apparel Group Ltd, 7.875%, 15/08/25	51,299	0.01	USD 45,000	Graphic Packaging International LLC, 3.500%, 01/03/29	38,411	0.01
USD 78,000	Glatfelter Corp, 4.750%, 15/11/29	46,907	0.01	USD 150,000	Graphic Packaging International LLC, 3.750%, 01/02/30	127,601	0.04
USD 114,000	Global Atlantic Fin Co, 4.700%, 15/10/51	86,830	0.03	USD 229,000	Gray Escrow II Inc, 5.375%, 15/11/31	165,029	0.05
USD 25,000	Global Infrastructure Solutions Inc, 5.625%, 01/06/29	19,533	0.01	USD 150,000	Gray Television Inc, 5.875%, 15/07/26	133,638	0.04
USD 100,000	Global Infrastructure Solutions Inc, 7.500%, 15/04/32	79,157	0.02	USD 161,000	Gray Television Inc, 7.000%, 15/05/27	142,773	0.04
USD 30,000	Global Marine Inc, 7.000%, 01/06/28	21,750	0.01	USD 104,000	Gray Television Inc, 4.750%, 15/10/30	73,840	0.02
USD 474,000	Global Medical Response Inc, 6.500%, 01/10/25	339,247	0.10	USD 45,000	Great Lakes Dredge & Dock Corp, 5.250%, 01/06/29	34,983	0.01
USD 70,000	Global Net Lease Inc / Global Net Lease Operating Partnership LP, 3.750%, 15/12/27	58,194	0.02	USD 85,000	Greystar Real Estate Partners LLC, 5.750%, 01/12/25	83,066	0.02
USD 55,000	Global Partners LP / GLP Finance Corp, 7.000%, 01/08/27	52,229	0.02	USD 111,000	Griffon Corp, 5.750%, 01/03/28	101,565	0.03
USD 50,000	Global Partners LP / GLP Finance Corp, 6.875%, 15/01/29	45,804	0.01	USD 128,000	Group 1 Automotive Inc, 4.000%, 15/08/28	108,343	0.03
USD 99,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 5.250%, 01/12/27	93,700	0.03	USD 99,000	GrubHub Holdings Inc, 5.500%, 01/07/27	71,691	0.02
USD 115,000	Go Daddy Operating Co LLC / GD Finance Co Inc, 3.500%, 01/03/29	96,277	0.03	USD 70,000	GTCR AP Finance Inc, 8.000%, 15/05/27	67,052	0.02
USD 50,000	Golden Entertainment Inc, 7.625%, 15/04/26	49,281	0.01	USD 375,000	Guitar Center Inc, 8.500%, 15/01/26	308,197	0.09
USD 187,000	Goodyear Tire & Rubber Co, 9.500%, 31/05/25	192,150	0.06	USD 75,000	Gulfport Energy Operating Corp, 8.000%, 17/05/26	73,125	0.02
USD 272,000	Goodyear Tire & Rubber Co, 5.000%, 31/05/26	241,070	0.07	USD 45,000	GYP Holdings III Corp, 4.625%, 01/05/29	36,966	0.01
USD 126,000	Goodyear Tire & Rubber Co, 4.875%, 15/03/27	115,256	0.03	USD 204,000	H&E Equipment Services Inc, 3.875%, 15/12/28	173,765	0.05
USD 187,000	Goodyear Tire & Rubber Co, 5.250%, 30/04/31	153,640	0.04	USD 50,000	Hadrian Merger Sub Inc, 8.500%, 01/05/26	44,000	0.01
USD 125,000	Goodyear Tire & Rubber Co, 5.625%, 30/04/33	102,084	0.03	USD 150,000	Hanesbrands Inc, 4.625%, 15/05/24	145,279	0.04
USD 75,000	GPD Cos Inc, 10.125%, 01/04/26	63,937	0.02	USD 175,000	Hanesbrands Inc, 4.875%, 15/05/26	156,375	0.05
USD 70,000	GPS Hospitality Holdings Co LLC / GPS Finco Inc, 7.000%, 15/08/28	44,100	0.01	USD 143,000	Harsco Corp, 5.750%, 31/07/27	112,908	0.03
USD 129,000	GrafTech Finance Inc, 4.625%, 15/12/28	105,938	0.03	USD 119,000	Harvest Midstream I LP, 7.500%, 01/09/28	113,578	0.03
USD 30,000	Graham Holdings Co, 5.750%, 01/06/26	29,478	0.01	USD 155,000	HAT Holdings I LLC / HAT Holdings II LLC, 6.000%, 15/04/25	150,083	0.04
USD 79,000	Graham Packaging Co Inc, 7.125%, 15/08/28	65,904	0.02	USD 238,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.375%, 15/06/26	206,774	0.06
USD 200,000	Gran Tierra Energy Inc, 7.750%, 23/05/27	162,008	0.05	USD 50,000	HAT Holdings I LLC / HAT Holdings II LLC, 3.750%, 15/09/30	36,741	0.01
USD 40,000	Grand Canyon University, 4.125%, 01/10/24	37,519	0.01	USD 238,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 5.750%, 20/01/26	215,390	0.06
USD 100,000	Grand Canyon University, 5.125%, 01/10/28	94,079	0.03	USD 50,000	HB Fuller Co, 4.000%, 15/02/27	46,125	0.01
USD 45,000	Granite US Holdings Corp, 11.000%, 01/10/27	47,419	0.01	USD 35,000	HB Fuller Co, 4.250%, 15/10/28	30,975	0.01
USD 25,000	Graphic Packaging International LLC, 4.125%, 15/08/24	24,562	0.01	USD 45,000	HC2 Holdings Inc, 8.500%, 01/02/26	32,148	0.01
USD 28,000	Graphic Packaging International LLC, 4.750%, 15/07/27	26,355	0.01	USD 94,000	HealthEquity Inc, 4.500%, 01/10/29	82,147	0.02
				USD 100,000	Hecla Mining Co, 7.250%, 15/02/28	98,463	0.03

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 200,000	Helios Software Holdings Inc / ION Corporate Solutions Finance Sarl, 4.625%, 01/05/28	151,995	0.04	USD 72,000	Holly Energy Partners LP / Holly Energy Finance Corp, 5.000%, 01/02/28	65,556	0.02
USD 183,000	Herc Holdings Inc, 5.500%, 15/07/27	170,693	0.05	USD 50,000	Hologic Inc, 4.625%, 01/02/28	47,115	0.01
USD 80,000	Hertz Corp, 4.625%, 01/12/26	67,000	0.02	USD 256,000	Hologic Inc, 3.250%, 15/02/29	219,826	0.06
USD 150,000	Hertz Corp, 5.000%, 01/12/29	113,790	0.03	USD 73,000	Home Point Capital Inc, 5.000%, 01/02/26	50,479	0.01
USD 126,000	Hess Midstream Operations LP, 5.625%, 15/02/26	122,735	0.04	USD 75,000	Horizon Therapeutics USA Inc, 5.500%, 01/08/27	76,413	0.02
USD 39,000	Hess Midstream Operations LP, 5.125%, 15/06/28	36,075	0.01	USD 151,000	Howard Hughes Corp, 5.375%, 01/08/28	136,010	0.04
USD 110,000	Hess Midstream Operations LP, 4.250%, 15/02/30	94,045	0.03	USD 49,000	Howard Hughes Corp, 4.125%, 01/02/29	41,038	0.01
USD 80,000	Hess Midstream Operations LP, 5.500%, 15/10/30	73,192	0.02	USD 247,000	Howard Hughes Corp, 4.375%, 01/02/31	199,840	0.06
USD 100,000	H-Food Holdings LLC / Hearthside Finance Co Inc, 8.500%, 01/06/26	58,000	0.02	USD 50,000	Howard Midstream Energy Partners LLC, 6.750%, 15/01/27	47,927	0.01
USD 35,000	Hightower Holdings LLC, 6.750%, 15/04/29	29,229	0.01	USD 150,000	Howmet Aerospace Inc, 5.125%, 01/10/24	148,125	0.04
USD 122,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.250%, 01/11/28	107,254	0.03	USD 94,000	Howmet Aerospace Inc, 6.875%, 01/05/25	96,460	0.03
USD 149,000	Hilcorp Energy I LP / Hilcorp Finance Co, 5.750%, 01/02/29	132,620	0.04	USD 100,000	Howmet Aerospace Inc, 5.900%, 01/02/27	99,250	0.03
USD 135,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 15/04/30	120,052	0.03	USD 45,000	Howmet Aerospace Inc, 6.750%, 15/01/28	45,563	0.01
USD 60,000	Hillenbrand Inc, 5.750%, 15/06/25	59,700	0.02	USD 122,000	Howmet Aerospace Inc, 3.000%, 15/01/29	103,700	0.03
USD 75,000	Hillenbrand Inc, 5.000%, 15/09/26	72,397	0.02	USD 95,000	Howmet Aerospace Inc, 5.950%, 01/02/37	92,244	0.03
USD 65,000	Hillenbrand Inc, 3.750%, 01/03/31	53,300	0.02	USD 242,000	HUB International Ltd, 7.000%, 01/05/26	236,916	0.07
USD 106,000	Hilton Domestic Operating Co Inc, 5.375%, 01/05/25	104,919	0.03	USD 70,000	HUB International Ltd, 5.625%, 01/12/29	61,137	0.02
USD 86,000	Hilton Domestic Operating Co Inc, 5.750%, 01/05/28	83,420	0.02	USD 121,000	Hughes Satellite Systems Corp, 5.250%, 01/08/26	116,063	0.03
USD 132,000	Hilton Domestic Operating Co Inc, 3.750%, 01/05/29	114,180	0.03	USD 103,000	Hughes Satellite Systems Corp, 6.625%, 01/08/26	96,072	0.03
USD 138,000	Hilton Domestic Operating Co Inc, 4.875%, 15/01/30	125,057	0.04	USD 104,000	Hunt Cos Inc, 5.250%, 15/04/29	87,413	0.03
USD 200,000	Hilton Domestic Operating Co Inc, 4.000%, 01/05/31	167,326	0.05	USD 45,000	IAA Inc, 5.500%, 15/06/27	43,903	0.01
USD 244,000	Hilton Domestic Operating Co Inc, 3.625%, 15/02/32	195,395	0.06	USD 144,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.750%, 15/09/24	138,038	0.04
USD 82,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 5.000%, 01/06/29	70,520	0.02	USD 82,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.375%, 15/12/25	79,548	0.02
USD 120,000	Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc, 4.875%, 01/07/31	97,938	0.03	USD 198,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 6.250%, 15/05/26	190,257	0.06
USD 100,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp, 4.875%, 01/04/27	95,183	0.03	USD 228,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 15/05/27	208,757	0.06
USD 80,000	HLF Financing Sarl LLC / Herbalife International Inc, 4.875%, 01/06/29	55,102	0.02	USD 118,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp, 4.375%, 01/02/29	99,787	0.03
USD 60,000	Holly Energy Partners LP / Holly Energy Finance Corp, 6.375%, 15/04/27	58,950	0.02	USD 132,000	iHeartCommunications Inc, 6.375%, 01/05/26	121,440	0.04
				USD 229,000	iHeartCommunications Inc, 8.375%, 01/05/27	194,679	0.06

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 105,000	iHeartCommunications Inc, 5.250%, 15/08/27	88,944	0.03	USD 40,000	JW Aluminum Continuous Cast Co, 10.250%, 01/06/26	40,600	0.01
USD 81,000	iHeartCommunications Inc, 4.750%, 15/01/28	65,962	0.02	USD 69,000	Kaiser Aluminum Corp, 4.625%, 01/03/28	60,211	0.02
USD 175,000	li Vi Inc, 5.000%, 15/12/29	150,925	0.04	USD 93,000	Kaiser Aluminum Corp, 4.500%, 01/06/31	74,749	0.02
USD 78,000	Illuminate Buyer/Hldg, 9.000%, 01/07/28	65,304	0.02	USD 57,000	KAR Auction Services Inc, 5.125%, 01/06/25	55,686	0.02
USD 326,000	Imola Merger Corp, 4.750%, 15/05/29	282,828	0.08	USD 25,000	KB Home, 6.875%, 15/06/27	25,149	0.01
USD 168,000	Independence Energy Finance LLC, 7.250%, 01/05/26	158,313	0.05	USD 40,000	KB Home, 4.800%, 15/11/29	34,784	0.01
USD 49,000	Ingevity Corp, 3.875%, 01/11/28	42,026	0.01	USD 100,000	KB Home, 7.250%, 15/07/30	97,169	0.03
USD 50,000	Ingles Markets Inc, 4.000%, 15/06/31	42,052	0.01	USD 125,000	KB Home, 4.000%, 15/06/31	100,481	0.03
USD 45,000	Innophos Holdings Inc, 9.375%, 15/02/28	43,988	0.01	USD 100,000	KBR Inc, 4.750%, 30/09/28	88,331	0.03
USD 45,000	Installed Building Products Inc, 5.750%, 01/02/28	40,462	0.01	USD 62,000	Ken Garff Automotive LLC, 4.875%, 15/09/28	51,865	0.01
USD 45,000	Interface Inc, 5.500%, 01/12/28	37,156	0.01	USD 248,000	Kennedy-Wilson Inc, 4.750%, 01/03/29	193,637	0.05
USD 175,000	Intrado Corp, 8.500%, 15/10/25	153,125	0.04	USD 151,000	Kennedy-Wilson Inc, 5.000%, 01/03/31	113,664	0.03
EUR 100,000	IQVIA Inc, 2.875%, 15/09/25	102,723	0.03	USD 120,000	KFC Holding Co, 4.750%, 01/06/27	115,200	0.03
EUR 200,000	IQVIA Inc, 1.750%, 15/03/26	195,040	0.06	USD 150,000	Kinetik Holdings LP, 5.875%, 15/06/30	140,667	0.04
USD 335,000	IQVIA Inc, 5.000%, 15/10/26	319,576	0.09	USD 85,000	Kohl's Corp, 3.625%, 01/05/31	59,500	0.02
EUR 200,000	IQVIA Inc, 2.250%, 15/03/29	179,814	0.05	USD 24,000	Kohl's Corp, 5.550%, 17/07/45	15,120	0.00
USD 69,000	IRB Holdings Corp, 7.000%, 15/06/25	68,827	0.02	USD 70,000	Kontoor Brands Inc, 4.125%, 15/11/29	57,128	0.02
USD 70,000	Iris Holding Inc, 10.000%, 15/12/28	57,447	0.02	USD 120,000	Koppers Inc, 6.000%, 15/02/25	114,000	0.03
USD 288,000	Iron Mountain Inc, 4.875%, 15/09/27	255,175	0.07	USD 50,000	Korn Ferry, 4.625%, 15/12/27	46,051	0.01
USD 356,000	Iron Mountain Inc, 5.250%, 15/03/28	316,912	0.09	USD 100,000	Kosmos Energy Ltd, 7.125%, 04/04/26	85,250	0.02
USD 97,000	Iron Mountain Inc, 5.000%, 15/07/28	87,124	0.03	USD 200,000	Kosmos Energy Ltd, 7.750%, 01/05/27	166,761	0.05
USD 210,000	Iron Mountain Inc, 4.500%, 15/02/31	172,607	0.05	USD 30,000	Kosmos Energy Ltd, 7.500%, 01/03/28	24,055	0.01
USD 100,000	Iron Mountain Inc, 5.625%, 15/07/32	86,662	0.03	USD 75,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 5.000%, 31/12/26	64,875	0.02
USD 135,000	Iron Mountain Info Mgmt, 5.000%, 15/07/32	112,145	0.03	USD 68,000	Kronos Acquisition Holdings Inc / KIK Custom Products Inc, 7.000%, 31/12/27	55,930	0.02
USD 125,000	iStar Inc, 4.750%, 01/10/24	124,060	0.04	EUR 100,000	Kronos International Inc, 3.750%, 15/09/25	92,839	0.03
USD 47,000	iStar Inc, 4.250%, 01/08/25	46,056	0.01	USD 58,000	L Brands Inc, 6.694%, 15/01/27	57,583	0.02
USD 50,000	iStar Inc, 5.500%, 15/02/26	49,871	0.01	USD 72,000	L Brands Inc, 5.250%, 01/02/28	66,863	0.02
USD 246,000	ITT Holdings LLC, 6.500%, 01/08/29	207,166	0.06	USD 111,000	L Brands Inc, 7.500%, 15/06/29	109,579	0.03
USD 142,000	J2 Global Inc, 4.625%, 15/10/30	120,158	0.03	USD 290,000	L Brands Inc, 6.625%, 01/10/30	272,137	0.08
USD 103,000	Jacobs Entertainment Inc, 6.750%, 15/02/29	92,971	0.03	USD 150,000	L Brands Inc, 6.875%, 01/11/35	133,335	0.04
USD 104,000	Jane Street Group / JSG Finance Inc, 4.500%, 15/11/29	89,440	0.03	USD 70,000	L Brands Inc, 6.750%, 01/07/36	61,523	0.02
USD 85,000	JB Poindexter & Co Inc, 7.125%, 15/04/26	82,025	0.02	USD 135,000	LABL Escrow Issuer LLC, 6.750%, 15/07/26	127,816	0.04
USD 25,000	JELD-WEN Inc, 6.250%, 15/05/25	23,384	0.01	USD 113,000	LABL Escrow Issuer LLC, 10.500%, 15/07/27	104,064	0.03
USD 150,000	JELD-WEN Inc, 4.625%, 15/12/25	125,625	0.04	USD 88,000	LABL Inc, 5.875%, 01/11/28	76,672	0.02
USD 55,000	JELD-WEN Inc, 4.875%, 15/12/27	41,397	0.01	USD 89,000	LABL Inc, 8.250%, 01/11/29	70,910	0.02

Schedule of Investments (continued)
as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 5.250%, 01/10/25	46,977	0.01	USD 110,000	Level 3 Financing Inc, 3.625%, 15/01/29	80,547	0.02
USD 226,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.250%, 01/02/27	189,904	0.06	USD 138,000	Level 3 Financing Inc, 3.750%, 15/07/29	99,273	0.03
USD 99,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 4.750%, 15/06/29	79,929	0.02	USD 100,000	Level 3 Financing Inc, 3.875%, 15/11/29	78,914	0.02
USD 146,000	Lamar Media Corp, 3.750%, 15/02/28	130,686	0.04	EUR 100,000	Levi Strauss & Co, 3.375%, 15/03/27	99,496	0.03
USD 55,000	Lamar Media Corp, 4.875%, 15/01/29	50,500	0.01	USD 73,000	Levi Strauss & Co, 3.500%, 01/03/31	57,939	0.02
USD 133,000	Lamar Media Corp, 4.000%, 15/02/30	116,242	0.03	USD 150,000	LFS Topco LLC, 5.875%, 15/10/26	120,863	0.04
USD 75,000	Lamar Media Corp, 3.625%, 15/01/31	62,005	0.02	USD 50,000	LGI Homes Inc, 4.000%, 15/07/29	38,631	0.01
USD 97,000	Lamb Weston Holdings Inc, 4.875%, 15/05/28	91,907	0.03	USD 75,000	Liberty Interactive LLC, 8.250%, 01/02/30	34,125	0.01
USD 108,000	Lamb Weston Holdings Inc, 4.125%, 31/01/30	95,386	0.03	USD 68,000	Liberty Mutual Group Inc, 4.125%, 15/12/51	55,393	0.02
USD 124,000	Lamb Weston Holdings Inc, 4.375%, 31/01/32	108,339	0.03	EUR 100,000	Liberty Mutual Group Inc, 3.625%, 23/05/59	93,918	0.03
USD 50,000	Lannett Co Inc, 7.750%, 15/04/26	13,000	0.00	USD 250,000	Liberty Mutual Group Inc, 4.300%, 01/02/61	152,500	0.04
USD 128,000	Laredo Petroleum Inc, 9.500%, 15/01/25	126,172	0.04	USD 142,000	Life Time Inc, 5.750%, 15/01/26	132,131	0.04
USD 75,000	Laredo Petroleum Inc, 10.125%, 15/01/28	73,137	0.02	USD 75,000	Life Time Inc, 8.000%, 15/04/26	67,500	0.02
USD 280,000	Las Vegas Sands Corp, 3.200%, 08/08/24	266,057	0.08	USD 75,000	LifePoint Health Inc, 5.375%, 15/01/29	42,383	0.01
USD 80,000	Las Vegas Sands Corp, 2.900%, 25/06/25	73,603	0.02	USD 118,265	Ligado Networks Llc, 17.500%, 01/05/24	11,531	0.00
USD 159,000	Las Vegas Sands Corp, 3.500%, 18/08/26	142,815	0.04	USD 656,548	Ligado Networks LLC, 15.500%, 01/11/23	210,818	0.06
USD 117,000	Las Vegas Sands Corp, 3.900%, 08/08/29	99,297	0.03	USD 100,000	Lindblad Expeditions LLC, 6.750%, 15/02/27	90,717	0.03
USD 115,000	LBM Acquisition LLC, 6.250%, 15/01/29	73,351	0.02	USD 263,000	Lions Gate Capital Holdings LLC, 5.500%, 15/04/29	152,487	0.04
USD 146,000	LCM Investments Holdings II LLC, 4.875%, 01/05/29	116,915	0.03	USD 30,000	Lithia Motors Inc, 4.625%, 15/12/27	27,058	0.01
USD 49,000	LD Holdings Group LLC, 6.500%, 01/11/25	33,019	0.01	USD 134,000	Lithia Motors Inc, 3.875%, 01/06/29	110,163	0.03
USD 153,000	LD Holdings Group LLC, 6.125%, 01/04/28	92,596	0.03	USD 93,000	Lithia Motors Inc, 4.375%, 15/01/31	75,665	0.02
USD 100,000	Leeward Renewable Energy Operations LLC, 4.250%, 01/07/29	85,214	0.02	USD 75,000	Live Nation Entertainment Inc, 4.875%, 01/11/24	72,618	0.02
USD 100,000	Legacy LifePoint Health LLC, 6.750%, 15/04/25	94,109	0.03	USD 50,000	Live Nation Entertainment Inc, 5.625%, 15/03/26	47,284	0.01
USD 78,000	Legacy LifePoint Health LLC, 4.375%, 15/02/27	65,974	0.02	USD 176,000	Live Nation Entertainment Inc, 6.500%, 15/05/27	172,350	0.05
USD 100,000	Level 3 Financing Inc, 3.400%, 01/03/27	84,662	0.02	USD 182,000	Live Nation Entertainment Inc, 4.750%, 15/10/27	162,302	0.05
USD 267,000	Level 3 Financing Inc, 4.625%, 15/09/27	222,277	0.06	USD 41,000	Live Nation Entertainment Inc, 3.750%, 15/01/28	34,935	0.01
USD 198,000	Level 3 Financing Inc, 4.250%, 01/07/28	155,965	0.05	USD 406,000	LogMeIn Inc, 5.500%, 01/09/27	218,356	0.06
				USD 55,000	Louisiana-Pacific Corp, 3.625%, 15/03/29	47,512	0.01
				USD 70,000	LPL Holdings Inc, 4.625%, 15/11/27	65,386	0.02
				USD 154,000	LPL Holdings Inc, 4.000%, 15/03/29	133,995	0.04
				USD 50,000	LPL Holdings Inc, 4.375%, 15/05/31	42,507	0.01

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 137,000	LSB Industries Inc, 6.250%, 15/10/28	125,348	0.04	USD 105,000	Match Group Holdings II LLC, 5.625%, 15/02/29	97,650	0.03
USD 77,000	LSF11 A5 HoldCo LLC, 6.625%, 15/10/29	63,611	0.02	USD 95,000	Match Group Holdings II LLC, 4.125%, 01/08/30	77,555	0.02
USD 133,000	LSF9 Atlantis Holdings LLC / Victra Finance Corp, 7.750%, 15/02/26	117,713	0.03	USD 70,000	Match Group Holdings II LLC, 3.625%, 01/10/31	53,680	0.02
USD 150,000	Lumen Technologies Inc, 5.125%, 15/12/26	130,395	0.04	USD 40,000	Matthews International Corp, 5.250%, 01/12/25	37,700	0.01
USD 200,000	Lumen Technologies Inc, 4.000%, 15/02/27	169,490	0.05	EUR 100,000	Mauser Packaging Solutions Holdings Co, 4.750%, 15/04/24	102,219	0.03
USD 50,000	Lumen Technologies Inc, 6.875%, 15/01/28	41,519	0.01	USD 240,000	Mauser Packaging Solutions Holdings Co, 5.500%, 15/04/24	233,336	0.07
USD 335,000	Lumen Technologies Inc, 4.500%, 15/01/29	231,221	0.07	USD 234,000	Mauser Packaging Solutions Holdings Co, 7.250%, 15/04/25	216,367	0.06
USD 85,000	Lumen Technologies Inc, 7.600%, 15/09/39	58,022	0.02	USD 140,000	Maxar Technologies Inc, 7.750%, 15/06/27	145,353	0.04
USD 80,000	Lumen Technologies Inc, 7.650%, 15/03/42	53,191	0.02	USD 75,000	Maxim Crane Works Holdings Capital LLC, 10.125%, 01/08/24	72,562	0.02
USD 125,000	M/I Homes Inc, 4.950%, 01/02/28	111,057	0.03	USD 100,000	McGraw-Hill Education Inc, 5.750%, 01/08/28	84,037	0.02
USD 100,000	M/I Homes Inc, 3.950%, 15/02/30	80,744	0.02	USD 118,000	McGraw-Hill Education Inc, 8.000%, 01/08/29	97,582	0.03
USD 70,000	Macy's Retail Holdings LLC, 5.875%, 15/03/30	60,741	0.02	USD 150,000	MEDNAX Inc, 5.375%, 15/02/30	130,345	0.04
USD 100,000	Macy's Retail Holdings LLC, 6.125%, 15/03/32	84,053	0.02	USD 70,000	MercadoLibre Inc, 2.375%, 14/01/26	62,797	0.02
USD 60,000	Macy's Retail Holdings Inc, 4.500%, 15/12/34	41,758	0.01	USD 200,000	MercadoLibre Inc, 3.125%, 14/01/31	154,620	0.04
USD 93,000	Macy's Retail Holdings LLC, 5.875%, 01/04/29	82,342	0.02	USD 40,000	Mercer International Inc, 5.500%, 15/01/26	37,883	0.01
USD 50,000	Macy's Retail Holdings LLC, 5.125%, 15/01/42	32,672	0.01	USD 213,000	Mercer International Inc, 5.125%, 01/02/29	178,070	0.05
USD 40,000	Macy's Retail Holdings LLC, 4.300%, 15/02/43	24,108	0.01	USD 25,000	Meritage Homes Corp, 6.000%, 01/06/25	24,880	0.01
USD 122,000	Madison IAQ LLC, 4.125%, 30/06/28	100,040	0.03	USD 25,000	Meritage Homes Corp, 5.125%, 06/06/27	23,505	0.01
USD 157,000	Madison IAQ LLC, 5.875%, 30/06/29	107,608	0.03	USD 125,000	Meritage Homes Corp, 3.875%, 15/04/29	105,312	0.03
USD 73,000	MajorDrive Holdings IV LLC, 6.375%, 01/06/29	54,472	0.02	USD 115,000	Metis Merger Sub LLC, 6.500%, 15/05/29	96,541	0.03
USD 75,000	Manitowoc Co Inc, 9.000%, 01/04/26	70,327	0.02	USD 97,000	MGIC Investment Corp, 5.250%, 15/08/28	89,442	0.03
USD 32,000	Marriott Ownership Resorts Inc, 6.125%, 15/09/25	32,980	0.01	USD 126,000	MGM Resorts International, 6.750%, 01/05/25	126,664	0.04
USD 55,000	Marriott Ownership Resorts Inc, 4.750%, 15/01/28	47,893	0.01	USD 120,000	MGM Resorts International, 5.750%, 15/06/25	116,617	0.03
USD 161,000	Marriott Ownership Resorts Inc, 4.500%, 15/06/29	133,570	0.04	USD 92,000	MGM Resorts International, 4.625%, 01/09/26	84,289	0.02
USD 50,000	Martin Midstream Partners LP / Martin Midstream Finance Corp, 11.500%, 28/02/25	49,750	0.01	USD 151,000	MGM Resorts International, 5.500%, 15/04/27	140,410	0.04
USD 40,000	MasTec Inc, 6.625%, 15/08/29	35,800	0.01	USD 88,000	MGM Resorts International, 4.750%, 15/10/28	76,789	0.02
USD 100,000	Matador Resources Co, 5.875%, 15/09/26	96,100	0.03	USD 202,000	Michaels Cos Inc, 7.875%, 01/05/29	134,970	0.04
USD 65,000	Match Group Holdings II LLC, 5.000%, 15/12/27	59,800	0.02	USD 120,000	Microstrategy Inc, 6.125%, 15/06/28	85,806	0.02
USD 47,000	Match Group Holdings II LLC, 4.625%, 01/06/28	41,899	0.01	USD 192,000	Midas Opco Holdings Llc, 5.625%, 15/08/29	158,319	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 200,000	Midcap Financial Issuer Trust, 6.500%, 01/05/28	171,313	0.05	USD 200,000	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, 15/03/31	137,097	0.04
USD 70,000	Midcap Financial Issuer Trust, 5.625%, 15/01/30	56,689	0.02	USD 50,000	MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26	45,538	0.01
USD 25,000	Midcontinent Communications / Midcontinent Finance Corp, 5.375%, 15/08/27	22,635	0.01	USD 348,000	MSCI Inc, 4.000%, 15/11/29	303,120	0.09
USD 167,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp, 4.875%, 01/05/29	142,094	0.04	USD 132,000	MSCI Inc, 3.625%, 01/09/30	109,725	0.03
USD 447,000	Millennium Escrow Corp, 6.625%, 01/08/26	286,103	0.08	USD 163,000	MSCI Inc, 3.875%, 15/02/31	135,522	0.04
USD 75,000	Minerals Technologies Inc, 5.000%, 01/07/28	66,795	0.02	USD 158,000	MSCI Inc, 3.625%, 01/11/31	130,663	0.04
USD 400,000	Minerva Merger Sub Inc, 6.500%, 15/02/30	294,773	0.09	USD 117,000	MSCI Inc, 3.250%, 15/08/33	90,354	0.03
USD 100,000	MIWD Holdco II, 5.500%, 01/02/30	79,615	0.02	USD 75,000	Mueller Water Products Inc, 4.000%, 15/06/29	65,906	0.02
USD 122,000	ModivCare Escrow Issuer Inc, 5.000%, 01/10/29	102,883	0.03	USD 4,000	Murphy Oil Corp, 5.750%, 15/08/25	3,931	0.00
USD 45,000	ModivCare Inc, 5.875%, 15/11/25	42,270	0.01	USD 51,000	Murphy Oil Corp, 5.875%, 01/12/27	48,832	0.01
USD 194,000	Mohegan Gaming & Entertainment, 8.000%, 01/02/26	180,234	0.05	USD 2,000	Murphy Oil Corp, 6.375%, 15/07/28	1,925	0.00
USD 154,000	Molina Healthcare Inc, 4.375%, 15/06/28	140,539	0.04	USD 100,000	Murphy Oil Corp, 7.050%, 01/05/29	98,986	0.03
USD 132,000	Molina Healthcare Inc, 3.875%, 15/11/30	111,862	0.03	USD 100,000	Murphy Oil Corp, 6.125%, 01/12/42	78,000	0.02
USD 190,000	Molina Healthcare Inc, 3.875%, 15/05/32	157,783	0.05	USD 50,000	Murphy Oil USA Inc, 5.625%, 01/05/27	48,550	0.01
USD 66,000	Moog Inc, 4.250%, 15/12/27	61,050	0.02	USD 71,000	Murphy Oil USA Inc, 4.750%, 15/09/29	64,967	0.02
USD 128,000	Moss Creek Resources Holdings Inc, 7.500%, 15/01/26	115,228	0.03	USD 75,000	Murphy Oil USA Inc, 3.750%, 15/02/31	61,916	0.02
USD 78,000	Moss Creek Resources Holdings Inc, 10.500%, 15/05/27	73,731	0.02	USD 86,000	Nabors Industries Inc, 5.750%, 01/02/25	82,010	0.02
USD 736,000	Mozart Debt Merger Sub Inc, 3.875%, 01/04/29	592,392	0.17	USD 200,000	Nabors Industries Inc, 7.375%, 15/05/27	193,739	0.06
USD 444,000	Mozart Debt Merger Sub Inc, 5.250%, 01/10/29	352,656	0.10	USD 70,000	National CineMedia LLC, 5.875%, 15/04/28	16,100	0.00
USD 196,000	MPH Acquisition Holdings LLC, 5.500%, 01/09/28	152,900	0.04	USD 65,000	Nationstar Mortgage Holdings Inc, 6.000%, 15/01/27	58,175	0.02
USD 256,000	MPH Acquisition Holdings LLC, 5.750%, 01/11/28	170,243	0.05	USD 86,000	Nationstar Mortgage Holdings Inc, 5.500%, 15/08/28	70,125	0.02
EUR 225,000	MPT Operating Partnership LP / MPT Finance Corp, 3.325%, 24/03/25	216,167	0.06	USD 169,000	Nationstar Mortgage Holdings Inc, 5.125%, 15/12/30	130,525	0.04
GBP 150,000	MPT Operating Partnership LP / MPT Finance Corp, 2.500%, 24/03/26	143,166	0.04	USD 136,000	Nationstar Mortgage Holdings Inc, 5.750%, 15/11/31	105,740	0.03
USD 554,000	MPT Operating Partnership LP / MPT Finance Corp, 5.000%, 15/10/27	465,654	0.14	USD 100,000	Navient Corp, 6.125%, 25/03/24	97,962	0.03
GBP 100,000	MPT Operating Partnership LP / MPT Finance Corp, 3.692%, 05/06/28	87,883	0.03	USD 25,000	Navient Corp, 5.875%, 25/10/24	24,189	0.01
USD 259,000	MPT Operating Partnership LP / MPT Finance Corp, 4.625%, 01/08/29	197,509	0.06	USD 147,000	Navient Corp, 6.750%, 25/06/25	140,584	0.04
				USD 146,000	Navient Corp, 5.000%, 15/03/27	127,810	0.04
				USD 68,000	Navient Corp, 4.875%, 15/03/28	59,924	0.02
				USD 304,000	Navient Corp, 5.500%, 15/03/29	248,064	0.07
				USD 100,000	Navient Corp, 5.625%, 01/08/33	71,237	0.02
				USD 125,000	Nbm Us Holdings Inc, 7.000%, perpetual	124,126	0.04
				USD 40,000	NBM US Holdings Inc, 6.625%, 06/08/29	38,700	0.01
				USD 200,000	NCL Corp LTD, 5.875%, 15/02/27	173,260	0.05
				USD 105,000	NCL Corp LTD, 7.750%, perpetual	79,017	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 137,000	NCR Corp, 5.750%, 01/09/27	131,099	0.04	USD 70,000	Nmi Holdings, 7.375%, 01/06/25	70,700	0.02
USD 198,000	NCR Corp, 5.125%, 15/04/29	165,637	0.05	USD 50,000	Nordstrom Inc, 4.000%, 15/03/27	41,630	0.01
USD 50,000	NCR Corp, 6.125%, 01/09/29	46,753	0.01	USD 100,000	Nordstrom Inc, 6.950%, 15/03/28	92,200	0.03
USD 320,000	Neptune Bidco US Inc, 9.290%, 15/04/29	301,600	0.09	USD 85,000	Nordstrom Inc, 4.375%, 01/04/30	63,901	0.02
USD 114,000	NESCO Holdings II Inc, 5.500%, 15/04/29	99,750	0.03	USD 60,000	Nordstrom Inc, 4.250%, 01/08/31	42,906	0.01
USD 100,000	New Enterprise Stone & Lime Co Inc, 5.250%, 15/07/28	88,797	0.03	USD 150,000	Nordstrom Inc, 5.000%, 15/01/44	91,125	0.03
USD 100,000	New Enterprise Stone & Lime Co Inc, 9.750%, 15/07/28	92,394	0.03	USD 138,000	Northern Oil and Gas Inc, 8.125%, 01/03/28	132,556	0.04
USD 194,000	New Fortress Energy Inc, 6.750%, 15/09/25	183,485	0.05	USD 20,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 4.750%, 30/04/27	17,597	0.01
USD 345,000	New Fortress Energy Inc, 6.500%, 30/09/26	320,401	0.09	USD 100,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 6.000%, 15/02/28	77,428	0.02
USD 45,000	New Home Co Inc, 7.250%, 15/10/25	37,932	0.01	USD 40,000	Northwest Fiber LLC / Northwest Fiber Finance Sub Inc, 10.750%, 01/06/28	37,195	0.01
USD 74,000	New Residential Investment Corp, 6.250%, 15/10/25	66,400	0.02	USD 144,000	NortonLifeLock Inc, 5.000%, 15/04/25	140,065	0.04
USD 75,000	Newell Brands Inc, 4.875%, 01/06/25	72,937	0.02	USD 245,000	Novelis Corp, 3.250%, 15/11/26	219,645	0.06
USD 400,000	Newell Brands Inc, 4.450%, 01/04/26	376,318	0.11	USD 136,000	Novelis Corp, 3.875%, 15/08/31	111,029	0.03
USD 77,000	Newell Brands Inc, 6.375%, 15/09/27	76,546	0.02	USD 30,000	NRG Energy Inc, 6.625%, 15/01/27	29,747	0.01
USD 86,000	Newell Brands Inc, 6.625%, 15/09/29	84,925	0.02	USD 134,000	NRG Energy Inc, 5.750%, 15/01/28	125,782	0.04
USD 70,000	Newell Brands Inc, 5.625%, 01/04/36	60,103	0.02	USD 68,000	NRG Energy Inc, 3.375%, 15/02/29	54,629	0.02
USD 105,000	Newell Brands Inc, 5.750%, 01/04/46	83,693	0.02	USD 166,000	NRG Energy Inc, 5.250%, 15/06/29	145,985	0.04
USD 150,000	News Corp, 3.875%, 15/05/29	130,108	0.04	USD 172,000	NRG Energy Inc, 3.625%, 15/02/31	130,840	0.04
USD 100,000	News Corp, 5.125%, 15/02/32	91,000	0.03	USD 194,000	NRG Energy Inc, 3.875%, 15/02/32	145,704	0.04
USD 286,000	Nexstar Broadcasting Inc, 5.625%, 15/07/27	262,364	0.08	USD 100,000	NuStar Logistics LP, 5.750%, 01/10/25	96,264	0.03
USD 134,000	Nexstar Broadcasting Inc, 4.750%, 01/11/28	115,910	0.03	USD 95,000	NuStar Logistics LP, 6.000%, 01/06/26	91,476	0.03
USD 130,000	NextEra Energy Operating Partners LP, 4.250%, 15/07/24	126,100	0.04	USD 70,000	NuStar Logistics LP, 5.625%, 28/04/27	65,447	0.02
USD 77,000	NextEra Energy Operating Partners LP, 3.875%, 15/10/26	70,458	0.02	USD 98,000	NuStar Logistics LP, 6.375%, 01/10/30	90,617	0.03
USD 43,000	NextEra Energy Operating Partners LP, 4.500%, 15/09/27	39,356	0.01	USD 60,000	Oasis Midstream Partners LP / OMP Finance Corp, 8.000%, 01/04/29	59,705	0.02
USD 70,000	NFP Corp, 4.875%, 15/08/28	59,591	0.02	USD 25,000	Oasis Petroleum Inc, 6.375%, 01/06/26	24,348	0.01
USD 346,000	NFP Corp, 6.875%, 15/08/28	285,201	0.08	USD 84,000	Occidental Petroleum Corp, 5.875%, 01/09/25	83,685	0.02
USD 67,000	NFP Corp, 7.500%, 01/10/30	63,006	0.02	USD 101,000	Occidental Petroleum Corp, 5.500%, 01/12/25	100,658	0.03
USD 328,000	NGL Energy Operating LLC / NGL Energy Finance Corp, 7.500%, 01/02/26	291,617	0.08	USD 100,000	Occidental Petroleum Corp, 5.550%, 15/03/26	99,625	0.03
USD 25,000	NGL Energy Partners LP / NGL Energy Finance Corp, 6.125%, 01/03/25	20,375	0.01	USD 120,000	Occidental Petroleum Corp, 8.500%, 15/07/27	129,232	0.04
USD 105,000	NGL Energy Partners LP / NGL Energy Finance Corp, 7.500%, 15/04/26	80,320	0.02	USD 124,000	Occidental Petroleum Corp, 6.375%, 01/09/28	125,205	0.04
USD 178,000	Nmg Hldco/Neiman Marcus, 7.125%, perpetual	166,834	0.05				

Schedule of Investments (continued) as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 50,000	Occidental Petroleum Corp, 3.500%, 15/08/29	44,521	0.01	EUR 100,000	Olympus Water US Holdings Corp, 5.375%, 01/10/29	76,982	0.02
USD 208,000	Occidental Petroleum Corp, 8.875%, 15/07/30	234,833	0.07	USD 107,000	ON Semiconductor Corp, 3.875%, 01/09/28	93,367	0.03
USD 201,000	Occidental Petroleum Corp, 6.625%, 01/09/30	207,709	0.06	USD 154,000	OneMain Finance Corp, 6.125%, 15/03/24	149,001	0.04
USD 187,000	Occidental Petroleum Corp, 6.125%, 01/01/31	188,718	0.05	USD 250,000	OneMain Finance Corp, 6.875%, 15/03/25	240,169	0.07
USD 82,000	Occidental Petroleum Corp, 7.500%, 01/05/31	87,911	0.03	USD 363,000	OneMain Finance Corp, 7.125%, 15/03/26	345,169	0.10
USD 80,000	Occidental Petroleum Corp, 7.875%, 15/09/31	88,080	0.03	USD 128,000	OneMain Finance Corp, 3.500%, 15/01/27	105,980	0.03
USD 260,000	Occidental Petroleum Corp, 6.450%, 15/09/36	265,200	0.08	USD 238,000	OneMain Finance Corp, 6.625%, 15/01/28	219,158	0.06
USD 25,000	Occidental Petroleum Corp, 7.950%, 15/06/39	27,111	0.01	USD 94,000	OneMain Finance Corp, 3.875%, 15/09/28	74,751	0.02
USD 90,000	Occidental Petroleum Corp, 6.200%, 15/03/40	87,429	0.03	USD 168,000	OneMain Finance Corp, 5.375%, 15/11/29	137,407	0.04
USD 56,000	Occidental Petroleum Corp, 4.625%, 15/06/45	44,979	0.01	USD 132,000	OneMain Finance Corp, 4.000%, 15/09/30	98,490	0.03
USD 200,000	Occidental Petroleum Corp, 6.600%, 15/03/46	205,798	0.06	USD 277,000	Open Text Holdings Inc, 4.125%, 15/02/30	218,648	0.07
USD 100,000	Occidental Petroleum Corp, 4.400%, 15/04/46	78,102	0.02	USD 66,000	Option Care Health Inc, 4.375%, 31/10/29	57,731	0.02
USD 100,000	Occidental Petroleum Corp, 4.200%, 15/03/48	76,696	0.02	EUR 200,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 30/04/28	186,495	0.05
USD 200,000	Occidental Petroleum Corp, 4.400%, 15/08/49	158,585	0.05	USD 400,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 4.125%, 30/04/28	354,160	0.10
USD 289,000	Occidental Petroleum Corp, Zero Coupon, zero coupon, 10/10/36	144,321	0.04	USD 320,000	Organon & Co / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/04/31	276,921	0.08
USD 25,000	Oceaneering International Inc, 4.650%, 15/11/24	23,876	0.01	USD 100,000	Oscar AcquisitionCo LLC / Oscar Finance Inc, 9.500%, 15/04/30	89,740	0.03
USD 75,000	Oceaneering International Inc, 6.000%, 01/02/28	68,766	0.02	USD 50,000	OT Merger Corp, 7.875%, 15/10/29	26,500	0.01
USD 50,000	Office Properties Income Trust, 4.250%, 15/05/24	47,371	0.01	USD 65,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 6.250%, 15/06/25	64,395	0.02
USD 100,000	Office Properties Income Trust, 4.500%, 01/02/25	90,675	0.03	USD 83,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 5.000%, 15/08/27	74,720	0.02
USD 40,000	Office Properties Income Trust, 2.650%, 15/06/26	31,036	0.01	USD 105,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.250%, 15/01/29	87,122	0.03
USD 100,000	Office Properties Income Trust, 2.400%, 01/02/27	73,316	0.02	USD 63,000	Outfront Media Capital LLC / Outfront Media Capital Corp, 4.625%, 15/03/30	52,121	0.02
USD 100,000	Office Properties Income Trust, 3.450%, 15/10/31	67,001	0.02	USD 91,000	Owens & Minor Inc, 4.500%, 31/03/29	72,554	0.02
USD 117,000	Ohio National Financial Services Inc, 5.800%, 24/01/30	107,784	0.03	USD 85,000	Owens & Minor Inc, 6.625%, 01/04/30	73,049	0.02
USD 30,000	Olin Corp, 5.125%, 15/09/27	28,350	0.01	USD 25,000	Owens-Brockway Glass Container Inc, 5.375%, 15/01/25	24,016	0.01
USD 175,000	Olin Corp, 5.625%, 01/08/29	166,250	0.05	USD 25,000	Owens-Brockway Glass Container Inc, 6.375%, 15/08/25	24,157	0.01
USD 75,000	Olin Corp, 5.000%, 01/02/30	68,437	0.02				
USD 73,000	Olympus Water US Holding Corp, 7.125%, 01/10/27	69,532	0.02				
EUR 100,000	Olympus Water US Holding Corp, 3.875%, 01/10/28	86,263	0.03				
USD 50,000	Olympus Water US Holding Corp, 6.250%, 01/10/29	37,945	0.01				
USD 133,000	Olympus Water US Holdings Corp, 4.250%, 01/10/28	107,975	0.03				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 113,000	Owens-Brockway Glass Container Inc, 6.625%, 13/05/27	109,663	0.03	USD 459,000	Pearl Merger Sub Inc, 6.750%, 01/10/28	401,902	0.12
USD 100,000	Oxford Finance LLC / Oxford Finance Co-Issuer II Inc, 6.375%, 01/02/27	93,000	0.03	USD 80,000	PECF USS Intermediate Holdings III Corp, 8.000%, 15/11/29	51,975	0.02
USD 50,000	Pacific Western Bank, 3.250%, 01/05/31	46,065	0.01	USD 55,000	Penn National Gaming Inc, 5.625%, 15/01/27	49,871	0.01
USD 72,000	Pactiv Evergreen Group, 4.375%, perpetual	64,325	0.02	USD 150,000	Penn Virginia Holdings LLC, 9.250%, 15/08/26	149,309	0.04
USD 45,000	Pactiv LLC, 7.950%, 15/12/25	43,462	0.01	USD 103,000	PennyMac Financial Services Inc, 4.250%, 15/02/29	80,331	0.02
USD 80,000	Papa John's International Inc, 3.875%, 15/09/29	66,800	0.02	USD 147,000	PennyMac Financial Services Inc, 5.750%, 15/09/31	116,573	0.03
USD 75,000	Par Petroleum LLC / Par Petroleum Finance Corp, 7.750%, 15/12/25	72,000	0.02	USD 38,000	Penske Automotive Group Inc, 3.500%, 01/09/25	35,266	0.01
USD 200,000	Paramount Global, 6.375%, 30/03/62	163,475	0.05	USD 121,000	Penske Automotive Group Inc, 3.750%, 15/06/29	98,209	0.03
USD 93,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 7.500%, 01/06/25	92,947	0.03	USD 40,000	Performance Food Group Inc, 6.875%, 01/05/25	40,000	0.01
USD 109,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 5.875%, 01/10/28	98,163	0.03	USD 140,000	Performance Food Group Inc, 5.500%, 15/10/27	132,043	0.04
USD 134,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer, 4.875%, 15/05/29	113,431	0.03	USD 152,000	Performance Food Group Inc, 4.250%, 01/08/29	131,726	0.04
USD 70,000	Park River Holdings Inc, 5.625%, 01/02/29	46,613	0.01	USD 200,000	Periana Holdings LLC, 5.950%, 19/04/26	186,112	0.05
USD 50,000	Park River Holdings Inc, 6.750%, 01/08/29	34,317	0.01	USD 50,000	Permian Resources Operating LLC, 5.375%, 15/01/26	45,514	0.01
USD 50,000	Park-Ohio Industries Inc, 6.625%, 15/04/27	33,967	0.01	USD 200,000	PetSmart Inc / PetSmart Finance Corp, 4.750%, 15/02/28	180,989	0.05
USD 100,000	Party City Holdings Inc, 8.750%, 15/02/26	28,500	0.01	USD 165,000	PetSmart Inc / PetSmart Finance Corp, 7.750%, 15/02/29	154,967	0.05
USD 50,000	Patrick Industries Inc, 7.500%, 15/10/27	48,501	0.01	USD 74,000	Pgt Innovations Inc, 4.375%, 01/10/29	61,956	0.02
USD 45,000	Patrick Industries Inc, 4.750%, 01/05/29	37,350	0.01	USD 80,000	PHH Mortgage Corp, 7.875%, 15/03/26	71,067	0.02
USD 99,000	Pattern Energy Operations LP / Pattern Energy Operations Inc, 4.500%, 15/08/28	88,833	0.03	USD 195,000	Photo Holdings Merger Sub Inc, 8.500%, 01/10/26	112,461	0.03
USD 71,000	Patterson-UTI Energy Inc, 3.950%, 01/02/28	62,739	0.02	USD 82,000	Picasso Finance Sub Inc, 6.125%, 15/06/25	81,180	0.02
USD 50,000	Patterson-UTI Energy Inc, 5.150%, 15/11/29	44,910	0.01	USD 125,000	Pike Corp, 5.500%, 01/09/28	109,280	0.03
USD 50,000	Paysafe Finance PLC / Paysafe Holdings US Corp, 4.000%, 15/06/29	38,625	0.01	USD 130,000	Pilgrim's Pride Corp, 5.875%, 30/09/27	126,097	0.04
USD 98,000	PBF Holdings Co LLC / PBF Finance Corp, 7.250%, 15/06/25	96,836	0.03	USD 152,000	Pilgrim's Pride Corp, 4.250%, 15/04/31	129,284	0.04
USD 138,000	PBF Holdings Co LLC / PBF Finance Corp, 6.000%, 15/02/28	123,165	0.04	USD 161,000	Pilgrim's Pride Corp, 3.500%, 01/03/32	125,982	0.04
USD 130,000	PDC Energy Inc, 5.750%, 15/05/26	124,094	0.04	USD 70,000	PL DEV Llc/Pld Fin Corp, 7.750%, 15/11/25	56,700	0.02
				USD 79,000	PM General Purchaser LLC, 9.500%, 01/10/28	60,246	0.02
				USD 25,000	Polar US Borrower LLC / Schenectady International Group Inc, 6.750%, 15/05/26	9,250	0.00
				USD 36,000	Post Holdings Inc, 5.750%, 01/03/27	34,815	0.01
				USD 101,000	Post Holdings Inc, 5.625%, 15/01/28	95,076	0.03
				USD 186,000	Post Holdings Inc, 5.500%, 15/12/29	168,314	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 245,000	Post Holdings Inc, 4.625%, 15/04/30	210,649	0.06	USD 70,000	QVC Inc, 5.450%, 15/08/34	36,575	0.01
USD 293,000	Post Holdings Inc, 4.500%, 15/09/31	246,314	0.07	USD 70,000	QVC Inc, 5.950%, 15/03/43	34,300	0.01
USD 165,000	PowerTeam Services LLC, 9.033%, 04/12/25	137,460	0.04	USD 40,000	Qwest Corp, 7.250%, 15/09/25	40,248	0.01
USD 40,000	PRA Group Inc, 7.375%, 01/09/25	38,646	0.01	USD 72,000	Rackspace Technology Global Inc, 3.500%, 15/02/28	41,841	0.01
USD 74,000	PRA Group Inc, 5.000%, 01/10/29	61,050	0.02	USD 160,000	Rackspace Technology Global Inc, 5.375%, 01/12/28	68,955	0.02
USD 120,000	PRA Health Sciences Inc, 2.875%, 15/07/26	108,606	0.03	USD 128,000	Radiate Holdco LLC / Radiate Finance Inc, 4.500%, 15/09/26	94,042	0.03
USD 207,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.625%, 01/09/29	152,642	0.04	USD 215,000	Radiate Holdco LLC / Radiate Finance Inc, 6.500%, 15/09/28	89,225	0.03
USD 95,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp, 5.875%, 01/09/31	67,203	0.02	USD 254,000	Radiology Partners Inc, 9.250%, 01/02/28	142,584	0.04
USD 45,000	Presidio Holdings Inc, 4.875%, 01/02/27	41,037	0.01	USD 56,000	RAILWORKS HOLDINGS LP/R, 8.250%, 15/11/28	51,800	0.01
USD 90,000	Presidio Holdings Inc, 8.250%, 01/02/28	83,437	0.02	USD 120,000	Rain CII Carbon LLC / CII Carbon Corp, 7.250%, 01/04/25	110,580	0.03
USD 75,000	Prestige Brands Inc, 5.125%, 15/01/28	70,405	0.02	USD 100,000	Range Resources Corp, 4.875%, 15/05/25	94,990	0.03
USD 87,000	Prestige Brands Inc, 3.750%, 01/04/31	71,695	0.02	USD 99,000	Range Resources Corp, 8.250%, 15/01/29	102,014	0.03
USD 392,000	Prime Healthcare Services Inc, 7.250%, 01/11/25	331,242	0.10	USD 72,000	Range Resources Corp, 4.750%, 15/02/30	63,439	0.02
USD 275,000	Prime Security Services Borrower LLC, 6.250%, 15/01/28	250,294	0.07	USD 79,000	Rayonier AM Products Inc, 7.625%, 15/01/26	75,350	0.02
USD 150,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.250%, 15/04/24	147,346	0.04	USD 92,000	Real Hero Merger Sub 2 Inc, 6.250%, 01/02/29	63,066	0.02
USD 211,000	Prime Security Services Borrower LLC / Prime Finance Inc, 5.750%, 15/04/26	202,482	0.06	USD 164,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.750%, 15/01/29	124,048	0.04
USD 165,000	Prime Security Services Borrower LLC / Prime Finance Inc, 3.375%, 31/08/27	142,570	0.04	USD 168,000	Realogy Group LLC / Realogy Co-Issuer Corp, 5.250%, 15/04/30	122,558	0.04
EUR 100,000	Primo Water Holdings Inc, 3.875%, 31/10/28	94,026	0.03	USD 248,000	RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc, 9.750%, 01/12/26	199,568	0.06
USD 121,000	Primo Water Holdings Inc, 4.375%, 30/04/29	104,495	0.03	USD 125,000	Rent-A-Center Inc, 6.375%, 15/02/29	101,119	0.03
USD 100,000	PROG Holdings Inc, 6.000%, 15/11/29	80,468	0.02	USD 50,000	Resideo Funding Inc, 4.000%, 01/09/29	40,428	0.01
USD 40,000	Provident Funding Associates LP / PFG Finance Corp, 6.375%, 15/06/25	34,800	0.01	USD 25,000	Resolute Forest Products Inc, 4.875%, 01/03/26	24,616	0.01
USD 66,000	PTC Inc, 3.625%, 15/02/25	62,760	0.02	USD 165,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 16/04/29	117,293	0.03
USD 63,000	PTC Inc, 4.000%, 15/02/28	56,702	0.02	USD 60,000	Resorts World Las Vegas LLC / RWLV Capital Inc, 4.625%, 06/04/31	40,645	0.01
USD 205,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.625%, 01/03/29	162,450	0.05	USD 160,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu, 4.000%, 15/10/27	141,816	0.04
USD 188,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc, 3.875%, 01/03/31	143,495	0.04	USD 66,000	RHP Hotel Properties LP / RHP Finance Corp, 4.750%, 15/10/27	59,731	0.02
USD 100,000	QVC Inc, 4.850%, 01/04/24	92,500	0.03	USD 78,000	RHP Hotel Properties LP / RHP Finance Corp, 4.500%, 15/02/29	67,282	0.02
USD 150,000	QVC Inc, 4.450%, 15/02/25	122,437	0.04	USD 212,800	Rio Oil Finance Trust Series 2018-1, 8.200%, 06/04/28	214,928	0.06
USD 174,000	QVC Inc, 4.750%, 15/02/27	122,968	0.04	USD 487,000	Rite Aid Corp, 8.000%, 15/11/26	260,450	0.08
USD 126,000	QVC Inc, 4.375%, 01/09/28	75,285	0.02				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 66,000	RLJ Lodging Trust LP, 3.750%, 01/07/26	58,718	0.02	USD 82,000	Scientific Games International Inc, 7.250%, 15/11/29	78,720	0.02
USD 86,000	RLJ Lodging Trust LP, 4.000%, 15/09/29	69,717	0.02	USD 174,000	SCIH Salt Holdings Inc, 4.875%, 01/05/28	148,906	0.04
USD 164,000	ROBLOX Corp, 3.875%, 01/05/30	129,265	0.04	USD 86,000	SCIH Salt Holdings Inc, 6.625%, 01/05/29	69,271	0.02
USD 147,000	Rockcliff Energy II LLC, 5.500%, 15/10/29	134,498	0.04	USD 200,000	SCIL IV LLC / SCIL USA Holdings LLC, 5.375%, 01/11/26	169,500	0.05
USD 77,000	Rocket Software Inc, 6.500%, 15/02/29	60,885	0.02	USD 75,000	Scotts Miracle-Gro Co, 4.500%, 15/10/29	60,750	0.02
USD 75,000	Rockies Express Pipeline LLC, 3.600%, 15/05/25	70,822	0.02	USD 68,000	Scotts Miracle-Gro Co, 4.000%, 01/04/31	51,948	0.02
USD 87,000	Rockies Express Pipeline LLC, 4.950%, 15/07/29	78,069	0.02	USD 150,000	Scotts Miracle-Gro Co, 4.375%, 01/02/32	113,055	0.03
USD 70,000	Rockies Express Pipeline LLC, 4.800%, 15/05/30	61,597	0.02	USD 93,000	Scripps Escrow II Inc, 3.875%, 15/01/29	74,632	0.02
USD 50,000	Rockies Express Pipeline LLC, 7.500%, 15/07/38	46,250	0.01	USD 65,000	Scripps Escrow II Inc, 5.375%, 15/01/31	52,098	0.02
USD 85,000	Rockies Express Pipeline LLC, 6.875%, 15/04/40	71,365	0.02	USD 63,000	Scripps Escrow Inc, 5.875%, 15/07/27	56,227	0.02
USD 74,000	Roller Bearing Co of America Inc, 4.375%, 15/10/29	63,988	0.02	USD 25,000	Sealed Air Corp, 5.125%, 01/12/24	24,563	0.01
USD 126,000	Royal Caribbean Cruises, 4.250%, 01/07/26	101,852	0.03	USD 25,000	Sealed Air Corp, 5.500%, 15/09/25	24,645	0.01
USD 68,000	Royal Caribbean Cruises Ltd, 3.700%, 15/03/28	49,980	0.01	USD 105,000	Sealed Air Corp, 4.000%, 01/12/27	95,264	0.03
USD 180,000	RP Escrow Issuer LLC, 5.250%, 15/12/25	137,457	0.04	USD 20,000	Sealed Air Corp, 5.000%, 15/04/29	18,800	0.01
USD 65,000	Ryan Specialty Group LLC, 4.375%, 01/02/30	56,283	0.02	USD 145,000	Sealed Air Corp, 6.875%, 15/07/33	143,710	0.04
USD 159,000	Sabre GLBL Inc, 9.250%, 15/04/25	158,384	0.05	USD 130,000	SeaWorld Parks & Entertainment Inc, 5.250%, 15/08/29	113,091	0.03
USD 203,000	Sabre GLBL Inc, 7.375%, 01/09/25	193,983	0.06	USD 55,000	SEG Holdings LLC / SEG Finance Corp, 5.625%, 15/10/28	51,700	0.01
USD 130,000	Sabre GLBL Inc, 11.250%, 15/12/27	133,819	0.04	USD 148,000	Select Medical Corp, 6.250%, 15/08/26	140,723	0.04
USD 100,000	Safeway Inc, 7.250%, 01/02/31	99,234	0.03	USD 200,000	Sensata Technologies BV, 4.000%, 15/04/29	172,500	0.05
USD 100,000	Sally Holdings LLC / Sally Capital Inc, 5.625%, 01/12/25	96,329	0.03	USD 44,000	Sensata Technologies BV, 5.875%, 01/09/30	41,700	0.01
USD 100,000	Sasol Financing USA LLC, 4.375%, 18/09/26	88,407	0.03	USD 251,000	Sensata Technologies Inc, 3.750%, 15/02/31	206,483	0.06
USD 200,000	Sasol Financing USA LLC, 5.500%, 18/03/31	162,829	0.05	USD 74,000	Service Corp International/US, 4.625%, 15/12/27	68,971	0.02
USD 250,000	SASOL Financing USA LLC, 5.875%, 27/03/24	244,397	0.07	USD 172,000	Service Corp International/US, 5.125%, 01/06/29	161,258	0.05
USD 200,000	SASOL Financing USA LLC, 6.500%, 27/09/28	181,199	0.05	USD 202,000	Service Corp International/US, 3.375%, 15/08/30	166,278	0.05
USD 247,000	SBA Communications Corp, 3.875%, 15/02/27	223,137	0.06	USD 180,000	Service Corp International/US, 4.000%, 15/05/31	151,684	0.04
USD 229,000	SBA Communications Corp, 3.125%, 01/02/29	190,411	0.06	USD 125,000	Service Properties Trust, 4.650%, 15/03/24	119,390	0.03
USD 122,000	SC Games Holdings, 6.625%, 01/03/30	103,053	0.03	USD 80,000	Service Properties Trust, 4.350%, 01/10/24	72,726	0.02
USD 94,000	Scientific Games International Inc, 8.625%, 01/07/25	95,899	0.03	USD 65,000	Service Properties Trust, 4.500%, 15/03/25	56,066	0.02
USD 116,000	Scientific Games International Inc, 7.000%, 15/05/28	110,654	0.03	USD 132,000	Service Properties Trust, 7.500%, 15/09/25	125,786	0.04
				USD 50,000	Service Properties Trust, 5.250%, 15/02/26	41,754	0.01
				USD 70,000	Service Properties Trust, 4.750%, 01/10/26	55,086	0.02

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 165,000	Service Properties Trust, 5.500%, 15/12/27	142,092	0.04	USD 105,000	SM Energy Co, 6.500%, 15/07/28	100,671	0.03
USD 25,000	Service Properties Trust, 3.950%, 15/01/28	17,750	0.01	USD 104,000	Sonic Automotive Inc, 4.625%, 15/11/29	83,274	0.02
USD 75,000	Service Properties Trust, 4.950%, 01/10/29	51,832	0.01	USD 113,000	Sonic Automotive Inc, 4.875%, 15/11/31	88,839	0.03
USD 100,000	Service Properties Trust, 4.375%, 15/02/30	66,070	0.02	USD 125,000	Sotheby's, 7.375%, 15/10/27	117,204	0.03
USD 100,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 4.625%, 01/11/26	94,479	0.03	USD 70,000	Sotheby's/Bidfair Holdings Inc, 5.875%, 01/06/29	58,779	0.02
USD 200,000	SierraCol Energy Andina LLC, 6.000%, 15/06/28	153,900	0.04	USD 100,000	Southeast Supply Header LLC, 4.250%, 15/06/24	91,000	0.03
USD 25,000	Signal Parent Inc, 6.125%, 01/04/29	7,281	0.00	USD 65,000	Southwestern Energy Co, 5.700%, 23/01/25	63,862	0.02
EUR 100,000	Silgan Holdings Inc, 3.250%, 15/03/25	103,202	0.03	USD 100,000	Southwestern Energy Co, 8.375%, 15/09/28	103,097	0.03
USD 152,000	Silgan Holdings Inc, 4.125%, 01/02/28	140,624	0.04	USD 403,000	Southwestern Energy Co, 5.375%, 01/02/29	370,778	0.11
EUR 100,000	Silgan Holdings Inc, 2.250%, 01/06/28	90,491	0.03	USD 200,000	Southwestern Energy Co, 4.750%, 01/02/32	170,918	0.05
USD 153,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 01/03/29	124,550	0.04	USD 25,000	Spanish Broadcasting System Inc, 9.750%, 01/03/26	14,375	0.00
USD 50,000	Sinclair Television Group Inc, 5.125%, 15/02/27	40,781	0.01	USD 102,000	Specialty Building Products Holdings LLC / SBP Finance Corp, 6.375%, 30/09/26	81,852	0.02
USD 97,000	Sinclair Television Group Inc, 5.500%, 01/03/30	67,825	0.02	USD 50,000	Spectrum Brands Inc, 5.750%, 15/07/25	49,434	0.01
USD 167,000	Sinclair Television Group Inc, 4.125%, 01/12/30	125,198	0.04	EUR 100,000	Spectrum Brands Inc, 4.000%, 01/10/26	99,521	0.03
USD 136,000	Sirius XM Radio Inc, 3.125%, 01/09/26	120,760	0.04	USD 125,000	Spectrum Brands Inc, 5.000%, 01/10/29	108,178	0.03
USD 179,000	Sirius XM Radio Inc, 5.000%, 01/08/27	165,478	0.05	USD 25,000	Spectrum Brands Inc, 5.500%, 15/07/30	22,063	0.01
USD 488,000	Sirius XM Radio Inc, 4.000%, 15/07/28	424,706	0.12	USD 63,000	Spectrum Brands Inc, 3.875%, 15/03/31	48,999	0.01
USD 152,000	Sirius XM Radio Inc, 5.500%, 01/07/29	138,743	0.04	USD 60,000	Speedway Motorsports LLC / Speedway Funding II Inc, 4.875%, 01/11/27	53,242	0.02
USD 530,000	Sirius XM Radio Inc, 4.125%, 01/07/30	437,361	0.13	USD 196,000	Spirit AeroSystems Inc, 7.500%, 15/04/25	193,679	0.06
USD 261,000	Sirius XM Radio Inc, 3.875%, 01/09/31	203,624	0.06	USD 100,000	Spirit AeroSystems Inc, 3.850%, 15/06/26	90,500	0.03
USD 160,000	Six Flags Entertainment Corp, 4.875%, 31/07/24	154,052	0.04	USD 115,000	Spirit AeroSystems Inc, 4.600%, 15/06/28	92,814	0.03
USD 20,000	Six Flags Entertainment Corp, 5.500%, 15/04/27	18,059	0.01	USD 125,000	Spirit AeroSystems Inc, 9.375%, 30/11/29	131,587	0.04
USD 59,000	Six Flags Theme Parks Inc, 7.000%, 01/07/25	59,449	0.02	USD 375,000	Sprint Capital Corp, 6.875%, 15/11/28	389,995	0.11
USD 95,000	Sizzling Platter LLC / Sizzling Platter Finance Corp, 8.500%, 28/11/25	87,409	0.03	USD 430,000	Sprint Capital Corp, 8.750%, 15/03/32	511,743	0.15
USD 63,000	SLM Corp, 4.200%, 29/10/25	57,642	0.02	USD 385,000	Sprint Corp, 7.125%, 15/06/24	392,710	0.11
USD 80,000	SLM Corp, 3.125%, 02/11/26	68,036	0.02	USD 490,000	Sprint Corp, 7.625%, 15/02/25	510,659	0.15
USD 50,000	SM Energy Co, 5.625%, 01/06/25	48,000	0.01	USD 100,000	SPX FLOW Inc, 8.750%, 01/04/30	78,866	0.02
USD 70,000	SM Energy Co, 6.750%, 15/09/26	67,959	0.02	USD 196,000	SRM Escrow Issuer LLC, 6.000%, 01/11/28	175,361	0.05
USD 50,000	SM Energy Co, 6.625%, 15/01/27	48,161	0.01	USD 70,000	SRS Distribution Inc, 4.625%, 01/07/28	62,053	0.02
				USD 50,000	SRS Distribution Inc, 6.125%, 01/07/29	40,426	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 140,000	SRS Distribution Inc, 6.000%, 01/12/29	111,419	0.03	USD 45,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 5.750%, 15/04/25	38,092	0.01
USD 296,000	SS&C Technologies Inc, 5.500%, 30/09/27	277,805	0.08	USD 180,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 8.500%, 15/10/26	170,831	0.05
EUR 100,000	Standard Industries Inc, 2.250%, 21/11/26	90,717	0.03	USD 95,000	SunCoke Energy Inc, 4.875%, 30/06/29	81,547	0.02
USD 104,000	Standard Industries Inc, 5.000%, 15/02/27	95,964	0.03	USD 100,000	Sunnova Energy Corp, 5.875%, 01/09/26	89,339	0.03
USD 345,000	Standard Industries Inc, 4.750%, 15/01/28	309,779	0.09	USD 91,000	Sunoco LP / Sunoco Finance Corp, 6.000%, 15/04/27	89,608	0.03
USD 342,000	Standard Industries Inc, 4.375%, 15/07/30	278,704	0.08	USD 67,000	Sunoco LP / Sunoco Finance Corp, 5.875%, 15/03/28	63,452	0.02
USD 144,000	Standard Industries Inc, 3.375%, 15/01/31	108,545	0.03	USD 175,000	Sunoco LP / Sunoco Finance Corp, 4.500%, 15/05/29	153,072	0.04
USD 328,000	Staples Inc, 7.500%, 15/04/26	282,303	0.08	USD 68,000	Surgery Center Holdings Inc, 10.000%, 15/04/27	69,190	0.02
USD 260,000	Staples Inc, 10.750%, 15/04/27	187,226	0.05	USD 150,000	SWF Escrow Issuer Corp, 6.500%, 01/10/29	86,917	0.03
USD 25,000	Starwood Property Trust Inc, 5.500%, 01/11/23	24,782	0.01	USD 100,000	Sylvamo Corp, 7.000%, 01/09/29	95,172	0.03
USD 40,000	Starwood Property Trust Inc, 3.750%, 31/12/24	37,561	0.01	USD 92,000	Syneos Health Inc, 3.625%, 15/01/29	74,014	0.02
USD 75,000	Starwood Property Trust Inc, 4.750%, 15/03/25	71,569	0.02	USD 75,000	Synovus Financial Corp, 5.900%, 07/02/29	73,455	0.02
USD 100,000	Starwood Property Trust Inc, 3.625%, 15/07/26	87,500	0.03	USD 83,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 7.500%, 01/10/25	83,747	0.02
USD 50,000	Starwood Property Trust Inc, 4.375%, 15/01/27	43,754	0.01	USD 132,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 5.500%, 15/01/28	117,063	0.03
USD 92,000	Station Casinos LLC, 4.500%, 15/02/28	79,983	0.02	USD 130,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 31/12/30	112,415	0.03
USD 110,000	Station Casinos LLC, 4.625%, 01/12/31	88,239	0.03	USD 80,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/09/31	68,783	0.02
USD 60,000	Steelcase Inc, 5.125%, 18/01/29	52,268	0.02	USD 78,000	Talos Production Inc, 12.000%, 15/01/26	82,030	0.02
USD 88,000	Stericycle Inc, 5.375%, 15/07/24	86,240	0.03	USD 77,000	Tap Rock Resources LLC, 7.000%, 01/10/26	71,618	0.02
USD 70,000	Stericycle Inc, 3.875%, 15/01/29	61,075	0.02	USD 100,000	Taylor Morrison Communities Inc, 5.875%, 15/06/27	96,012	0.03
USD 50,000	Stevens Holdings Co Inc, 6.125%, 01/10/26	50,125	0.01	USD 125,000	Taylor Morrison Communities Inc, 5.750%, 15/01/28	117,044	0.03
USD 200,000	Stillwater Mining Co, 4.000%, 16/11/26	175,500	0.05	USD 93,000	Taylor Morrison Communities Inc, 5.125%, 01/08/30	80,785	0.02
USD 95,000	StoneX Group Inc, 8.625%, 15/06/25	95,950	0.03	USD 409,000	Team Health Holdings Inc, 6.375%, 01/02/25	235,682	0.07
USD 50,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, 01/03/27	47,510	0.01	USD 145,000	TEGNA Inc, 4.750%, 15/03/26	140,600	0.04
USD 104,000	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 01/06/31	88,398	0.03	USD 196,000	TEGNA Inc, 4.625%, 15/03/28	185,922	0.05
USD 45,000	Sugarhouse HSP Gaming Prop Mezz LP / Sugarhouse HSP Gaming Finance Corp, 5.875%, 15/05/25	42,007	0.01	USD 170,000	TEGNA Inc, 5.000%, 15/09/29	161,296	0.05
USD 140,000	Summer BC Bidco B LLC, 5.500%, 31/10/26	113,602	0.03	USD 76,000	Teleflex Inc, 4.625%, 15/11/27	72,435	0.02
USD 50,000	Summit Materials LLC / Summit Materials Finance Corp, 6.500%, 15/03/27	48,999	0.01	USD 82,000	Teleflex Inc, 4.250%, 01/06/28	74,855	0.02
USD 116,000	Summit Materials LLC / Summit Materials Finance Corp, 5.250%, 15/01/29	107,999	0.03	USD 25,000	Tempo Acquisition LLC / Tempo Acquisition Finance Corp, 5.750%, 01/06/25	25,043	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 119,000	Tempur Sealy International Inc, 4.000%, 15/04/29	99,979	0.03	USD 396,000	TransDigm Inc, 5.500%, 15/11/27	371,622	0.11
USD 130,000	Tempur Sealy International Inc, 3.875%, 15/10/31	101,674	0.03	USD 144,000	TransDigm Inc, 4.625%, 15/01/29	126,615	0.04
USD 320,000	Tenet Healthcare Corp, 4.625%, 15/07/24	303,631	0.09	USD 130,000	TransDigm Inc, 4.875%, 01/05/29	113,392	0.03
USD 348,000	Tenet Healthcare Corp, 4.875%, 01/01/26	330,395	0.10	USD 35,000	TransMontaigne Partners LP / TLP Finance Corp, 6.125%, 15/02/26	30,100	0.01
USD 279,000	Tenet Healthcare Corp, 6.250%, 01/02/27	266,420	0.08	USD 126,000	Travel & Leisure Co, 6.625%, 31/07/26	123,261	0.04
USD 240,000	Tenet Healthcare Corp, 5.125%, 01/11/27	223,258	0.06	USD 153,000	Travel & Leisure Co, 6.000%, 01/04/27	145,211	0.04
USD 743,000	Tenet Healthcare Corp, 6.125%, 01/10/28	683,214	0.20	USD 100,000	Travel & Leisure Co, 4.500%, 01/12/29	81,483	0.02
USD 298,000	Tenet Healthcare Corp, 4.250%, 01/06/29	258,157	0.08	USD 50,000	Travel + Leisure Co, 5.650%, 01/04/24	49,248	0.01
USD 234,000	Tenet Healthcare Corp, 4.375%, 15/01/30	202,542	0.06	USD 20,000	Travel + Leisure Co, 6.600%, 01/10/25	19,707	0.01
USD 50,000	Tenet Healthcare Corp, 6.875%, 15/11/31	45,042	0.01	USD 100,000	TreeHouse Foods Inc, 4.000%, 01/09/28	85,000	0.02
USD 49,000	Terex Corp, 5.000%, 15/05/29	44,039	0.01	USD 46,000	TRI Pointe Group Inc / TRI Pointe Homes Inc, 5.875%, 15/06/24	45,569	0.01
USD 101,000	TerraForm Power Operating LLC, 5.000%, 31/01/28	90,374	0.03	USD 50,000	Tri Pointe Homes Inc, 5.250%, 01/06/27	44,637	0.01
USD 151,000	TerraForm Power Operating LLC, 4.750%, 15/01/30	131,369	0.04	USD 150,000	Tri Pointe Homes Inc, 5.700%, 15/06/28	135,877	0.04
USD 165,000	Terrier Media Buyer Inc, 8.875%, 15/12/27	124,195	0.04	USD 100,000	Trident TPI Holdings Inc, 9.250%, 01/08/24	95,063	0.03
USD 50,000	Texas Capital Bancshares Inc, 4.000%, 06/05/31	44,422	0.01	USD 100,000	TriMas Corp, 4.125%, 15/04/29	87,250	0.03
USD 98,000	Thor Industries Inc, 4.000%, 15/10/29	76,964	0.02	USD 50,000	Trinity Industries Inc, 4.550%, 01/10/24	48,517	0.01
USD 50,000	Titan International Inc, 7.000%, 30/04/28	47,206	0.01	USD 99,000	TripAdvisor Inc, 7.000%, 15/07/25	97,815	0.03
USD 291,000	TK Elevator US Newco Inc, 5.250%, 15/07/27	257,442	0.07	USD 120,000	Triton Water Holdings Inc, 6.250%, 01/04/29	96,257	0.03
USD 70,000	TKC Holdings Inc, 6.875%, 15/05/28	54,695	0.02	USD 156,000	Triumph Group Inc, 8.875%, 01/06/24	158,730	0.05
USD 126,000	TKC Holdings Inc, 10.500%, 15/05/29	70,610	0.02	USD 60,000	Triumph Group Inc, 6.250%, 15/09/24	56,699	0.02
USD 58,000	TMS International Corp, 6.250%, 15/04/29	41,485	0.01	USD 70,000	Triumph Group Inc, 7.750%, 15/08/25	58,818	0.02
USD 33,000	Toledo Hospital, 5.325%, 15/11/28	25,776	0.01	USD 194,000	Tronox Inc, 4.625%, 15/03/29	161,262	0.05
USD 200,000	Toledo Hospital, 6.015%, 15/11/48	140,740	0.04	USD 67,000	TTM Technologies Inc, 4.000%, 01/03/29	57,456	0.02
USD 93,015	Topaz Solar Farms LLC, 5.750%, 30/09/39	88,132	0.03	USD 108,000	Tutor Perini Corp, 6.875%, 01/05/25	94,500	0.03
USD 55,000	TopBuild Corp, 3.625%, 15/03/29	45,095	0.01	USD 68,000	Twilio Inc, 3.625%, 15/03/29	55,243	0.02
USD 80,000	TopBuild Corp, 4.125%, 15/02/32	65,009	0.02	USD 93,000	Twilio Inc, 3.875%, 15/03/31	73,782	0.02
USD 93,000	Townsquare Media Inc, 6.875%, 01/02/26	82,538	0.02	USD 356,000	Uber Technologies Inc, 7.500%, 15/05/25	355,862	0.11
USD 86,000	TPC Group Inc, 10.500%, 01/08/24	50,671	0.01	USD 83,000	Uber Technologies Inc, 6.250%, 15/01/28	79,680	0.02
USD 105,000	TPro Acquisition Corp, 11.000%, 15/10/24	104,132	0.03	USD 250,000	Uber Technologies Inc, 4.500%, 15/08/29	217,814	0.06
USD 200,000	TransDigm Inc, 8.000%, 15/12/25	202,881	0.06	EUR 100,000	UGI International LLC, 2.500%, 01/12/29	81,412	0.02
USD 790,000	TransDigm Inc, 6.250%, 15/03/26	779,090	0.23	USD 75,000	Under Armour Inc, 3.250%, 15/06/26	66,720	0.02
USD 215,000	TransDigm Inc, 6.375%, 15/06/26	208,871	0.06	USD 132,000	Unifrax Escrow Issuer Corp, 5.250%, 30/09/28	106,207	0.03
USD 112,000	TransDigm Inc, 7.500%, 15/03/27	110,811	0.03	USD 75,000	Unisys Corp, 6.875%, 01/11/27	57,566	0.02

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 94.08% (continued)				Corporate Bonds - 94.08% (continued)			
United States (continued)				United States (continued)			
USD 50,000	United Airlines Holdings Inc, 5.000%, 01/02/24	49,125	0.01	USD 70,000	US Renal Care Inc, 10.625%, 15/07/27	14,700	0.00
USD 65,000	United Airlines Holdings Inc, 4.875%, 15/01/25	62,075	0.02	USD 254,000	USA Compression Partners LP / USA Compression Finance Corp, 6.875%, 01/04/26	241,158	0.07
USD 296,000	United Airlines Inc, 4.375%, 15/04/26	274,370	0.08	USD 79,000	USI Inc, 6.875%, 01/05/25	76,104	0.02
USD 353,000	United Airlines Inc, 4.625%, 15/04/29	307,356	0.09	USD 87,000	Vail Resorts Inc, 6.250%, 15/05/25	87,000	0.03
USD 64,000	United Natural Foods Inc, 6.750%, 15/10/28	61,493	0.02	USD 51,000	Valvoline Inc, 4.250%, 15/02/30	49,482	0.01
USD 82,000	United Rentals North America Inc, 5.500%, 15/05/27	80,950	0.02	USD 145,000	Valvoline Inc, 3.625%, 15/06/31	118,977	0.03
USD 257,000	United Rentals North America Inc, 3.875%, 15/11/27	223,288	0.06	USD 175,000	Venture Global Calcasieu Pass LLC, 3.875%, 15/08/29	153,125	0.04
USD 231,000	United Rentals North America Inc, 4.875%, 15/01/28	218,907	0.06	USD 207,000	Venture Global Calcasieu Pass LLC, 4.125%, 15/08/31	176,363	0.05
USD 107,000	United Rentals North America Inc, 5.250%, 15/01/30	100,535	0.03	USD 150,000	Venture Global Calcasieu Pass LLC, 3.875%, 01/11/33	122,535	0.04
USD 116,000	United Rentals North America Inc, 4.000%, 15/07/30	99,156	0.03	USD 180,000	Vericast Corp, 11.000%, 15/09/26	191,531	0.06
USD 160,000	United Rentals North America Inc, 3.750%, 15/01/32	130,533	0.04	USD 650,000	Veritas US Inc / Veritas Bermuda Ltd, 7.500%, 01/09/25	448,633	0.13
USD 100,000	United States Cellular Corp, 6.700%, 15/12/33	88,220	0.03	USD 160,000	Verscend Escrow Corp, 9.750%, 15/08/26	156,754	0.05
USD 82,000	United States Steel Corp, 6.875%, 01/03/29	79,593	0.02	USD 126,000	Vertiv Group Corp, 4.125%, 15/11/28	107,100	0.03
USD 60,000	United States Steel Corp, 6.650%, 01/06/37	54,900	0.02	USD 93,000	ViacomCBS Inc, 6.250%, 28/02/57	74,952	0.02
USD 279,000	United Wholesale Mortgage LLC, 5.500%, 15/11/25	236,191	0.06	USD 216,000	Viasat Inc, 5.625%, 15/09/25	198,478	0.06
USD 95,000	United Wholesale Mortgage LLC, 5.750%, 15/06/27	81,785	0.02	USD 65,000	Viasat Inc, 6.500%, 15/07/28	48,764	0.01
USD 128,000	Unifi Group LP / Unifi Fiber Holdings Inc / CSL Capital LLC, 6.000%, 15/01/30	80,996	0.02	USD 75,000	Viavi Solutions Inc, 3.750%, 01/10/29	63,034	0.02
USD 85,000	Unifi Group LP / Unifi Group Finance Inc / CSL Capital LLC, 4.750%, 15/04/28	67,540	0.02	USD 120,000	Vibrant Technologies Inc, 9.000%, 15/02/30	90,400	0.03
USD 190,000	Unifi Group LP / Unifi Group Finance Inc / CSL Capital LLC, 6.500%, 15/02/29	125,875	0.04	USD 93,000	Victoria's Secret & Co, 4.625%, 15/07/29	73,014	0.02
USD 78,000	Univar Solutions USA Inc/Washington, 5.125%, 01/12/27	73,971	0.02	USD 95,000	Victors Merger Corp, 6.375%, 15/05/29	52,250	0.02
USD 200,000	Univision Communications Inc, 5.125%, 15/02/25	190,478	0.06	USD 111,000	Vine Energy Holdings LLC, 6.750%, 15/04/29	108,070	0.03
USD 229,000	Univision Communications Inc, 6.625%, 01/06/27	220,941	0.06	USD 70,000	Viper Energy Partners LP, 5.375%, 01/11/27	66,466	0.02
USD 242,000	Univision Communications Inc, 4.500%, 01/05/29	202,375	0.06	USD 125,000	Vista Outdoor Inc, 4.500%, 15/03/29	91,780	0.03
USD 189,000	Univision Communications Inc, 7.375%, 30/06/30	180,627	0.05	USD 50,000	Vm Consolidated Inc, 5.500%, perpetual	44,038	0.01
USD 274,000	Urban One Inc, 7.375%, 01/02/28	231,615	0.07	USD 66,000	Wabash National Corp, 4.500%, 15/10/28	56,181	0.02
USD 138,000	US Acute Care Solutions LLC, 6.375%, 01/03/26	122,464	0.04	USD 50,000	Warrior Met Coal Inc, 7.875%, 01/12/28	49,174	0.01
USD 174,000	US Foods Inc, 6.250%, 15/04/25	172,179	0.05	USD 136,000	WASH Multifamily Acquisition Inc, 5.750%, 15/04/26	128,180	0.04
USD 126,000	US Foods Inc, 4.750%, 15/02/29	111,878	0.03	USD 75,000	Waste Pro USA Inc, 5.500%, 15/02/26	66,232	0.02
USD 100,000	US Foods Inc, 4.625%, 01/06/30	88,061	0.03	USD 80,000	Watco Cos LLC / Watco Finance Corp, 6.500%, 15/06/27	76,000	0.02
				USD 70,000	Weekley Homes LLC / Weekley Finance Corp, 4.875%, 15/09/28	58,817	0.02
				USD 205,000	Werner FinCo LP / Werner FinCo Inc, 8.750%, 15/07/25	137,350	0.04

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 94.08% <i>(continued)</i>			
United States <i>(continued)</i>				United States <i>(continued)</i>			
USD 235,000	WESCO Distribution Inc, 7.125%, 15/06/25	237,939	0.07	USD 150,000	WR Grace Holdings LLC, 4.875%, 15/06/27	132,919	0.04
USD 216,000	WESCO Distribution Inc, 7.250%, 15/06/28	218,802	0.06	USD 166,000	WR Grace Holdings LLC, 5.625%, 15/08/29	134,007	0.04
USD 400,000	Western Digital Corp, 4.750%, 15/02/26	376,680	0.11	USD 63,000	WW International Inc, 4.500%, 15/04/29	31,474	0.01
USD 82,000	Western Digital Corp, 3.100%, 01/02/32	58,924	0.02	USD 50,000	Wyndham Destinations Inc, 4.625%, 01/03/30	41,464	0.01
USD 85,000	Western Global Airlines, 10.375%, perpetual	63,829	0.02	USD 91,000	Wyndham Hotels & Resorts Inc, 4.375%, 15/08/28	81,645	0.02
USD 248,000	Western Midstream Operating LP, 3.350%, 01/02/25	234,792	0.07	USD 290,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.500%, 01/03/25	275,310	0.08
USD 50,000	Western Midstream Operating LP, 4.650%, 01/07/26	47,453	0.01	USD 112,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp, 5.250%, 15/05/27	101,077	0.03
USD 100,000	Western Midstream Operating LP, 4.750%, 15/08/28	92,000	0.03	USD 100,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 7.750%, 15/04/25	99,446	0.03
USD 194,000	Western Midstream Operating LP, 4.300%, 01/02/30	167,814	0.05	USD 105,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 5.125%, 01/10/29	89,999	0.03
USD 120,000	Western Midstream Operating LP, 5.450%, 01/04/44	99,523	0.03	USD 40,000	Xerox Corp, 3.800%, 15/05/24	38,400	0.01
USD 100,000	Western Midstream Operating LP, 5.300%, 01/03/48	82,076	0.02	USD 95,000	Xerox Corp, 6.750%, 15/12/39	70,747	0.02
USD 205,000	Western Midstream Operating LP, 5.500%, 15/08/48	168,022	0.05	USD 82,000	Xerox Holdings Corp, 5.000%, 15/08/25	75,029	0.02
USD 76,000	WeWork Cos Inc, 7.875%, 01/05/25	28,880	0.01	USD 161,000	Xerox Holdings Corp, 5.500%, 15/08/28	128,868	0.04
USD 100,000	WEWORK COS LLC/WW CO OBL, 5.000%, 10/07/25	32,750	0.01	USD 100,000	Xhr Lp, 4.875%, 01/06/29	81,913	0.02
USD 104,000	White Cap Buyer LLC, 6.875%, 15/10/28	89,961	0.03	USD 86,000	XHR LP, 6.375%, 15/08/25	82,686	0.02
USD 25,000	White Cap Parent LLC, 8.250%, 15/03/26	21,612	0.01	USD 70,000	XPO CNW Inc, 6.700%, 01/05/34	61,971	0.02
USD 143,000	William Carter Co, 5.625%, 15/03/27	137,168	0.04	USD 25,000	Yum! Brands Inc, 3.875%, 01/11/23	24,500	0.01
USD 79,000	Williams Scotsman International Inc, 4.625%, 15/08/28	71,297	0.02	USD 132,000	Yum! Brands Inc, 4.750%, 15/01/30	121,110	0.04
USD 296,000	Windstream Escrow LLC / Windstream Escrow Finance Corp, 7.750%, 15/08/28	241,188	0.07	USD 186,000	Yum! Brands Inc, 3.625%, 15/03/31	155,961	0.05
USD 50,000	Winnebago Industries Inc, 6.250%, 15/07/28	46,635	0.01	USD 182,000	Yum! Brands Inc, 4.625%, 31/01/32	160,875	0.05
USD 180,000	WMG Acquisition Corp, 3.750%, 01/12/29	154,800	0.05	USD 180,000	Yum! Brands Inc, 5.375%, 01/04/32	166,725	0.05
USD 100,000	WMG Acquisition Corp, 3.875%, 15/07/30	86,135	0.02	USD 50,000	Yum! Brands Inc, 6.875%, 15/11/37	50,707	0.01
USD 144,000	WMG Acquisition Corp, 3.000%, 15/02/31	115,069	0.03	USD 30,000	Yum! Brands Inc, 5.350%, 01/11/43	24,675	0.01
EUR 125,000	WMG Acquisition Corp, 2.250%, 15/08/31	104,209	0.03	USD 512,000	Zayo Group Holdings Inc, 4.000%, 01/03/27	379,786	0.11
USD 84,000	Wolverine Escrow LLC, 9.000%, 15/11/26	56,280	0.02	USD 294,000	Zayo Group Holdings Inc, 6.125%, 01/03/28	166,721	0.05
USD 93,000	Wolverine World Wide Inc, 4.000%, 15/08/29	70,453	0.02	USD 160,000	ZF North America Capital Inc, 4.750%, 29/04/25	150,452	0.04
USD 45,000	World Acceptance Corp, 7.000%, 01/11/26	25,200	0.01	USD 100,000	ZIPRECRUITER INC, 5.000%, perpetual	82,442	0.02
USD 100,000	WR Grace Holdings LLC, 5.625%, 01/10/24	98,500	0.03	USD 96,000	ZoomInfo Technologies LLC/ZoomInfo Finance Corp, 3.875%, 01/02/29	80,677	0.02
				Total United States		169,312,698	49.37

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>				Other transferable securities <i>(continued)</i>			
Corporate Bonds - 94.08% <i>(continued)</i>				Corporate Bonds - 3.05% <i>(continued)</i>			
Uzbekistan				Germany			
USD 150,000	UzAuto Motors AJ, 4.850%, perpetual	123,558	0.04	EUR 200,000	Deutsche Lufthansa AG, 3.750%, perpetual	189,437	0.06
Total Uzbekistan				EUR 202,500	Vertical Holdco GmbH, 6.625%, perpetual	177,642	0.05
Total Corporate Bonds				Total Germany			
322,621,682				367,079			
94.08				0.11			
Government Bonds - 0.11%				Gibraltar			
Pakistan				EUR 100,000	888 Acquisitions Ltd, 7.558%, 15/07/27	90,917	0.03
USD 200,000	Pakistan Water & Power, 7.500%, 04/06/31	57,000	0.02	Total Gibraltar			
Total Pakistan				90,917			
57,000				0.03			
0.02				Greece			
Turkey				EUR 100,000	Eurobank SA, 4.375%, perpetual	104,324	0.03
USD 200,000	Turkiye Ihracat Kredi Bankasi A/S, 5.750%, 06/07/26	181,682	0.05	Total Greece			
Total Turkey				104,324			
181,682				0.03			
0.05				Italy			
Uzbekistan				GBP 100,000	Intesa Sanpaolo SpA, 5.148%, 10/06/30	97,872	0.03
USD 200,000	Uzbekneftegas Jsc, 4.750%, perpetual	159,756	0.04	USD 125,000	INTESA SANPAOLO SPA, 4.950%, 01/06/42	80,662	0.02
Total Uzbekistan				Total Italy			
159,756				178,534			
0.04				0.05			
0.11				Luxembourg			
Total Government Bonds				EUR 150,000	Cirsa Finance Inter, 10.375%, 30/11/27	163,680	0.05
398,438				EUR 100,000	Flamingo Lux li SA, 5.000%, 31/03/29	82,025	0.02
0.11				USD 200,000	MallInckrodt International Finance SA, 11.500%, 15/12/28	170,758	0.05
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market				Total Luxembourg			
323,020,120				416,463			
94.19				0.12			
Other transferable securities				Netherlands			
Corporate Bonds - 3.05%				EUR 200,000	Abertis Finance BV, 3.248%, perpetual	180,152	0.05
Barbados				EUR 100,000	Nobel Bidco Bv, 3.125%, 15/06/28	71,586	0.02
USD 200,000	Light Servicos Energia, 4.375%, perpetual	167,397	0.05	USD 60,000	Promontoria Holdings, 7.875%, perpetual	55,576	0.02
Total Barbados				EUR 100,000	Telefonica Europe BV, 5.875%, perpetual	105,912	0.03
167,397				EUR 200,000	Telefonica Europe BV, 4.375%, perpetual	203,293	0.06
0.05				Total Netherlands			
Bermuda				616,519			
USD 150,000	Fly Leasing Ltd, 7.000%, 15/10/24	117,002	0.03	0.18			
Total Bermuda				Norway			
117,002				EUR 100,000	Adevinta ASA, 3.000%, 15/11/27	94,185	0.03
0.03				Total Norway			
Brazil				94,185			
USD 25,000	Centrais Eletricas Brasileiras SA, 3.625%, 04/02/25	23,756	0.01	0.03			
USD 200,000	Centrais Eletricas Brasileiras SA, 4.625%, 04/02/30	175,000	0.05	Spain			
USD 100,000	Nexa Resources SA, 6.500%, perpetual	97,325	0.03	USD 150,000	Ai Candelaria Spain Slu, 5.750%, perpetual	114,112	0.03
Total Brazil				EUR 200,000	Cellnex Finance Co SA, 1.000%, 15/09/27	177,563	0.05
296,081				Total Spain			
0.09				291,675			
0.09				0.08			
Canada				Trinidad And Tobago			
CAD 50,000	AltaGas Ltd, 7.350%, 17/08/82	35,947	0.01	USD 100,000	Coca Cola Icecek A/S, 4.500%, perpetual	86,907	0.03
USD 202,000	Bausch Health Cos Inc, 4.875%, 01/06/28	128,480	0.04	Total Trinidad And Tobago			
CAD 80,000	Corus Entertainment Inc, 5.000%, 11/05/28	44,873	0.01	86,907			
USD 208,000	Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer LLC, 6.000%, 15/09/28	167,623	0.05	0.03			
CAD 100,000	Parkland Corp, 6.000%, perpetual	70,275	0.02	Turkey			
Total Canada				EUR 80,000	Mersin Uluslararası Liman İşletmeciliği AS, 5.375%, 15/11/24	76,666	0.02
447,198				Total Turkey			
0.13				76,666			
0.13				0.02			
Finland							
EUR 100,000	Huhtamaki Oyj, 4.250%, 09/06/27	103,896	0.03				
Total Finland							
103,896							
0.03							

Schedule of Investments *(continued)* as at 31 December 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 - 3.05% <i>(continued)</i>				Corporate Bonds - 3.05% <i>(continued)</i>			
United Kingdom				United States <i>(continued)</i>			
USD 160,000	Avianca MidCo 2 PLC, 9.000%, 01/12/28	118,400	0.04	USD 178,000	Encino Acquisition Partners Holdings LLC, 8.500%, 01/05/28	161,570	0.05
GBP 150,000	Bellis Acquisition Co PI, 4.500%, 16/02/26	150,802	0.04	USD 100,000	Ftai Infra Esc Holdings LLC, 10.500%, perpetual	100,051	0.03
GBP 100,000	Deuce Finco, 5.500%, 15/06/27	95,691	0.03	USD 45,000	GEO Group Inc, 10.500%, 30/06/28	45,441	0.01
EUR 100,000	Vodafone Group PLC, 4.200%, 03/10/78	96,586	0.03	USD 65,000	Graphic Packaging International LLC, 3.500%, 15/03/28	56,543	0.02
EUR 400,000	Vodafone Group PLC, 3.100%, 03/01/79	417,294	0.12	USD 149,000	Hilcorp Energy I LP / Hilcorp Finance Co, 6.000%, 01/02/31	128,521	0.04
Total United Kingdom		878,773	0.26	EUR 100,000	IQVIA Inc, 2.875%, 15/06/28	94,985	0.03
United States				USD 250,000	Jefferies Finance LLC / JFIN Co-Issuer Corp, 5.000%, 15/08/28	203,933	0.06
USD 90,000	Adtalem Global Education Inc, 5.500%, 01/03/28	81,675	0.02	USD 100,000	Jefferson Capital Holdings LLC, 6.000%, 15/08/26	82,743	0.02
USD 85,000	AG TTMT Escrow Issuer LLC, 8.625%, 30/09/27	85,425	0.03	USD 71,000	K Hovnanian Enterprises Inc, 7.750%, 15/02/26	68,160	0.02
USD 50,000	Ahead DB Holdings LLC, 6.625%, 01/05/28	40,188	0.01	USD 50,000	Laredo Petroleum Inc, 7.750%, 31/07/29	45,004	0.01
USD 200,000	Allied Universal Holdco LLC / Allied Universal Finance Corp, 6.000%, 01/06/29	145,152	0.04	USD 55,000	Legends Hospitality Holdings Co LLC / Legends Hospitality Co-Issuer Inc, 5.000%, 01/02/26	48,950	0.01
USD 193,000	Ambience Merger Sub Inc, 7.125%, 15/07/29	111,959	0.03	USD 236,000	Magic Mergeco Inc, 5.250%, 01/05/28	189,869	0.06
USD 178,000	Antero Midstream Partners LP / Antero Midstream Finance Corp, 5.375%, 15/06/29	162,735	0.05	USD 200,000	Mercury Chile Holdco LLC, 6.500%, perpetual	191,000	0.06
USD 74,000	Antero Resources Corp, 5.375%, 01/03/30	68,606	0.02	USD 50,000	MoneyGram International Inc, 5.375%, 01/08/26	50,683	0.01
USD 55,000	Api Group De Inc, 4.125%, 15/07/29	45,585	0.01	USD 100,000	NCR Corp, 5.000%, 01/10/28	85,253	0.03
USD 147,000	Arches Buyer Inc, 4.250%, 01/06/28	114,969	0.03	USD 75,000	NCR Corp, 5.250%, 01/10/30	61,875	0.02
USD 50,000	At Home Group Inc, 4.875%, 15/07/28	35,250	0.01	USD 246,000	Novelis Corp, 4.750%, 30/01/30	218,095	0.06
USD 140,000	Beacon Roofing Supply Inc, 4.125%, 15/05/29	116,339	0.03	USD 60,000	Penn National Gaming Inc, 4.125%, 01/07/29	47,400	0.01
USD 100,000	Burford Capital Gbl Fin, 6.875%, 15/04/30	88,985	0.03	USD 124,000	PennyMac Financial Services Inc, 5.375%, 15/10/25	111,752	0.03
USD 288,000	Camelot Return Merger Su, 8.750%, 01/08/28	264,278	0.08	USD 80,000	Pitney Bowes Inc, 6.875%, 15/03/27	68,391	0.02
USD 294,000	CCO Holdings LLC, 4.250%, 15/01/34	216,985	0.06	USD 50,000	Pitney Bowes Inc, 7.250%, 15/03/29	39,101	0.01
USD 50,000	CNX Resources Corp, 7.375%, 15/01/31	47,925	0.01	USD 93,000	Playtika Holdings Corp, 4.250%, 15/03/29	73,000	0.02
USD 176,000	Compass Group Diversified Holdings LLC, 5.250%, 15/04/29	150,619	0.04	USD 40,000	Raptor Acq, 4.875%, 01/11/26	35,536	0.01
USD 126,000	CoreLogic Inc, 4.500%, 01/05/28	96,667	0.03	USD 183,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 2.875%, 15/10/26	157,614	0.05
EUR 100,000	Coty Inc, 3.875%, 15/04/26	99,093	0.03	USD 100,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 4.000%, 15/10/33	74,686	0.02
USD 50,000	Crocs Inc, 4.250%, 15/03/29	42,355	0.01	USD 55,000	Science Applications International Corp, 4.875%, 01/04/28	50,874	0.02
USD 149,000	Curo Group Holdings Corp, 7.500%, 01/08/28	69,503	0.02	USD 73,000	Sensata Technologies Inc, 4.375%, 15/02/30	63,547	0.02
USD 30,000	Diebold Nixdorf Inc, 9.375%, 15/07/25	20,400	0.01	USD 100,000	Solaris Midstream Holdings LLC, 7.625%, 01/04/26	99,463	0.03
USD 638,000	Directv Holdings LLC / DIRECTV Financing Co Inc, 5.875%, 15/08/27	570,793	0.17	USD 60,000	StoneMor Inc, 8.500%, 15/05/29	48,000	0.01
USD 80,000	Element Solutions Inc, 3.875%, 01/09/28	68,000	0.02	USD 78,000	Sunoco Finance Corp, 4.500%, 30/04/30	67,708	0.02
				USD 50,000	Synaptics Inc, 4.000%, 15/06/29	42,127	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets
Other transferable securities (continued)			
Corporate Bonds - 3.05% (continued)			
United States (continued)			
USD 75,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 6.000%, 01/03/27	70,021	0.02
USD 73,000	TriNet Group Inc, 3.500%, 01/03/29	60,021	0.02
USD 409,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC, 7.875%, 15/02/25	395,855	0.12
USD 75,000	Wheel Pros Inc, 6.500%, 15/05/29	26,250	0.01
Total United States		6,107,508	1.78
Total Corporate Bonds		10,441,124	3.05
Total Other transferable securities		10,441,124	3.05
TOTAL INVESTMENTS		333,461,244	97.24

Derivatives

Forward Foreign Exchange Contracts – 0.15%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold GBP, due 05/01/23	BNP Paribas SA	223,000	136,676	172	0.00
Bought EUR / Sold CAD, due 05/01/23	BNP Paribas SA	148,773	208,000	5,276	0.00
Bought EUR / Sold CAD, due 05/01/23	Westpac Banking Corporation	40,338	58,000	247	0.00
Bought EUR / Sold CAD, due 03/02/23	BNP Paribas SA	184,588	266,000	1,047	0.00
Bought EUR / Sold GBP, due 05/01/23	BNP Paribas SA	4,848,000	4,272,705	34,619	0.01
Bought EUR / Sold GBP, due 05/01/23	HSBC Bank PLC	501,507	434,000	13,199	0.00
Bought EUR / Sold GBP, due 05/01/23	Royal Bank of Canada	19,818	17,000	703	0.00
Bought EUR / Sold GBP, due 05/01/23	Westpac Banking Corporation	110,460	95,000	3,618	0.00
Bought EUR / Sold GBP, due 03/02/23	Barclays Bank PLC	602,735	532,000	4,097	0.00
Bought EUR / Sold NOK, due 05/01/23	BNP Paribas SA	13,939,000	145,755,623	80,789	0.02
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	5,118,378	5,347,000	115,976	0.03
Bought EUR / Sold USD, due 05/01/23	BNP Paribas SA	799,530	853,000	359	0.00
Bought EUR / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	4,317,210	4,494,000	113,869	0.03
Bought EUR / Sold USD, due 05/01/23	UBS AG	5,119,344	5,347,000	117,006	0.03
Bought EUR / Sold USD, due 05/01/23	Westpac Banking Corporation	6,312,298	6,596,000	141,276	0.04
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	5,111,241	5,450,500	15,340	0.01
Bought EUR / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	5,113,975	5,450,500	18,263	0.01
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	5,114,431	5,450,500	18,751	0.01
Bought EUR / Sold USD, due 03/02/23	UBS AG	5,114,959	5,450,500	19,315	0.01
Bought GBP / Sold CAD, due 05/01/23	HSBC Bank PLC	76,092	123,000	754	0.00
Bought GBP / Sold USD, due 03/02/23	HSBC Bank PLC	4,092,073	4,923,500	2,787	0.00
Bought GBP / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	4,092,039	4,923,500	2,746	0.00
Bought GBP / Sold USD, due 03/02/23	Royal Bank of Canada	4,091,189	4,923,500	1,723	0.00
Bought GBP / Sold USD, due 03/02/23	UBS AG	4,089,897	4,923,500	168	0.00
Bought NOK / Sold CAD, due 05/01/23	HSBC Bank PLC	4,556,650	616,000	7,943	0.00
Bought NOK / Sold CAD, due 03/02/23	BNP Paribas SA	4,476,338	616,000	247	0.00
Bought NOK / Sold GBP, due 05/01/23	Barclays Bank PLC	889,037	74,000	1,235	0.00

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts – 0.15% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought NOK / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	14,773,119	1,235,000	14,100	0.00
Bought NOK / Sold GBP, due 05/01/23	Westpac Banking Corporation	403,739	34,000	87	0.00
Bought NOK / Sold GBP, due 03/02/23	Merrill Lynch International	15,923,784	1,343,000	1,598	0.00
Bought NOK / Sold USD, due 05/01/23	Barclays Bank PLC	136,872,857	13,776,000	118,910	0.04
Bought NOK / Sold USD, due 05/01/23	Citibank NA	129,980,771	13,070,000	125,247	0.04
Bought NOK / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	129,903,683	13,070,000	117,421	0.04
Bought NOK / Sold USD, due 05/01/23	UBS AG	129,963,087	13,070,000	123,452	0.04
Bought NOK / Sold USD, due 05/01/23	Westpac Banking Corporation	14,349,099	1,441,000	15,676	0.01
Bought USD / Sold NOK, due 05/01/23	Citibank NA	14,047,250	138,004,749	37,433	0.01
Bought USD / Sold NOK, due 05/01/23	HSBC Bank PLC	14,047,250	138,006,311	37,275	0.01
Bought USD / Sold NOK, due 05/01/23	Merrill Lynch International	14,047,250	137,932,659	44,752	0.01
Bought USD / Sold NOK, due 05/01/23	Royal Bank of Canada	14,047,250	137,986,362	39,300	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				1,396,776	0.41

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.15% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold EUR, due 05/01/23	BNP Paribas SA	266,000	184,950	(1,083)	(0.00)
Bought CAD / Sold NOK, due 05/01/23	BNP Paribas SA	616,000	4,481,967	(362)	(0.00)
Bought GBP / Sold CAD, due 05/01/23	Barclays Bank PLC	47,565	79,000	(1,088)	(0.00)
	Westpac Banking Corporation	12,689	21,000	(235)	(0.00)
Bought GBP / Sold CAD, due 03/02/23	BNP Paribas SA	136,587	223,000	(175)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Barclays Bank PLC	1,010,694	1,158,577	(20,783)	(0.01)
Bought GBP / Sold EUR, due 05/01/23	HSBC Bank PLC	2,866,433	3,314,000	(88,992)	(0.03)
Bought GBP / Sold EUR, due 05/01/23	Merrill Lynch International	63,475	74,000	(2,626)	(0.00)
	Westpac Banking Corporation	796,215	921,201	(25,429)	(0.01)
Bought GBP / Sold EUR, due 03/02/23	BNP Paribas SA	4,277,968	4,848,000	(34,256)	(0.01)
Bought GBP / Sold NOK, due 05/01/23	Merrill Lynch International	1,343,000	15,930,489	(1,676)	(0.00)
Bought GBP / Sold USD, due 05/01/23	Barclays Bank PLC	3,736,035	4,522,000	(27,802)	(0.01)
Bought GBP / Sold USD, due 05/01/23	HSBC Bank PLC	1,375,339	1,679,000	(24,560)	(0.01)
Bought GBP / Sold USD, due 05/01/23	Royal Bank of Canada	3,702,723	4,473,000	(18,875)	(0.01)
Bought GBP / Sold USD, due 05/01/23	UBS AG	2,516,966	3,034,000	(6,259)	(0.00)
	Westpac Banking Corporation	4,949,892	5,986,000	(31,617)	(0.01)
Bought NOK / Sold EUR, due 05/01/23	Barclays Bank PLC	1,818,830	174,000	(1,072)	(0.00)
Bought NOK / Sold EUR, due 05/01/23	HSBC Bank PLC	133,211,752	12,880,000	(223,906)	(0.07)
	Morgan Stanley And Co International	5,461,740	530,000	(11,224)	(0.00)
	Westpac Banking Corporation	3,650,752	355,000	(8,287)	(0.00)
Bought NOK / Sold EUR, due 03/02/23	BNP Paribas SA	145,863,474	13,939,000	(81,476)	(0.02)
	Morgan Stanley And Co International	17,201,408	1,762,000	(15,766)	(0.00)
Bought NOK / Sold USD, due 05/01/23	Citibank NA	137,826,321	14,047,250	(39,533)	(0.01)
Bought NOK / Sold USD, due 03/02/23	HSBC Bank PLC	137,816,742	14,047,250	(40,506)	(0.01)
Bought NOK / Sold USD, due 03/02/23	Merrill Lynch International	137,769,809	14,047,250	(45,276)	(0.01)
Bought NOK / Sold USD, due 03/02/23	Royal Bank of Canada	137,808,692	14,047,250	(41,324)	(0.01)
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	5,450,500	5,121,856	(16,188)	(0.00)
	JP Morgan Chase Bank NA London	5,450,500	5,124,577	(19,092)	(0.01)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada	5,450,500	5,125,059	(19,606)	(0.01)
Bought USD / Sold EUR, due 05/01/23	UBS AG	5,450,500	5,125,541	(20,120)	(0.01)
	Westpac Banking Corporation	835,000	788,199	(6,265)	(0.00)
Bought USD / Sold GBP, due 05/01/23	HSBC Bank PLC	4,923,500	4,095,272	(2,835)	(0.00)
	JP Morgan Chase Bank NA London	4,923,500	4,095,238	(2,794)	(0.00)
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	4,923,500	4,094,387	(1,770)	(0.00)
Bought USD / Sold GBP, due 05/01/23	UBS AG	4,923,500	4,093,025	(132)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(882,990)	(0.26)
Total Forward Foreign Exchange Contracts				513,786	0.15

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.49%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold CAD, due 05/01/23	BNP Paribas SA	505,810	719,000	16,109	0.01
Bought CHF / Sold CAD, due 03/02/23	BNP Paribas SA	491,861	719,000	2,606	0.00
Bought CHF / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	1,581,535	1,390,000	37,506	0.01
Bought CHF / Sold GBP, due 05/01/23	Merrill Lynch International	91,893	80,000	3,099	0.00
Bought CHF / Sold GBP, due 05/01/23	Westpac Banking Corporation	55,411	49,000	953	0.00
Bought CHF / Sold GBP, due 03/02/23	Merrill Lynch International	1,694,125	1,519,000	8,300	0.00
Bought CHF / Sold USD, due 05/01/23	Barclays Bank PLC	18,634,600	19,721,000	422,316	0.12
Bought CHF / Sold USD, due 05/01/23	Merrill Lynch International	1,731,519	1,855,000	16,708	0.01
Bought CHF / Sold USD, due 05/01/23	UBS AG	18,497,319	19,562,000	432,921	0.13
Bought CHF / Sold USD, due 05/01/23	Westpac Banking Corporation	20,443,790	21,619,000	479,984	0.15
Bought CHF / Sold USD, due 03/02/23	Goldman Sachs International	19,295,569	20,883,668	38,804	0.01
Bought CHF / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	19,285,335	20,883,666	27,708	0.01
Bought CHF / Sold USD, due 03/02/23	Westpac Banking Corporation	19,299,118	20,883,666	42,653	0.01
Bought EUR / Sold CAD, due 05/01/23	BNP Paribas SA	132,322	185,000	4,693	0.00
Bought EUR / Sold CAD, due 05/01/23	Westpac Banking Corporation	11,271	16,000	221	0.00
Bought EUR / Sold CAD, due 03/02/23	BNP Paribas SA	139,482	201,000	791	0.00
Bought EUR / Sold CHF, due 05/01/23	BNP Paribas SA	7,785,000	7,676,353	11,273	0.00
Bought EUR / Sold CHF, due 05/01/23	UBS AG	7,785,000	7,675,784	11,889	0.00
Bought EUR / Sold GBP, due 05/01/23	HSBC Bank PLC	442,575	383,000	11,648	0.00
Bought EUR / Sold GBP, due 05/01/23	Royal Bank of Canada	19,818	17,000	703	0.00
Bought EUR / Sold GBP, due 05/01/23	Westpac Banking Corporation	12,702	11,000	325	0.00
Bought EUR / Sold GBP, due 03/02/23	Barclays Bank PLC	465,647	411,000	3,165	0.00
Bought EUR / Sold USD, due 05/01/23	Barclays Bank PLC	3,846,228	4,002,250	102,927	0.03
Bought EUR / Sold USD, due 05/01/23	HSBC Bank PLC	817,750	870,221	2,585	0.00
Bought EUR / Sold USD, due 05/01/23	JP Morgan Chase Bank NA London	4,662,555	4,872,009	104,456	0.03
Bought EUR / Sold USD, due 05/01/23	Royal Bank of Canada	817,750	869,677	3,128	0.00
Bought EUR / Sold USD, due 05/01/23	UBS AG	4,664,780	4,871,845	106,993	0.03
Bought EUR / Sold USD, due 05/01/23	Westpac Banking Corporation	4,907,449	5,112,134	125,714	0.04
Bought EUR / Sold USD, due 03/02/23	HSBC Bank PLC	3,923,338	4,183,750	11,775	0.00
Bought EUR / Sold USD, due 03/02/23	JP Morgan Chase Bank NA London	3,925,437	4,183,750	14,018	0.00
Bought EUR / Sold USD, due 03/02/23	Royal Bank of Canada	3,925,787	4,183,750	14,393	0.00
Bought EUR / Sold USD, due 03/02/23	UBS AG	3,926,192	4,183,750	14,826	0.01
Bought EUR / Sold USD, due 03/02/23	Westpac Banking Corporation	45,903	49,000	88	0.00
Bought GBP / Sold USD, due 05/01/23	UBS AG	159,500	191,863	5	0.00
Bought USD / Sold CAD, due 05/01/23	HSBC Bank PLC	119,087	160,000	1,000	0.00
Bought USD / Sold CAD, due 03/02/23	BNP Paribas SA	118,572	160,000	469	0.00

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.49% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold GBP, due 05/01/23	JP Morgan Chase Bank NA London	11,075	9,000	249	0.00
Bought USD / Sold GBP, due 03/02/23	BNP Paribas SA	192,856	159,500	840	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				2,077,841	0.60

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CAD / Sold CHF, due 05/01/23	BNP Paribas SA	719,000	493,317	(2,605)	(0.00)
Bought CAD / Sold EUR, due 05/01/23	BNP Paribas SA	201,000	139,756	(819)	(0.00)
Bought CAD / Sold EUR, due 03/02/23	Barclays Bank PLC	54,000	37,332	(62)	(0.00)
Bought CAD / Sold USD, due 05/01/23	BNP Paribas SA	160,000	118,560	(473)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	Citibank NA	533,058	541,000	(1,207)	(0.00)
Bought CHF / Sold EUR, due 05/01/23	HSBC Bank PLC	7,143,801	7,261,000	(27,664)	(0.01)
Bought CHF / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	7,147,712	7,261,000	(23,437)	(0.01)
Bought CHF / Sold EUR, due 05/01/23	Westpac Banking Corporation	496,515	507,000	(4,419)	(0.00)
Bought CHF / Sold EUR, due 03/02/23	BNP Paribas SA	7,668,445	7,785,000	(10,085)	(0.00)
Bought CHF / Sold EUR, due 03/02/23	UBS AG	7,668,303	7,785,000	(10,239)	(0.00)
Bought GBP / Sold CHF, due 05/01/23	Merrill Lynch International	1,519,000	1,698,988	(9,289)	(0.00)
Bought GBP / Sold EUR, due 05/01/23	Barclays Bank PLC	411,000	466,298	(3,286)	(0.00)
Bought GBP / Sold EUR, due 03/02/23	Barclays Bank PLC	111,000	125,597	(682)	(0.00)
Bought GBP / Sold USD, due 05/01/23	BNP Paribas SA	159,500	192,720	(852)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Barclays Bank PLC	49,000	45,799	(507)	(0.00)
Bought USD / Sold CHF, due 05/01/23	Goldman Sachs International	20,883,668	19,353,522	(36,777)	(0.01)
Bought USD / Sold CHF, due 05/01/23	JP Morgan Chase Bank NA London	20,883,666	19,343,704	(26,167)	(0.01)
Bought USD / Sold CHF, due 05/01/23	Westpac Banking Corporation	20,940,666	19,410,037	(40,871)	(0.01)
Bought USD / Sold CHF, due 03/02/23	Barclays Bank PLC	49,000	45,320	(141)	(0.00)
Bought USD / Sold EUR, due 05/01/23	Barclays Bank PLC	1,096,770	1,049,720	(23,624)	(0.01)
Bought USD / Sold EUR, due 05/01/23	BNP Paribas SA	122,444	116,000	(1,366)	(0.00)
Bought USD / Sold EUR, due 05/01/23	HSBC Bank PLC	4,183,750	3,931,486	(12,425)	(0.00)
Bought USD / Sold EUR, due 05/01/23	JP Morgan Chase Bank NA London	5,011,826	4,729,075	(35,637)	(0.01)
Bought USD / Sold EUR, due 05/01/23	Royal Bank of Canada	4,183,750	3,933,945	(15,049)	(0.01)
Bought USD / Sold EUR, due 05/01/23	UBS AG	5,011,347	4,729,814	(36,905)	(0.02)
Bought USD / Sold EUR, due 05/01/23	Westpac Banking Corporation	914,967	877,536	(21,650)	(0.01)
Bought USD / Sold EUR, due 03/02/23	Barclays Bank PLC	1,534,000	1,440,739	(6,692)	(0.00)
Bought USD / Sold EUR, due 03/02/23	HSBC Bank PLC	872,028	817,750	(2,454)	(0.00)
Bought USD / Sold EUR, due 03/02/23	JP Morgan Chase Bank NA London	871,562	817,750	(2,920)	(0.00)
Bought USD / Sold EUR, due 03/02/23	Royal Bank of Canada	2,405,484	2,258,574	(9,781)	(0.00)
Bought USD / Sold EUR, due 03/02/23	UBS AG	871,394	817,750	(3,088)	(0.00)
Bought USD / Sold EUR, due 03/02/23	Westpac Banking Corporation	1,534,000	1,440,872	(6,834)	(0.00)
Bought USD / Sold GBP, due 05/01/23	HSBC Bank PLC	186,268	155,000	(187)	(0.00)

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.49% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold GBP, due 05/01/23	Royal Bank of Canada	186,075	155,000	(379)	(0.00)
Bought USD / Sold GBP, due 03/02/23	UBS AG	192,009	159,500	(7)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(378,580)	(0.11)
Total Forward Foreign Exchange Contracts Hedge				1,699,261	0.49
Other Net Assets/(Liabilities)				7,257,278	2.12
TOTAL NET ASSETS				342,931,569	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 0.01%				Government Bonds - 97.59% <i>(continued)</i>			
Supranationals				China			
IDR 260,000,000	Inter-American Development Bank, 7.875%, 14/03/23	16,761	0.01	CNY 500,000	China Development Bank, 3.000%, 07/08/23	72,282	0.02
Total Supranationals				CNY 300,000	China Development Bank, 3.300%, 01/02/24	43,647	0.02
Total Corporate Bonds				CNY 1,100,000	China Development Bank, 3.340%, 14/07/25	161,283	0.05
Government Bonds - 97.59%				CNY 1,100,000	China Development Bank, 3.390%, 10/07/27	161,777	0.05
Brazil				CNY 1,700,000	China Development Bank, 3.450%, 20/09/29	251,590	0.08
BRL 5,200,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/23	923,996	0.30	CNY 1,700,000	China Development Bank, 3.700%, 20/10/30	255,962	0.08
BRL 78,350,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/24	11,842,306	3.88	CNY 4,900,000	China Government Bond, 2.880%, 05/11/23	709,186	0.23
BRL 27,600,000	Brazil Letras do Tesouro Nacional, zero coupon, 01/07/24	4,356,343	1.43	CNY 1,100,000	China Government Bond, 2.840%, 08/04/24	159,441	0.05
BRL 22,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/25	4,073,297	1.34	CNY 5,000,000	China Government Bond, 3.190%, 11/04/24	728,157	0.24
BRL 11,250,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/27	1,965,987	0.65	CNY 3,600,000	China Government Bond, 2.470%, 02/09/24	518,996	0.17
BRL 21,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/29	3,637,602	1.19	CNY 3,500,000	China Government Bond, 2.940%, 17/10/24	509,096	0.17
BRL 7,500,000	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/31	1,234,053	0.40	CNY 3,600,000	China Government Bond, 2.260%, 24/02/25	516,686	0.17
BRL 400,000	Brazilian Government International Bond, 8.500%, 05/01/24	72,423	0.02	CNY 6,400,000	China Government Bond, 1.990%, 09/04/25	911,656	0.30
Total Brazil				CNY 900,000	China Government Bond, 2.240%, 25/05/25	128,907	0.04
Chile				CNY 800,000	China Government Bond, 2.180%, 25/08/25	114,404	0.04
CLP 555,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.000%, 01/03/23	644,707	0.21	CNY 5,000,000	China Government Bond, 3.020%, 22/10/25	730,471	0.24
CLP 665,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.500%, 01/03/25	710,312	0.23	CNY 2,100,000	China Government Bond, 3.220%, 06/12/25	309,297	0.10
CLP 805,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.500%, 01/03/26	903,874	0.29	CNY 1,700,000	China Government Bond, 3.030%, 11/03/26	248,844	0.08
CLP 275,000,000	Bonos de la Tesoreria de la Republica en pesos, 2.300%, 01/10/28	270,156	0.09	CNY 4,900,000	China Government Bond, 3.250%, 06/06/26	722,220	0.24
CLP 990,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/10/28	1,126,652	0.37	CNY 11,400,000	China Government Bond, 2.690%, 12/08/26	1,637,386	0.54
CLP 1,445,000,000	Bonos de la Tesoreria de la Republica en pesos, 4.700%, 01/09/30	1,637,318	0.54	CNY 800,000	China Government Bond, 3.120%, 05/12/26	117,418	0.04
CLP 395,000,000	Bonos de la Tesoreria de la Republica en pesos, 7.000%, 01/05/34	538,395	0.18	CNY 800,000	China Government Bond, 2.370%, 20/01/27	114,059	0.04
CLP 1,615,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.000%, 01/03/35	1,880,680	0.62	CNY 500,000	China Government Bond, 2.480%, 15/04/27	71,460	0.02
CLP 600,000,000	Bonos de la Tesoreria de la Republica en pesos, 6.000%, 01/01/43	780,571	0.25	CNY 6,000,000	China Government Bond, 2.850%, 04/06/27	870,851	0.29
CLP 120,000,000	Bonos de la Tesoreria de la Republica en pesos, 5.100%, 15/07/50	141,071	0.05	CNY 900,000	China Government Bond, 2.710%, 19/06/27	129,799	0.04
Total Chile				CNY 500,000	China Government Bond, 2.440%, 15/10/27	71,362	0.02
				CNY 3,400,000	China Government Bond, 3.280%, 03/12/27	503,823	0.17
				CNY 2,800,000	China Government Bond, 3.010%, 13/05/28	409,194	0.13
				CNY 1,100,000	China Government Bond, 2.910%, 14/10/28	160,023	0.05

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.59% (continued)				Government Bonds - 97.59% (continued)			
China (continued)				Colombia (continued)			
CNY 2,300,000	China Government Bond, 3.250%, 22/11/28	340,919	0.11	COP 5,497,000,000	Colombian TES, 9.250%, 28/05/42	822,260	0.27
CNY 6,600,000	China Government Bond, 2.800%, 24/03/29	950,690	0.31	COP 3,363,700,000	Colombian TES, 7.250%, 26/10/50	395,196	0.13
CNY 2,500,000	China Government Bond, 3.290%, 23/05/29	372,456	0.12	Total Colombia		10,131,359	3.32
CNY 2,000,000	China Government Bond, 2.750%, 15/06/29	285,939	0.09	Czech Republic			
CNY 3,600,000	China Government Bond, 2.620%, 25/09/29	512,025	0.17	CZK 34,600,000	Czech Republic Government Bond, 0.450%, 25/10/23	1,457,719	0.48
CNY 1,900,000	China Government Bond, 3.130%, 21/11/29	279,742	0.09	CZK 31,700,000	Czech Republic Government Bond, 5.700%, 25/05/24	1,404,453	0.46
CNY 8,100,000	China Government Bond, 2.680%, 21/05/30	1,153,993	0.38	CZK 21,000,000	Czech Republic Government Bond, zero coupon, 12/12/24	839,777	0.27
CNY 2,900,000	China Government Bond, 2.860%, 16/07/30	418,275	0.14	CZK 44,550,000	Czech Republic Government Bond, 1.250%, 14/02/25	1,806,970	0.59
CNY 2,500,000	China Government Bond, 3.270%, 19/11/30	372,720	0.12	CZK 47,700,000	Czech Republic Government Bond, 2.400%, 17/09/25	1,953,694	0.64
CNY 6,600,000	China Government Bond, 3.020%, 27/05/31	962,625	0.32	CZK 28,300,000	Czech Republic Government Bond, 6.000%, 26/02/26	1,276,157	0.42
CNY 2,700,000	China Government Bond, 2.890%, 18/11/31	389,466	0.13	CZK 32,800,000	Czech Republic Government Bond, 1.000%, 26/06/26	1,256,312	0.41
CNY 800,000	China Government Bond, 2.600%, 01/09/32	112,569	0.04	CZK 62,200,000	Czech Republic Government Bond, 0.250%, 10/02/27	2,253,678	0.74
CNY 4,600,000	China Government Bond, 3.810%, 14/09/50	726,906	0.24	CZK 42,900,000	Czech Republic Government Bond, 2.500%, 25/08/28	1,657,873	0.54
CNY 3,250,000	China Government Bond, 3.720%, 12/04/51	506,664	0.17	CZK 16,600,000	Czech Republic Government Bond, 5.500%, 12/12/28	750,257	0.25
CNY 1,000,000	China Government Bond, 3.530%, 18/10/51	151,022	0.05	CZK 47,900,000	Czech Republic Government Bond, 2.750%, 23/07/29	1,848,601	0.61
CNY 1,100,000	China Government Bond, 3.320%, 15/04/52	161,907	0.05	CZK 30,400,000	Czech Republic Government Bond, 0.050%, 29/11/29	958,536	0.31
Total China		19,037,195	6.24	CZK 59,400,000	Czech Republic Government Bond, 0.950%, 15/05/30	1,977,480	0.65
Colombia				CZK 12,000,000	Czech Republic Government Bond, 5.000%, 30/09/30	531,373	0.17
COP 139,000,000	Colombia Government International Bond, 4.375%, 21/03/23	28,165	0.01	CZK 38,800,000	Czech Republic Government Bond, 1.200%, 13/03/31	1,283,013	0.42
COP 159,000,000	Colombia Government International Bond, 9.850%, 28/06/27	28,856	0.01	CZK 44,700,000	Czech Republic Government Bond, 1.750%, 23/06/32	1,501,821	0.49
COP 9,593,600,000	Colombian TES, 6.250%, 26/11/25	1,695,960	0.56	CZK 42,600,000	Czech Republic Government Bond, 2.000%, 13/10/33	1,420,659	0.47
COP 9,008,500,000	Colombian TES, 7.500%, 26/08/26	1,587,300	0.52	CZK 35,000,000	Czech Republic Government Bond, 4.200%, 04/12/36	1,431,881	0.47
COP 2,900,000,000	Colombian TES, 5.750%, 03/11/27	452,482	0.15	CZK 13,500,000	Czech Republic Government Bond, 1.500%, 24/04/40	359,484	0.12
COP 8,402,000,000	Colombian TES, 6.000%, 28/04/28	1,294,162	0.42	CZK 10,700,000	Czech Republic International Government Bond, 3.500%, 30/05/35	409,980	0.13
COP 1,807,100,000	Colombian TES, 7.750%, 18/09/30	280,677	0.09	Total Czech Republic		26,379,718	8.64
COP 9,219,000,000	Colombian TES, 7.000%, 26/03/31	1,345,737	0.44	Dominican Republic			
COP 7,787,500,000	Colombian TES, 7.000%, 30/06/32	1,093,110	0.36	DOP 8,200,000	Dominican Republic International Bond, 9.750%, 05/06/26	140,568	0.05
COP 5,897,200,000	Colombian TES, 7.250%, 18/10/34	802,310	0.26	Total Dominican Republic		140,568	0.05
COP 2,553,800,000	Colombian TES, 6.250%, 09/07/36	305,144	0.10				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.59% (continued)				Government Bonds - 97.59% (continued)			
Egypt				Indonesia			
EGP 8,000,000	Egypt Government Bond, 14.522%, 04/01/25	302,618	0.10	IDR 3,217,000,000	Indonesia Treasury Bond, 5.625%, 15/05/23	206,752	0.07
EGP 15,000,000	Egypt Government Bond, 14.369%, 20/10/25	546,713	0.18	IDR 22,836,000,000	Indonesia Treasury Bond, 8.375%, 15/03/24	1,513,110	0.50
EGP 6,250,000	Egypt Government Bond, 14.483%, 06/04/26	225,374	0.07	IDR 11,456,000,000	Indonesia Treasury Bond, 8.125%, 15/05/24	759,073	0.25
EGP 7,000,000	Egypt Government Bond, 14.563%, 06/07/26	251,659	0.08	IDR 22,357,000,000	Indonesia Treasury Bond, 6.500%, 15/06/25	1,445,468	0.47
EGP 3,500,000	Egypt Government Bond, 14.285%, 11/01/27	124,764	0.04	IDR 15,550,000,000	Indonesia Treasury Bond, 5.500%, 15/04/26	975,402	0.32
EGP 3,000,000	Egypt Government Bond, 14.556%, 13/10/27	104,671	0.04	IDR 18,219,000,000	Indonesia Treasury Bond, 8.375%, 15/09/26	1,247,564	0.41
EGP 2,000,000	Egypt Government Bond, 14.292%, 05/01/28	68,853	0.02	IDR 10,627,000,000	Indonesia Treasury Bond, 5.125%, 15/04/27	656,358	0.21
EGP 5,000,000	Egypt Government Bond, 16.100%, 07/05/29	180,802	0.06	IDR 19,985,000,000	Indonesia Treasury Bond, 7.000%, 15/05/27	1,315,216	0.43
EGP 6,000,000	Egypt Government Bond, 14.664%, 06/10/30	200,483	0.07	IDR 20,149,000,000	Indonesia Treasury Bond, 6.125%, 15/05/28	1,263,236	0.41
Total Egypt		2,005,937	0.66	IDR 35,925,000,000	Indonesia Treasury Bond, 6.375%, 15/08/28	2,232,135	0.73
Hungary				Indonesia Treasury Bond, 9.000%, 15/03/29			
HUF 692,500,000	Hungary Government Bond, 1.500%, 23/08/23	1,477,280	0.48	IDR 14,448,000,000	Indonesia Treasury Bond, 8.250%, 15/05/29	1,033,889	0.34
HUF 86,600,000	Hungary Government Bond, 6.000%, 24/11/23	216,615	0.07	IDR 18,827,000,000	Indonesia Treasury Bond, 7.000%, 15/09/30	1,300,687	0.43
HUF 123,700,000	Hungary Government Bond, 3.000%, 26/06/24	290,861	0.10	IDR 18,916,000,000	Indonesia Treasury Bond, 6.500%, 15/02/31	1,227,854	0.40
HUF 496,400,000	Hungary Government Bond, 2.500%, 24/10/24	1,125,821	0.37	IDR 20,565,000,000	Indonesia Treasury Bond, 8.750%, 15/05/31	1,290,638	0.42
HUF 464,500,000	Hungary Government Bond, 5.500%, 24/06/25	1,082,377	0.36	IDR 14,020,000,000	Indonesia Treasury Bond, 7.500%, 15/08/32	1,004,613	0.33
HUF 175,600,000	Hungary Government Bond, 1.000%, 26/11/25	358,393	0.12	IDR 11,774,000,000	Indonesia Treasury Bond, 7.000%, 15/02/33	782,412	0.26
HUF 393,900,000	Hungary Government Bond, 1.500%, 26/08/26	766,007	0.25	IDR 2,659,000,000	Indonesia Treasury Bond, 6.625%, 15/05/33	171,488	0.06
HUF 218,700,000	Hungary Government Bond, 2.750%, 22/12/26	435,682	0.14	IDR 12,261,000,000	Indonesia Treasury Bond, 8.375%, 15/03/34	763,581	0.25
HUF 536,600,000	Hungary Government Bond, 3.000%, 27/10/27	1,039,130	0.34	IDR 22,565,000,000	Indonesia Treasury Bond, 7.500%, 15/06/35	1,591,545	0.52
HUF 490,600,000	Hungary Government Bond, 4.500%, 23/03/28	977,169	0.32	IDR 10,785,000,000	Indonesia Treasury Bond, 8.250%, 15/05/36	714,612	0.23
HUF 255,400,000	Hungary Government Bond, 6.750%, 22/10/28	589,810	0.19	IDR 13,984,000,000	Indonesia Treasury Bond, 6.250%, 15/06/36	979,576	0.32
HUF 170,900,000	Hungary Government Bond, 2.000%, 23/05/29	302,160	0.10	IDR 4,886,000,000	Indonesia Treasury Bond, 7.500%, 15/05/38	291,732	0.10
HUF 204,700,000	Hungary Government Bond, 3.000%, 21/08/30	368,071	0.12	IDR 13,695,000,000	Indonesia Treasury Bond, 8.375%, 15/04/39	904,349	0.30
HUF 453,600,000	Hungary Government Bond, 3.250%, 22/10/31	793,692	0.26	IDR 12,071,000,000	Indonesia Treasury Bond, 7.500%, 15/04/40	857,977	0.28
HUF 283,400,000	Hungary Government Bond, 4.750%, 24/11/32	550,181	0.18	IDR 21,396,000,000	Indonesia Treasury Bond, 7.125%, 15/06/42	1,413,572	0.46
HUF 264,400,000	Hungary Government Bond, 2.250%, 20/04/33	407,600	0.13	IDR 11,542,000,000	Indonesia Treasury Bond, 7.375%, 15/05/48	743,972	0.25
HUF 489,200,000	Hungary Government Bond, 3.000%, 27/10/38	682,405	0.23	IDR 609,000,000	Indonesia Treasury Bond, 8.750%, 15/08/23	39,335	0.01
Total Hungary		11,463,254	3.76	IDR 4,067,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	266,521	0.09
				IDR 528,000,000	Perusahaan Penerbit SBSN Indonesia, 8.250%, 15/09/23	34,572	0.01

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.59% (continued)				Government Bonds - 97.59% (continued)			
Indonesia (continued)				Malaysia (continued)			
IDR 6,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.000%, 15/07/24	373,154	0.12	MYR 5,200,000	Malaysia Government Investment Issue, 3.655%, 15/10/24	1,180,890	0.39
IDR 1,279,000,000	Perusahaan Penerbit SBSN Indonesia, 6.625%, 15/10/24	82,635	0.03	MYR 1,300,000	Malaysia Government Investment Issue, 4.128%, 15/08/25	297,628	0.10
IDR 5,000,000,000	Perusahaan Penerbit SBSN Indonesia, 4.875%, 15/07/26	303,762	0.10	MYR 2,800,000	Malaysia Government Investment Issue, 3.990%, 15/10/25	639,614	0.21
IDR 13,937,000,000	Perusahaan Penerbit SBSN Indonesia, 6.375%, 15/03/34	837,031	0.27	MYR 5,400,000	Malaysia Government Investment Issue, 3.726%, 31/03/26	1,222,815	0.40
Total Indonesia		28,623,821	9.38	MYR 1,500,000	Malaysia Government Investment Issue, 4.258%, 26/07/27	345,970	0.11
Malaysia				MYR 6,680,000	Malaysia Government Investment Issue, 3.422%, 30/09/27	1,489,162	0.49
MYR 1,100,000	Malaysia Government Bond, 3.800%, 17/08/23	250,553	0.08	MYR 5,900,000	Malaysia Government Investment Issue, 4.369%, 31/10/28	1,364,835	0.45
MYR 4,030,000	Malaysia Government Bond, 3.478%, 14/06/24	913,817	0.30	MYR 3,250,000	Malaysia Government Investment Issue, 4.130%, 09/07/29	740,749	0.24
MYR 700,000	Malaysia Government Bond, 4.181%, 15/07/24	160,261	0.05	MYR 5,400,000	Malaysia Government Investment Issue, 3.465%, 15/10/30	1,174,393	0.38
MYR 2,020,000	Malaysia Government Bond, 4.059%, 30/09/24	462,032	0.15	MYR 2,900,000	Malaysia Government Investment Issue, 4.193%, 07/10/32	661,305	0.22
MYR 5,350,000	Malaysia Government Bond, 3.882%, 14/03/25	1,221,027	0.40	MYR 4,650,000	Malaysia Government Investment Issue, 3.447%, 15/07/36	961,141	0.31
MYR 8,100,000	Malaysia Government Bond, 3.955%, 15/09/25	1,849,485	0.60	MYR 300,000	Malaysia Government Investment Issue, 4.467%, 15/09/39	68,192	0.02
MYR 1,900,000	Malaysia Government Bond, 3.906%, 15/07/26	433,053	0.14	MYR 4,000,000	Malaysia Government Investment Issue, 4.417%, 30/09/41	909,421	0.30
MYR 2,250,000	Malaysia Government Bond, 3.900%, 30/11/26	512,213	0.17	Total Malaysia		28,753,983	9.42
MYR 5,700,000	Malaysia Government Bond, 3.502%, 31/05/27	1,274,574	0.42	Mexico			
MYR 3,580,000	Malaysia Government Bond, 3.899%, 16/11/27	815,192	0.27	MXN 14,800,000	Mex Bonos Desarr Fix RT, 10.000%, 05/12/24	760,895	0.25
MYR 5,930,000	Malaysia Government Bond, 3.733%, 15/06/28	1,330,716	0.44	MXN 20,900,000	Mexican Bonos, 8.000%, 07/12/23	1,046,019	0.34
MYR 1,800,000	Malaysia Government Bond, 4.504%, 30/04/29	420,375	0.14	MXN 58,400,000	Mexican Bonos, 8.000%, 05/09/24	2,899,434	0.95
MYR 2,900,000	Malaysia Government Bond, 3.885%, 15/08/29	652,747	0.21	MXN 30,400,000	Mexican Bonos, 10.000%, 05/12/24	1,562,919	0.51
MYR 3,600,000	Malaysia Government Bond, 2.632%, 15/04/31	736,345	0.24	MXN 25,800,000	Mexican Bonos, 5.000%, 06/03/25	1,197,341	0.39
MYR 700,000	Malaysia Government Bond, 3.582%, 15/07/32	153,269	0.05	MXN 71,300,000	Mexican Bonos, 5.750%, 05/03/26	3,308,930	1.08
MYR 600,000	Malaysia Government Bond, 4.642%, 07/11/33	142,100	0.05	MXN 39,900,000	Mexican Bonos, 5.500%, 04/03/27	1,786,437	0.59
MYR 5,090,000	Malaysia Government Bond, 3.828%, 05/07/34	1,117,951	0.37	MXN 54,300,000	Mexican Bonos, 7.500%, 03/06/27	2,626,217	0.86
MYR 4,900,000	Malaysia Government Bond, 4.254%, 31/05/35	1,119,047	0.37	MXN 40,600,000	Mexican Bonos, 8.500%, 31/05/29	2,025,469	0.66
MYR 1,900,000	Malaysia Government Bond, 4.762%, 07/04/37	455,267	0.15	MXN 64,500,000	Mexican Bonos, 7.750%, 29/05/31	3,062,652	1.00
MYR 7,750,000	Malaysia Government Bond, 3.757%, 22/05/40	1,625,653	0.53	MXN 20,000,000	Mexican Bonos, 7.750%, 23/11/34	928,812	0.31
MYR 1,500,000	Malaysia Government Bond, 4.696%, 15/10/42	354,313	0.12	MXN 15,300,000	Mexican Bonos, 10.000%, 20/11/36	842,296	0.28
MYR 5,810,000	Malaysia Government Bond, 4.065%, 15/06/50	1,206,185	0.39	MXN 41,000,000	Mexican Bonos, 8.500%, 18/11/38	1,996,770	0.65
MYR 2,150,000	Malaysia Government Investment Issue, 4.094%, 30/11/23	491,693	0.16	MXN 53,200,000	Mexican Bonos, 7.750%, 13/11/42	2,388,741	0.78
				MXN 39,700,000	Mexican Bonos, 8.000%, 07/11/47	1,820,137	0.60
				MXN 3,200,000	Mexican Bonos, 8.000%, 31/07/53	146,147	0.05
				Total Mexico		28,399,216	9.30
				Peru			
				PEN 800,000	Peru Government Bond, 5.700%, 12/08/24	206,874	0.07
				PEN 2,230,000	Peru Government Bond, 8.200%, 12/08/26	612,322	0.20
				PEN 4,400,000	Peru Government Bond, 6.350%, 12/08/28	1,098,011	0.36

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.59% (continued)				Government Bonds - 97.59% (continued)			
Peru (continued)				Romania (continued)			
PEN 5,200,000	Peru Government Bond, 5.940%, 12/02/29	1,251,260	0.41	RON 2,050,000	Romania Government Bond, 3.250%, 29/04/24	423,005	0.14
PEN 2,100,000	Peru Government Bond, 6.950%, 12/08/31	520,107	0.17	RON 4,700,000	Romania Government Bond, 4.500%, 17/06/24	982,108	0.32
PEN 4,800,000	Peru Government Bond, 6.150%, 12/08/32	1,109,353	0.37	RON 2,300,000	Romania Government Bond, 3.700%, 25/11/24	469,277	0.15
PEN 3,500,000	Peru Government Bond, 5.400%, 12/08/34	736,545	0.24	RON 5,100,000	Romania Government Bond, 4.750%, 24/02/25	1,053,024	0.34
PEN 2,320,000	Peru Government Bond, 6.900%, 12/08/37	546,982	0.18	RON 4,250,000	Romania Government Bond, 3.650%, 28/07/25	766,739	0.25
PEN 2,700,000	Peru Government Bond, 5.350%, 12/08/40	529,407	0.17	RON 5,450,000	Romania Government Bond, 4.850%, 22/04/26	1,087,361	0.36
Total Peru		6,610,861	2.17	RON 7,600,000	Romania Government Bond, 3.250%, 24/06/26	1,428,772	0.47
Philippines				RON 4,600,000	Romania Government Bond, 5.800%, 26/07/27	921,836	0.30
PHP 10,000,000	Philippine Government International Bond, 6.250%, 14/01/36	164,964	0.05	RON 1,830,000	Romania Government Bond, 2.500%, 25/10/27	313,548	0.10
Total Philippines		164,964	0.05	RON 5,530,000	Romania Government Bond, 4.150%, 26/01/28	978,222	0.32
Poland				RON 4,900,000	Romania Government Bond, 5.000%, 12/02/29	916,716	0.30
PLN 1,350,000	Republic of Poland Government Bond, 4.000%, 25/10/23	301,817	0.10	RON 3,000,000	Romania Government Bond, 4.850%, 25/07/29	548,915	0.18
PLN 11,650,000	Republic of Poland Government Bond, 2.500%, 25/04/24	2,526,148	0.83	RON 3,500,000	Romania Government Bond, 6.700%, 25/02/32	686,909	0.23
PLN 6,500,000	Republic of Poland Government Bond, zero coupon, 25/07/24	1,341,817	0.44	RON 5,500,000	Romania Government Bond, 4.750%, 11/10/34	878,181	0.29
PLN 9,400,000	Republic of Poland Government Bond, 2.250%, 25/10/24	1,985,289	0.65	Total Romania		12,638,987	4.14
PLN 16,000,000	Republic of Poland Government Bond, 0.750%, 25/04/25	3,191,938	1.04	Serbia			
PLN 5,100,000	Republic of Poland Government Bond, 3.250%, 25/07/25	1,068,544	0.35	RSD 85,300,000	Serbia Treasury Bond, 4.500%, 11/01/26	685,792	0.23
PLN 7,700,000	Republic of Poland Government Bond, 2.500%, 25/07/26	1,517,091	0.50	RSD 14,800,000	Serbia Treasury Bond, 5.875%, 08/02/28	130,786	0.04
PLN 19,600,000	Republic of Poland Government Bond, 0.250%, 25/10/26	3,498,441	1.15	Total Serbia		816,578	0.27
PLN 8,500,000	Republic of Poland Government Bond, 3.750%, 25/05/27	1,714,030	0.56	South Africa			
PLN 6,800,000	Republic of Poland Government Bond, 2.500%, 25/07/27	1,292,221	0.42	ZAR 8,000,000	Republic of South Africa, 6.500%, 28/02/41	294,351	0.10
PLN 15,900,000	Republic of Poland Government Bond, 2.750%, 25/04/28	2,980,047	0.98	ZAR 74,000,000	Republic of South Africa Government Bond, 10.500%, 21/12/26	4,598,896	1.51
PLN 15,400,000	Republic of Poland Government Bond, 2.750%, 25/10/29	2,761,204	0.90	ZAR 75,100,000	Republic of South Africa Government Bond, 8.000%, 31/01/30	3,937,216	1.29
PLN 7,100,000	Republic of Poland Government Bond, 1.250%, 25/10/30	1,088,248	0.36	ZAR 31,500,000	Republic of South Africa Government Bond, 7.000%, 28/02/31	1,495,728	0.49
PLN 12,950,000	Republic of Poland Government Bond, 1.750%, 25/04/32	1,940,559	0.63	ZAR 52,400,000	Republic of South Africa Government Bond, 8.250%, 31/03/32	2,631,154	0.86
Total Poland		27,207,394	8.91	ZAR 61,900,000	Republic of South Africa Government Bond, 8.875%, 28/02/35	3,068,917	1.01
Romania				ZAR 5,900,000	Republic of South Africa Government Bond, 6.250%, 31/03/36	228,350	0.08
RON 600,000	Romania Government Bond, 4.250%, 28/06/23	127,846	0.04				
RON 1,100,000	Romania Government Bond, 4.400%, 25/09/23	233,242	0.08				
RON 3,900,000	Romania Government Bond, 4.000%, 25/10/23	823,286	0.27				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 97.59% (continued)				Government Bonds - 97.59% (continued)			
South Africa (continued)				Thailand (continued)			
ZAR 61,800,000	Republic of South Africa Government Bond, 8.500%, 31/01/37	2,883,673	0.94	THB 29,700,000	Thailand Government Bond, 2.000%, 17/06/42	690,413	0.23
ZAR 52,000,000	Republic of South Africa Government Bond, 9.000%, 31/01/40	2,479,191	0.81	THB 20,600,000	Thailand Government Bond, 2.875%, 17/06/46	528,234	0.17
ZAR 61,400,000	Republic of South Africa Government Bond, 8.750%, 31/01/44	2,810,767	0.92	THB 2,600,000	Thailand Government Bond, 1.875%, 17/06/49	51,614	0.02
ZAR 73,800,000	Republic of South Africa Government Bond, 8.750%, 28/02/48	3,394,024	1.11	Total Thailand		28,789,956	9.43
Total South Africa		27,822,267	9.12	Turkey			
Thailand				TRY 400,000	Turkey Government Bond, 10.400%, 20/03/24	21,635	0.01
THB 21,800,000	Thailand Government Bond, 2.400%, 17/12/23	635,951	0.21	TRY 1,500,000	Turkey Government Bond, 9.000%, 24/07/24	79,730	0.03
THB 130,700,000	Thailand Government Bond, 0.750%, 17/06/24	3,729,080	1.22	TRY 900,000	Turkey Government Bond, 8.000%, 12/03/25	46,876	0.01
THB 61,400,000	Thailand Government Bond, 1.450%, 17/12/24	1,766,537	0.58	TRY 5,000,000	Turkey Government Bond, 12.600%, 01/10/25	298,352	0.10
THB 37,200,000	Thailand Government Bond, 0.950%, 17/06/25	1,055,206	0.35	TRY 2,100,000	Turkey Government Bond, 10.600%, 11/02/26	118,801	0.04
THB 45,300,000	Thailand Government Bond, 3.850%, 12/12/25	1,387,403	0.45	TRY 4,600,000	Turkey Government Bond, 11.000%, 24/02/27	275,221	0.09
THB 33,500,000	Thailand Government Bond, 2.125%, 17/12/26	979,557	0.32	TRY 3,400,000	Turkey Government Bond, 10.500%, 11/08/27	195,251	0.06
THB 76,800,000	Thailand Government Bond, 1.000%, 17/06/27	2,129,917	0.70	TRY 700,000	Turkey Government Bond, 12.400%, 08/03/28	44,219	0.01
THB 900,000	Thailand Government Bond, 3.580%, 17/12/27	27,925	0.01	TRY 7,700,000	Turkey Government Bond, 11.700%, 13/11/30	518,283	0.17
THB 66,100,000	Thailand Government Bond, 2.875%, 17/12/28	1,990,859	0.65	Total Turkey		1,598,368	0.52
THB 71,100,000	Thailand Government Bond, 4.875%, 22/06/29	2,375,418	0.78	Uruguay			
THB 80,500,000	Thailand Government Bond, 1.600%, 17/12/29	2,226,865	0.73	UYU 13,000,000	Uruguay Government International Bond, 8.500%, 15/03/28	299,143	0.10
THB 25,200,000	Thailand Government Bond, 3.650%, 20/06/31	793,625	0.26	UYU 10,700,000	Uruguay Government International Bond, 8.250%, 21/05/31	233,332	0.07
THB 47,300,000	Thailand Government Bond, 2.000%, 17/12/31	1,320,333	0.43	Total Uruguay		532,475	0.17
THB 43,700,000	Thailand Government Bond, 3.775%, 25/06/32	1,388,326	0.46	Total Government Bonds		297,856,644	97.59
THB 10,400,000	Thailand Government Bond, 1.600%, 17/06/35	259,024	0.08	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
THB 71,200,000	Thailand Government Bond, 1.585%, 17/12/35	1,754,552	0.57			297,873,405	97.60
THB 30,600,000	Thailand Government Bond, 3.400%, 17/06/36	918,450	0.30	Other transferable securities			
THB 95,900,000	Thailand Government Bond, 3.300%, 17/06/38	2,780,667	0.91	Government Bonds - 0.10%			
				Thailand			
				THB 10,500,000	Thailand Government Bond, 2.650%, 17/06/28	314,057	0.10
				Total Thailand		314,057	0.10
				Total Government Bonds		314,057	0.10
				Total Other transferable securities		314,057	0.10
				TOTAL INVESTMENTS		298,187,462	97.70

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts – (0.00)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CNY / Sold USD, due 05/01/23	BNP Paribas SA	1,700,000	244,749	14	0.00
Bought CNY / Sold USD, due 07/02/23	Barclays Bank PLC	1,700,000	244,923	1,608	0.00
Bought EGP / Sold USD, due 05/01/23	HSBC Bank PLC	2,500,000	100,644	127	0.00
Bought EGP / Sold USD, due 07/02/23	HSBC Bank PLC	2,500,000	91,241	2,924	0.00
Bought IDR / Sold USD, due 05/01/23	BNP Paribas SA	3,500,000,000	222,378	2,728	0.00
Bought MYR / Sold USD, due 07/02/23	Goldman Sachs International	400,000	90,050	1,512	0.00
Bought PLN / Sold USD, due 05/01/23	BNP Paribas SA	1,320,000	291,977	8,944	0.00
Bought RON / Sold USD, due 05/01/23	Barclays Bank PLC	2,200,000	462,670	11,858	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				29,715	0.01
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought MYR / Sold USD, due 05/01/23	Barclays Bank PLC	400,000	91,272	(372)	(0.00)
Bought USD / Sold CNY, due 05/01/23	Barclays Bank PLC	244,323	1,700,000	(441)	(0.00)
Bought USD / Sold EGP, due 05/01/23	HSBC Bank PLC	97,276	2,500,000	(3,495)	(0.00)
Bought USD / Sold IDR, due 05/01/23	Royal Bank of Canada	222,675	3,500,000,000	(2,430)	(0.00)
Bought USD / Sold MYR, due 05/01/23	Goldman Sachs International	89,968	400,000	(932)	(0.00)
Bought USD / Sold PLN, due 05/01/23	Barclays Bank PLC	288,289	1,320,000	(12,632)	(0.00)
Bought USD / Sold RON, due 05/01/23	Merrill Lynch International	458,473	2,200,000	(16,056)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(36,358)	(0.01)
Total Forward Foreign Exchange Contracts				(6,643)	(0.00)
Other Net Assets/(Liabilities)				7,029,586	2.30
TOTAL NET ASSETS				305,210,405	100.00

Schedule of Investments

as at 31 December 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 - 96.60%			
Switzerland			
USD 860	Chubb Ltd	189,716	2.28
Total Switzerland		189,716	2.28
United States			
USD 3,178	Advanced Micro Devices Inc	205,839	2.47
USD 1,433	Alphabet Inc	127,150	1.52
USD 3,122	Alphabet Inc	275,454	3.30
USD 3,727	Amazon.com Inc	313,068	3.75
USD 977	American Tower Corp REIT	206,987	2.48
USD 2,086	Amphenol Corp	158,828	1.90
USD 2,410	Apple Inc	313,131	3.76
USD 1,927	Applied Materials Inc	187,651	2.25
USD 4,037	Boston Scientific Corp	186,792	2.24
USD 2,219	Charles Schwab Corp	184,754	2.22
USD 3,790	ConocoPhillips	447,220	5.36
USD 431	Costco Wholesale Corp	196,751	2.36
USD 1,362	Facebook Inc	163,903	1.97
USD 2,398	Fidelity National Information Services Inc	162,704	1.95
USD 1,481	First Republic Bank	180,519	2.17
USD 875	Honeywell International Inc	187,513	2.25
USD 912	IQVIA Holdings Inc	186,860	2.24
USD 1,708	Johnson & Johnson	301,718	3.62
USD 653	Lowe's Cos Inc	130,104	1.56
USD 730	Mastercard Inc	253,843	3.04
USD 2,343	Merck & Co Inc	259,956	3.12
USD 2,188	Microsoft Corp	524,726	6.29
USD 2,708	NextEra Energy Inc	226,389	2.72
USD 609	Parker-Hannifin Corp	177,219	2.13
USD 2,117	Qualcomm Inc	232,743	2.79
USD 1,596	Ross Stores Inc	185,248	2.22
USD 589	S&P Global Inc	197,280	2.37
USD 1,500	salesforce.com Inc	198,885	2.39
USD 333	ServiceNow Inc	129,294	1.55
USD 484	SVB Financial Group	111,388	1.34
USD 508	Teleflex Inc	126,812	1.52
USD 1,247	T-Mobile US Inc	174,580	2.09
USD 549	United Rentals Inc	195,126	2.34
USD 526	UnitedHealth Group Inc	278,875	3.34
USD 457	Vertex Pharmaceuticals Inc	131,972	1.58
USD 849	Visa Inc	176,388	2.12
USD 1,064	Waste Management Inc	166,920	2.00
Total United States		7,864,590	94.32
Total Common and Preferred Stocks		8,054,306	96.60
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		8,054,306	96.60
TOTAL INVESTMENTS		8,054,306	96.60
Other Net Assets/(Liabilities)		283,627	3.40
TOTAL NET ASSETS		8,337,933	100.00

Schedule of Investments

as at 31 December 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 - 101.08%				Common and Preferred Stocks - 101.08% <i>(continued)</i>			
Cayman Islands				Hong Kong			
USD 203	BeiGene Ltd-ADR	44,648	0.59	HKD 10,000	AIA Group Ltd	111,211	1.47
HKD 25,500	Li Ning Co Ltd	221,350	2.91	HKD 3,500	Hong Kong Exchanges & Clearing Ltd	151,212	1.99
Total Cayman Islands		265,998	3.50	Total Hong Kong		262,423	3.46
China				Total Common and Preferred Stocks			
CNY 3,191	3peak Inc	127,020	1.67	7,674,114			
HKD 44,500	Alibaba Group Holding Ltd	491,755	6.48	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 2,080	Alibaba Group Holding Ltd-ADR	183,227	2.41	7,674,114			
HKD 5,000	Angelalign Technology Inc	78,796	1.04	TOTAL INVESTMENTS			
HKD 23,400	ANTA Sports Products Ltd	306,706	4.04	Other Net Assets/(Liabilities)			
HKD 7,800	Baidu Inc	111,629	1.47	(81,994)			
USD 1,277	Baidu Inc-ADR	146,063	1.92	TOTAL NET ASSETS			
HKD 111,000	Blue Moon Group Holdings Ltd	74,522	0.98	7,592,120			
HKD 7,500	BYD Co Ltd	185,075	2.44	100.00			
HKD 576,000	China Construction Bank Corp	360,879	4.75				
HKD 55,000	China Merchants Bank Co Ltd	307,593	4.05				
CNY 20,800	China Merchants Bank Co Ltd	112,014	1.48				
CNY 1,600	Contemporary Amperex Technology Co Ltd	90,979	1.20				
CNY 7,300	Gigadevice Semiconductor Beijing Inc	108,115	1.42				
HKD 46,000	Great Wall Motor Co Ltd	59,880	0.79				
HKD 63,600	Haier Smart Home Co Ltd	216,755	2.85				
HKD 18,050	JD.com Inc	509,242	6.71				
USD 1,326	JD.com Inc-ADR	74,429	0.98				
CNY 1,000	Kweichow Moutai Co Ltd	249,608	3.29				
CNY 7,400	Maxscend Microelectronics Co Ltd	122,249	1.61				
HKD 16,100	Meituan Dianping	360,370	4.75				
HKD 11,200	NetEase Inc	164,306	2.16				
USD 1,964	NetEase Inc-ADR	142,645	1.88				
USD 7,463	NIO Inc-ADR	72,764	0.96				
HKD 13,200	Pharmaron Beijing Co Ltd	91,580	1.21				
HKD 44,000	Ping An Insurance Group Co of China Ltd	291,174	3.83				
CNY 5,250	SG Micro Corp	130,968	1.72				
CNY 17,300	Shenzhen Inovance Technology Co Ltd	173,779	2.29				
CNY 3,900	Shenzhen Mindray Bio-Medical Electronics Co Ltd	178,105	2.35				
HKD 6,700	Shenzhou International Group Holdings Ltd	75,370	0.99				
CNY 8,920	Sino Wealth Electronic Ltd	45,600	0.60				
HKD 18,500	Tencent Holdings Ltd	791,677	10.43				
CNY 48,300	Venustech Group Inc	182,063	2.40				
CNY 5,700	Wuliangye Yibin Co Ltd	148,859	1.96				
HKD 16,000	WuXi AppTec Co Ltd	169,021	2.23				
HKD 27,500	Wuxi Biologics Cayman Inc	210,876	2.78				
Total China		7,145,693	94.12				

Schedule of Investments

as at 31 December 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 - 99.55%				Common and Preferred Stocks - 99.55% <i>(continued)</i>			
Argentina				Finland			
USD 12	MercadoLibre Inc	10,155	0.08	EUR 548	Kesko Oyj	12,060	0.09
Total Argentina		10,155	0.08	EUR 1,075	Neste Oyj	49,357	0.38
Australia				EUR 777	Nokia Oyj	3,588	0.03
AUD 629	Ampol Ltd	12,063	0.09	SEK 1,409	Nordea Bank Abp	15,102	0.11
AUD 708	ANZ Group Holdings Ltd	11,360	0.09	Total Finland		80,107	0.61
AUD 88	Aristocrat Leisure Ltd	1,821	0.01	France			
AUD 265	Brambles Ltd	2,169	0.02	EUR 839	Alstom SA	20,433	0.16
AUD 353	Coles Group Ltd	4,003	0.03	EUR 861	AXA SA	23,942	0.18
AUD 861	Commonwealth Bank of Australia	59,907	0.46	EUR 202	BNP Paribas SA	11,480	0.09
AUD 56	CSL Ltd	10,928	0.08	EUR 515	Bouygues SA	15,412	0.12
AUD 481	Endeavour Group Ltd	2,094	0.02	EUR 22	Capgemini SE	3,662	0.03
AUD 214	Fortescue Metals Group Ltd	2,976	0.02	EUR 600	Carrefour SA	10,015	0.08
AUD 1,809	IGO Ltd	16,512	0.13	EUR 1,064	Credit Agricole SA	11,164	0.08
AUD 4,022	Insurance Australia Group Ltd	12,956	0.10	EUR 62	Edenred	3,367	0.02
AUD 4,686	Lottery Corp	14,237	0.11	EUR 101	Gecina SA REIT	10,256	0.08
AUD 246	Macquarie Group Ltd	27,853	0.21	EUR 1,111	Getlink	17,756	0.14
AUD 1,249	National Australia Bank Ltd	25,461	0.20	EUR 29	Kering SA	14,717	0.11
AUD 1,851	QBE Insurance Group Ltd	16,858	0.13	EUR 177	L'Oreal SA	63,018	0.48
AUD 2,419	Suncorp Group Ltd	19,751	0.15	EUR 118	Publicis Groupe SA	7,483	0.06
AUD 2,114	Westpac Banking Corp	33,475	0.26	EUR 261	Renault SA	8,712	0.07
AUD 1,232	Woolworths Group Ltd	28,039	0.21	EUR 243	Sanofi	23,299	0.18
Total Australia		302,463	2.32	EUR 1,389	Schneider Electric SE	193,781	1.49
Belgium				EUR 53	Sodexo SA	5,061	0.04
EUR 84	KBC Group NV	5,386	0.04	EUR 610	TotalEnergies SE	38,182	0.29
EUR 69	Ucb SA	5,417	0.04	EUR 54	Worldline SA	2,105	0.02
EUR 554	Umicore SA	20,292	0.16	Total France		483,845	3.72
Total Belgium		31,095	0.24	Germany			
Bermuda				EUR 41	adidas AG	5,577	0.04
USD 89	Arch Capital Group Ltd	5,588	0.04	EUR 121	Allianz SE	25,944	0.20
USD 20	Everest Re Group Ltd	6,625	0.05	EUR 256	Beiersdorf AG	29,289	0.22
Total Bermuda		12,213	0.09	EUR 678	Deutsche Bank AG	7,661	0.06
Canada				EUR 5,769	Deutsche Telekom AG	114,754	0.88
CAD 471	CAE Inc	9,104	0.07	EUR 387	GEA Group AG	15,778	0.12
CAD 1,188	Cameco Corp	26,909	0.21	EUR 102	Henkel AG & Co KGaA	6,559	0.05
CAD 1,152	Canadian National Railway Co	136,749	1.05	EUR 148	Henkel AG & Co KGaA—Preferred Stock	10,270	0.08
CAD 1,490	Canadian Pacific Railway Ltd	111,012	0.85	EUR 102	MTU Aero Engines AG	22,011	0.17
CAD 475	Element Fleet Management Corp	6,468	0.05	EUR 19	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	6,165	0.05
CAD 3,602	Enbridge Inc	140,683	1.08	EUR 376	Porsche Automobil Holding SE—Preferred Stock	20,562	0.16
CAD 509	Franco-Nevada Corp	69,335	0.53	EUR 43	Rheinmetall AG	8,538	0.06
CAD 442	GFL Environmental Inc	12,898	0.10	EUR 427	SAP SE	43,926	0.34
USD 72	Lululemon Athletica Inc	23,067	0.18	EUR 54	Siemens AG	7,471	0.06
CAD 369	Parkland Corp	8,091	0.06	Total Germany		324,505	2.49
CAD 320	Pembina Pipeline Corp	10,854	0.09	Hong Kong			
CAD 188	Shopify Inc	6,523	0.05	HKD 4,000	AIA Group Ltd	44,485	0.34
CAD 1,205	Wheaton Precious Metals Corp	47,046	0.36	HKD 635	Hang Seng Bank Ltd	10,560	0.08
Total Canada		608,739	4.68	HKD 3,508	Henderson Land Development Co Ltd	12,248	0.10
Denmark				HKD 29,000	Hong Kong & China Gas Co Ltd	27,570	0.21
DKK 548	Novo Nordisk A/S	73,771	0.57				
Total Denmark		73,771	0.57				

Schedule of Investments (continued)

as at 31 December 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 - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
Hong Kong (continued)				Japan (continued)			
HKD 100	Hong Kong Exchanges & Clearing Ltd	4,320	0.03	JPY 1,000	Sekisui House Ltd	17,685	0.14
HKD 4,000	MTR Corp Ltd	21,192	0.16	JPY 1,400	Shimizu Corp	7,470	0.06
HKD 3,500	Power Assets Holdings Ltd	19,170	0.15	JPY 100	Shionogi & Co Ltd	4,991	0.04
Total Hong Kong		139,545	1.07	JPY 100	Shiseido Co Ltd	4,904	0.04
Ireland				JPY 100	SoftBank Group Corp	4,278	0.03
USD 343	Accenture PLC	91,526	0.70	JPY 400	Sompo Holdings Inc	17,765	0.14
USD 84	AerCap Holdings NV	4,899	0.04	JPY 209	Sony Corp	15,895	0.12
USD 611	Medtronic PLC	47,487	0.37	JPY 300	Sumitomo Corp	4,993	0.04
Total Ireland		143,912	1.11	JPY 100	Suntory Beverage & Food Ltd	3,410	0.03
Israel				JPY 300	Suzuki Motor Corp	9,711	0.07
ILS 218	Bank Leumi Le-Israel BM	1,811	0.02	JPY 100	Systemex Corp	6,062	0.05
USD 148	Solaredge Technologies Inc	41,924	0.32	JPY 500	Takeda Pharmaceutical Co Ltd	15,578	0.12
Total Israel		43,735	0.34	JPY 600	Terumo Corp	17,034	0.13
Italy				JPY 400	Tobu Railway Co Ltd	9,337	0.07
EUR 1,489	Intesa Sanpaolo SpA	3,302	0.02	JPY 200	Tokio Marine Holdings Inc	4,286	0.03
Total Italy		3,302	0.02	JPY 386	Tokyo Electron Ltd	113,742	0.87
Japan				JPY 1,300	Tokyu Corp	16,385	0.13
JPY 1,600	Aeon Co Ltd	33,747	0.26	JPY 400	TOTO Ltd	13,642	0.10
JPY 1,200	Astellas Pharma Inc	18,248	0.14	JPY 1,600	Toyota Motor Corp	21,979	0.17
JPY 300	Azbil Corp	7,560	0.06	JPY 100	USS Co Ltd	1,588	0.01
JPY 400	Central Japan Railway Co	49,127	0.38	JPY 600	West Japan Railway Co	26,052	0.20
JPY 1,800	Chubu Electric Power Co Inc	18,580	0.14	JPY 600	Yaskawa Electric Corp	19,213	0.15
JPY 100	Chugai Pharmaceutical Co Ltd	2,553	0.02	Total Japan		838,833	6.45
JPY 200	Dai-ichi Life Holdings Inc	4,538	0.04	Jersey			
JPY 500	Daiichi Sankyo Co Ltd	16,105	0.12	USD 417	Ferguson PLC	52,946	0.41
JPY 40	Daito Trust Construction Co Ltd	4,105	0.03	Total Jersey		52,946	0.41
JPY 1,600	Daiwa House Industry Co Ltd	36,852	0.28	Netherlands			
JPY 1,103	Denso Corp	54,638	0.42	EUR 736	ABN AMRO Bank NV	10,153	0.08
JPY 400	Dentsu Group Inc	12,566	0.10	EUR 2	Adyen NV	2,750	0.02
JPY 28	Eisai Co Ltd	1,847	0.01	EUR 1,319	Aegon NV	6,670	0.05
JPY 600	Hankyu Hanshin Holdings Inc	17,826	0.14	EUR 226	Akzo Nobel NV	15,089	0.12
JPY 500	Idemitsu Kosan Co Ltd	11,634	0.09	EUR 96	ASML Holding NV	51,617	0.40
JPY 7,600	JXTG Holdings Inc	25,805	0.20	EUR 251	Heineken Holding NV	19,301	0.15
JPY 600	Kajima Corp	6,985	0.05	EUR 2,287	ING Groep NV	27,796	0.21
JPY 400	Keisei Electric Railway Co Ltd	11,384	0.09	EUR 814	Koninklijke Ahold Delhaize NV	23,317	0.18
JPY 200	Kintetsu Group Holdings Co Ltd	6,601	0.05	EUR 306	Koninklijke Philips NV	4,573	0.03
JPY 100	Kobayashi Pharmaceutical Co Ltd	6,844	0.05	EUR 475	NN Group NV	19,345	0.15
JPY 200	Kurita Water Industries Ltd	8,276	0.06	Total Netherlands		180,611	1.39
JPY 700	Mitsubishi UFJ Financial Group Inc	4,716	0.04	New Zealand			
JPY 900	MS&AD Insurance Group Holdings Inc	28,812	0.22	NZD 882	Fisher & Paykel Healthcare Corp Ltd	12,607	0.09
JPY 100	NEC Corp	3,513	0.03	NZD 1,737	Mercury NZ Ltd	6,108	0.05
JPY 600	NGK Insulators Ltd	7,630	0.06	NZD 3,148	Meridian Energy Ltd	10,433	0.08
JPY 500	Nomura Holdings Inc	1,852	0.01	NZD 3,780	Spark New Zealand Ltd	12,909	0.10
JPY 1,600	NTT Data Corp	23,428	0.18	Total New Zealand		42,057	0.32
JPY 1,600	Obayashi Corp	12,102	0.09	Norway			
JPY 600	Odakyu Electric Railway Co Ltd	7,780	0.06	NOK 493	DNB Bank ASA	9,731	0.08
JPY 200	Olympus Corp	3,565	0.03	NOK 1,327	Equinor ASA	47,390	0.36
JPY 900	Ono Pharmaceutical Co Ltd	21,029	0.16	NOK 205	Kongsberg Gruppen ASA	8,649	0.07
JPY 900	Sekisui Chemical Co Ltd	12,585	0.10	NOK 1,055	Mowi ASA	17,907	0.14
				NOK 149	Salmar ASA	5,820	0.04
				Total Norway		89,497	0.69

Schedule of Investments (continued)

as at 31 December 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 - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
Portugal				United Kingdom			
EUR 1,324	Galp Energia SGPS SA	17,818	0.14	GBP 331	3i Group PLC	5,341	0.04
EUR 435	Jeronimo Martins SGPS SA	9,369	0.07	USD 48	Aon PLC	14,407	0.11
Total Portugal		27,187	0.21	GBP 380	Astrazeneca PLC	51,278	0.39
Singapore				GBP 3,948	Barclays PLC	7,528	0.06
SGD 2,100	Singapore Technologies Engineering Ltd	5,245	0.04	GBP 2,577	Barratt Developments PLC	12,300	0.09
SGD 12,127	Singapore Telecommunications Ltd	23,238	0.18	GBP 883	BP PLC	5,044	0.04
Total Singapore		28,483	0.22	GBP 2,222	British Land Co PLC REIT	10,560	0.08
Spain				GBP 2,466	BT Group PLC	3,324	0.02
EUR 63	Acciona SA	11,558	0.09	GBP 298	Bunzl PLC	9,890	0.08
EUR 517	ACS Actividades de Construccion y Servicios SA	14,771	0.11	GBP 305	Burberry Group PLC	7,448	0.06
EUR 45	Amadeus IT Group SA	2,332	0.02	USD 500	Coca-Cola European Partners PLC	27,660	0.21
EUR 5,049	Banco Bilbao Vizcaya Argentaria SA	30,359	0.23	GBP 343	Compass Group PLC	7,912	0.06
EUR 4,782	CaixaBank SA	18,740	0.15	GBP 217	Experian PLC	7,343	0.06
EUR 727	EDP Renovaveis SA	15,968	0.12	GBP 1,060	GSK PLC	18,330	0.14
EUR 102	Industria de Diseno Textil SA	2,705	0.02	GBP 1,326	Haleon PLC	5,221	0.04
EUR 4,646	Telefonica SA	16,784	0.13	GBP 5,824	HSBC Holdings PLC	36,128	0.28
Total Spain		113,217	0.87	GBP 248	Imperial Brands PLC	6,178	0.05
Sweden				GBP 462	Infirma PLC	3,443	0.03
SEK 950	Hennes & Mauritz AB	10,233	0.08	GBP 458	Johnson Matthey PLC	11,718	0.09
SEK 81	Holmen AB	3,218	0.02	GBP 664	Kingfisher PLC	1,886	0.01
SEK 313	Indutrade AB	6,341	0.05	GBP 2,872	Legal & General Group PLC	8,620	0.07
SEK 267	Investor AB	4,832	0.04	USD 257	Liberty Global PLC	4,994	0.04
SEK 3,765	Nibe Industrier AB	35,086	0.27	GBP 5,060	Lloyds Banking Group PLC	2,764	0.02
SEK 1,376	Skandinaviska Enskilda Banken AB	15,841	0.12	GBP 88	London Stock Exchange Group PLC	7,554	0.06
SEK 1,138	Svenska Handelsbanken AB	11,479	0.09	GBP 2,049	NatWest Group PLC	6,537	0.05
SEK 322	Swedbank AB	5,479	0.04	GBP 805	Persimmon PLC	11,785	0.09
SEK 74	Volvo AB	1,407	0.01	GBP 365	Prudential PLC	4,950	0.04
Total Sweden		93,916	0.72	GBP 330	Reckitt Benckiser Group PLC	22,841	0.18
Switzerland				GBP 956	RELX PLC	26,311	0.20
USD 235	Chubb Ltd	51,841	0.40	GBP 4,496	Rolls-Royce Holdings PLC	5,041	0.04
CHF 58	Cie Financiere Richemont SA	7,516	0.06	GBP 828	Segro PLC REIT	7,605	0.06
CHF 428	Credit Suisse Group AG	1,279	0.01	GBP 601	Severn Trent PLC	19,165	0.15
CHF 19	Givaudan SA	58,179	0.45	GBP 1,283	Standard Chartered PLC	9,606	0.07
CHF 95	Julius Baer Group Ltd	5,530	0.04	GBP 9,877	Tesco PLC	26,637	0.20
CHF 420	Logitech International SA	25,903	0.20	GBP 465	Unilever PLC	23,392	0.18
CHF 549	Novartis AG	49,601	0.38	GBP 1,721	United Utilities Group PLC	20,524	0.16
CHF 233	Roche Holding AG	73,159	0.56	GBP 2,310	Wpp PLC	22,791	0.17
CHF 66	Sika AG	15,815	0.12	Total United Kingdom		484,056	3.72
CHF 18	Sonova Holding AG	4,266	0.03	United States			
CHF 6	Swiss Life Holding AG	3,092	0.03	USD 545	AbbVie Inc	88,077	0.68
CHF 192	Swiss Re AG	17,947	0.14	USD 211	Adobe Inc	71,008	0.55
CHF 67	Swisscom AG	36,686	0.28	USD 11	Advance Auto Parts Inc	1,617	0.01
CHF 652	UBS Group AG	12,125	0.09	USD 352	Advanced Micro Devices Inc	22,799	0.17
CHF 144	Zurich Insurance Group AG	68,840	0.53	USD 1,082	Aflac Inc	77,839	0.60
Total Switzerland		431,779	3.32	USD 200	Agilent Technologies Inc	29,930	0.23
				USD 393	Alexandria Real Estate Equities Inc REIT	57,248	0.44
				USD 117	Allstate Corp	15,865	0.12
				USD 2,036	Alphabet Inc	180,654	1.39
				USD 1,468	Alphabet Inc	129,522	1.00
				USD 575	Altria Group Inc	26,283	0.20

Schedule of Investments (continued)

as at 31 December 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 - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
United States (continued)				United States (continued)			
USD 2,548	Amazon.com Inc	214,032	1.64	USD 79	Citizens Financial Group Inc	3,110	0.02
USD 374	American Express Co	55,258	0.42	USD 72	CME Group Inc	12,108	0.09
USD 15	American Financial Group Inc	2,059	0.02	USD 978	Coca-Cola Co	62,211	0.48
USD 358	American International Group Inc	22,640	0.17	USD 39	Cognizant Technology Solutions Corp	2,230	0.02
USD 467	American Water Works Co Inc	71,180	0.55	USD 463	Colgate-Palmolive Co	36,480	0.28
USD 30	Ameriprise Financial Inc	9,341	0.07	USD 1,294	Comcast Corp	45,251	0.35
USD 167	AmerisourceBergen Corp	27,674	0.21	USD 187	Costco Wholesale Corp	85,365	0.66
USD 155	Amgen Inc	40,709	0.31	USD 82	Crown Castle International Corp REIT	11,122	0.09
USD 111	Analog Devices Inc	18,207	0.14	USD 2,642	CSX Corp	81,849	0.63
USD 563	Annaly Capital Management Inc	11,868	0.09	USD 676	CVS Health Corp	62,996	0.48
USD 148	Anthem Inc	75,920	0.58	USD 275	Danaher Corp	72,990	0.56
USD 59	Apollo Global Management Inc	3,764	0.03	USD 30	DaVita Inc	2,240	0.02
USD 4,414	Apple Inc	573,511	4.41	USD 34	Deere & Co	14,578	0.11
USD 215	Applied Materials Inc	20,937	0.16	USD 293	Dell Technologies	11,784	0.09
USD 20	Assurant Inc	2,501	0.02	USD 44	Dexcom Inc	4,983	0.04
USD 1,699	AT&T Inc	31,279	0.24	USD 13	Dollar Tree Inc	1,839	0.01
USD 219	Autodesk Inc	40,925	0.31	USD 276	eBay Inc	11,446	0.09
USD 211	Automatic Data Processing Inc	50,399	0.39	USD 396	Ecolab Inc	57,642	0.44
USD 3	AutoZone Inc	7,399	0.06	USD 151	Edwards Lifesciences Corp	11,266	0.09
USD 376	AvalonBay Communities Inc REIT	60,732	0.47	USD 186	Eli Lilly & Co	68,046	0.52
USD 433	Baker Hughes a GE Co	12,786	0.10	USD 165	Enphase Energy Inc	43,718	0.34
USD 842	Ball Corp	43,060	0.33	USD 408	Entegris Inc	26,761	0.21
USD 2,280	Bank of America Corp	75,514	0.58	USD 99	Equitable Holdings Inc	2,841	0.02
USD 249	Bank of New York Mellon Corp	11,334	0.09	USD 59	Equity Residential REIT	3,481	0.03
USD 88	Becton Dickinson and Co	22,378	0.17	USD 693	Essential Utilities Inc	33,077	0.25
USD 320	Best Buy Co Inc	25,667	0.20	USD 194	Estee Lauder Cos Inc	48,133	0.37
USD 73	Biogen Inc	20,215	0.16	USD 92	Etsy Inc	11,020	0.08
USD 33	BlackRock Inc	23,385	0.18	USD 454	Eversource Energy	38,063	0.29
USD 61	Blackstone Group Inc	4,526	0.03	USD 52	Expedia Group Inc	4,555	0.03
USD 76	Block Inc	4,776	0.04	USD 579	Facebook Inc	69,677	0.54
USD 11	Booking Holdings Inc	22,168	0.17	USD 21	Fidelity National Information Services Inc	1,425	0.01
USD 48	Booz Allen Hamilton Holding Corp	5,017	0.04	USD 546	Fifth Third Bancorp	17,914	0.14
USD 633	BorgWarner Inc	25,478	0.20	USD 249	First Solar Inc	37,298	0.29
USD 69	Boston Properties Inc REIT	4,663	0.04	USD 129	Fiserv Inc	13,038	0.10
USD 1,076	Boston Scientific Corp	49,787	0.38	USD 218	FMC Corp	27,206	0.21
USD 1,008	Bristol-Myers Squibb Co	72,526	0.56	USD 1,181	Ford Motor Co	13,735	0.11
USD 49	Broadridge Financial Solutions Inc	6,572	0.05	USD 118	Franklin Resources Inc	3,113	0.02
USD 223	Capital One Financial Corp	20,730	0.16	USD 1,099	General Electric Co	92,085	0.71
USD 59	Cardinal Health Inc	4,535	0.03	USD 163	General Motors Co	5,483	0.04
USD 130	Carlisle Cos Inc	30,635	0.24	USD 374	Gilead Sciences Inc	32,108	0.25
USD 395	Carlyle Group Inc	11,787	0.09	USD 72	Global Payments Inc	7,151	0.05
USD 31	Caterpillar Inc	7,426	0.06	USD 154	Goldman Sachs Group Inc	52,881	0.41
USD 759	Cbre Group Inc	58,413	0.45	USD 473	Hartford Financial Services Group Inc	35,868	0.28
USD 182	Centene Corp	14,926	0.11	USD 32	HEICO Corp	4,916	0.04
USD 385	Charles Schwab Corp	32,055	0.25	USD 27	Henry Schein Inc	2,156	0.02
USD 157	Cheniere Energy Inc	23,544	0.18	USD 220	Hershey Co	50,945	0.39
USD 8	Chipotle Mexican Grill Inc	11,100	0.09	USD 3,363	Hewlett Packard Enterprise Co	53,673	0.41
USD 30	Church & Dwight Co Inc	2,418	0.02	USD 235	Hologic Inc	17,580	0.13
USD 201	Cigna Corp	66,599	0.51	USD 353	Home Depot Inc	111,499	0.86
USD 39	Cincinnati Financial Corp	3,993	0.03				
USD 3,703	Cisco Systems Inc	176,411	1.36				
USD 705	Citigroup Inc	31,887	0.24				

Schedule of Investments (continued)

as at 31 December 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 - 99.55% (continued)				Common and Preferred Stocks - 99.55% (continued)			
United States (continued)				United States (continued)			
USD 661	HP Inc	17,761	0.14	USD 56	PerkinElmer Inc	7,852	0.06
USD 76	Humana Inc	38,926	0.30	USD 1,705	Pfizer Inc	87,364	0.67
USD 64	IDEXX Laboratories Inc	26,109	0.20	USD 646	Philip Morris International Inc	65,382	0.50
USD 689	Intel Corp	18,210	0.14	USD 114	Phillips 66	11,865	0.09
USD 435	International Business Machines Corp	61,287	0.47	USD 1,253	Plug Power Inc	15,500	0.12
USD 100	Interpublic Group of Cos Inc	3,331	0.03	USD 129	PNC Financial Services Group Inc	20,374	0.16
USD 123	Intuit Inc	47,874	0.37	USD 39	PPG Industries Inc	4,904	0.04
USD 187	Invesco Ltd	3,364	0.03	USD 351	Principal Financial Group Inc	29,456	0.23
USD 72	IQVIA Holdings Inc	14,752	0.11	USD 574	Procter & Gamble Co	86,995	0.67
USD 555	Iron Mountain Inc	27,667	0.21	USD 132	Progressive Corp	17,122	0.13
USD 532	Johnson & Johnson	93,978	0.72	USD 587	Prologis Inc REIT	66,173	0.51
USD 946	JPMorgan Chase & Co	126,859	0.97	USD 644	Prudential Financial Inc	64,052	0.49
USD 789	Juniper Networks Inc	25,216	0.19	USD 308	Qualcomm Inc	33,862	0.26
USD 612	KeyCorp	10,661	0.08	USD 15	Quest Diagnostics Inc	2,347	0.02
USD 63	Keysight Technologies Inc	10,777	0.08	USD 38	Regeneron Pharmaceuticals Inc	27,417	0.21
USD 104	KKR & Co Inc	4,828	0.04	USD 306	Regions Financial Corp	6,597	0.05
USD 19	KLA Corp	7,164	0.05	USD 9	ResMed Inc	1,873	0.01
USD 118	Kroger Co	5,260	0.04	USD 171	S&P Global Inc	57,275	0.44
USD 60	L3Harris Technologies Inc	12,493	0.10	USD 281	salesforce.com Inc	37,258	0.29
USD 64	Laboratory Corp of America Holdings	15,071	0.12	USD 20	SBA Communications Corp REIT	5,606	0.04
USD 20	Lam Research Corp	8,406	0.06	USD 1,267	Schlumberger Ltd	67,734	0.52
USD 79	Lennox International Inc	18,899	0.14	USD 21	ServiceNow Inc	8,154	0.06
USD 264	Lincoln National Corp	8,110	0.06	USD 195	Sherwin-Williams Co	46,279	0.36
USD 24	Live Nation Entertainment Inc	1,674	0.01	USD 59	Simon Property Group Inc REIT	6,931	0.05
USD 667	LKQ Corp	35,624	0.27	USD 642	Snap Inc	5,746	0.04
USD 162	Lowe's Cos Inc	32,277	0.25	USD 33	Snowflake Inc	4,737	0.04
USD 32	LPL Financial Holdings Inc	6,917	0.05	USD 36	Splunk Inc	3,099	0.02
USD 1,040	Lucid Group Inc	7,103	0.05	USD 267	Starbucks Corp	26,486	0.20
USD 75	Marsh & McLennan Cos Inc	12,411	0.10	USD 141	Steel Dynamics Inc	13,776	0.11
USD 307	Mastercard Inc	106,753	0.82	USD 117	Stryker Corp	28,605	0.22
USD 322	McDonald's Corp	84,857	0.65	USD 184	Sysco Corp	14,067	0.11
USD 73	McKesson Corp	27,384	0.21	USD 60	T Rowe Price Group Inc	6,544	0.05
USD 952	Merck & Co Inc	105,624	0.81	USD 163	Target Corp	24,294	0.19
USD 923	MetLife Inc	66,798	0.51	USD 1,054	Tesla Inc	129,832	1.00
USD 1,969	Microsoft Corp	472,206	3.63	USD 17	Texas Pacific Land Corp	39,852	0.31
USD 35	Moderna Inc	6,287	0.05	USD 59	Thermo Fisher Scientific Inc	32,491	0.25
USD 10	Molina Healthcare Inc	3,302	0.03	USD 475	TJX Cos Inc	37,810	0.29
USD 50	Monster Beverage Corp	5,077	0.04	USD 248	T-Mobile US Inc	34,720	0.27
USD 94	Moody's Corp	26,190	0.20	USD 48	TransDigm Group Inc	30,223	0.23
USD 425	Morgan Stanley	36,133	0.28	USD 140	Travelers Cos Inc	26,249	0.20
USD 10	MSCI Inc	4,652	0.04	USD 167	Truist Financial Corp	7,186	0.05
USD 103	Netflix Inc	30,373	0.23	USD 173	UDR Inc REIT	6,700	0.05
USD 563	Nika Inc	65,877	0.51	USD 21	United Rentals Inc	7,464	0.06
USD 188	Norfolk Southern Corp	46,327	0.36	USD 270	UnitedHealth Group Inc	143,149	1.10
USD 169	Northern Trust Corp	14,955	0.11	USD 294	US Bancorp	12,821	0.10
USD 168	NortonLifeLock Inc	3,600	0.03	USD 342	Valero Energy Corp	43,386	0.33
USD 592	Nvidia Corp	86,515	0.66	USD 20	Veeva Systems Inc	3,228	0.02
USD 212	Omnicom Group Inc	17,293	0.13	USD 1,401	Verizon Communications Inc	55,199	0.42
USD 587	Oracle Corp	47,981	0.37	USD 30	Vertex Pharmaceuticals Inc	8,663	0.07
USD 105	Palo Alto Networks Inc	14,652	0.11	USD 288	ViacomCBS Inc	4,861	0.04
USD 333	PayPal Holdings Inc	23,716	0.18	USD 452	Visa Inc	93,908	0.72
				USD 29	W R Berkley Corp	2,105	0.02

Schedule of Investments *(continued)* as at 31 December 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 - 99.55% <i>(continued)</i>			
United States <i>(continued)</i>			
USD 583	Walgreens Boots Alliance Inc	21,781	0.17
USD 600	Walt Disney Co	52,128	0.40
USD 400	Warner Bros Discovery Inc	3,792	0.03
USD 41	Waters Corp	14,046	0.11
USD 48	Workday Inc	8,032	0.06
USD 34	WW Grainger Inc	18,913	0.15
USD 493	Xylem Inc	54,511	0.42
USD 59	Yum! Brands Inc	7,557	0.06
USD 63	Zimmer Biomet Holdings Inc	8,033	0.06
USD 157	Zoom Video Communications Inc	10,635	0.08
Total United States		8,312,986	63.89
Total Common and Preferred Stocks		12,952,955	99.55
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market		12,952,955	99.55
Other transferable securities			
Common and Preferred Stocks - 0.58%			
Denmark			
DKK 2,595	Vestas Wind Systems As	75,267	0.58
Total Denmark		75,267	0.58
Total Common and Preferred Stocks		75,267	0.58
Total Other transferable securities		75,267	0.58
TOTAL INVESTMENTS		13,028,222	100.13
Other Net Assets/(Liabilities)		(17,245)	(0.13)
TOTAL NET ASSETS		13,010,977	100.00

Schedule of Investments

as at 31 December 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 - 99.89%				Common and Preferred Stocks - 99.89% <i>(continued)</i>			
Argentina				United States <i>(continued)</i>			
USD 4	MercadoLibre Inc	3,385	0.02	USD 274	AmerisourceBergen Corp	45,405	0.32
Total Argentina		3,385	0.02	USD 211	Amgen Inc	55,417	0.39
Bermuda				USD 482	Analog Devices Inc	79,063	0.55
USD 89	Arch Capital Group Ltd	5,587	0.04	USD 955	Annaly Capital Management Inc	20,131	0.14
USD 22	Everest Re Group Ltd	7,288	0.05	USD 226	Anthem Inc	115,931	0.81
Total Bermuda		12,875	0.09	USD 201	Apollo Global Management Inc	12,822	0.09
Canada				USD 6,924	Apple Inc	899,635	6.30
USD 60	Lululemon Athletica Inc	19,223	0.14	USD 378	Applied Materials Inc	36,810	0.26
USD 693	Waste Connections Inc	91,864	0.64	USD 457	Aramark	18,892	0.13
Total Canada		111,087	0.78	USD 4,780	AT&T Inc	88,000	0.62
Ireland				USD 254	Autodesk Inc	47,465	0.33
USD 397	Accenture PLC	105,935	0.74	USD 161	Automatic Data Processing Inc	38,456	0.27
USD 890	Medtronic PLC	69,171	0.49	USD 4	AutoZone Inc	9,865	0.07
Total Ireland		175,106	1.23	USD 597	AvalonBay Communities Inc REIT	96,427	0.67
Israel				USD 1,824	Baker Hughes a GE Co	53,863	0.38
USD 197	Solaredge Technologies Inc	55,804	0.39	USD 1,319	Ball Corp	67,454	0.47
Total Israel		55,804	0.39	USD 4,532	Bank of America Corp	150,100	1.05
Jersey				USD 558	Bank of New York Mellon Corp	25,400	0.18
USD 420	Ferguson PLC	53,327	0.37	USD 196	Baxter International Inc	9,990	0.07
Total Jersey		53,327	0.37	USD 250	Becton Dickinson and Co	63,575	0.44
Switzerland				USD 92	Berkshire Hathaway Inc	28,419	0.20
USD 320	Chubb Ltd	70,592	0.50	USD 294	Best Buy Co Inc	23,582	0.17
USD 67	TE Connectivity Ltd	7,692	0.05	USD 92	Biogen Inc	25,477	0.18
Total Switzerland		78,284	0.55	USD 47	BlackRock Inc	33,306	0.23
United Kingdom				USD 68	Blackstone Group Inc	5,045	0.04
USD 222	Aon PLC	66,631	0.47	USD 130	Block Inc	8,169	0.06
USD 646	Liberty Global PLC	12,229	0.08	USD 23	Booking Holdings Inc	46,351	0.32
USD 604	Liberty Global PLC	11,736	0.08	USD 181	Booz Allen Hamilton Holding Corp	18,918	0.13
Total United Kingdom		90,596	0.63	USD 941	BorgWarner Inc	37,875	0.27
United States				USD 1,071	Boston Scientific Corp	49,555	0.35
USD 428	Abbott Laboratories	46,990	0.33	USD 1,166	Bristol-Myers Squibb Co	83,894	0.59
USD 902	AbbVie Inc	145,772	1.02	USD 45	Broadcom Inc	25,161	0.18
USD 279	Adobe Inc	93,892	0.66	USD 119	Broadridge Financial Solutions Inc	15,962	0.11
USD 74	Advance Auto Parts Inc	10,880	0.08	USD 200	Brown-Forman Corp	13,136	0.09
USD 664	Advanced Micro Devices Inc	43,007	0.30	USD 77	Cadence Design Systems Inc	12,369	0.09
USD 352	Aflac Inc	25,323	0.18	USD 154	Capital One Financial Corp	14,316	0.10
USD 256	Agilent Technologies Inc	38,310	0.27	USD 138	Cardinal Health Inc	10,608	0.07
USD 214	Akamai Technologies Inc	18,040	0.13	USD 220	Carlisle Cos Inc	51,843	0.36
USD 658	Alexandria Real Estate Equities Inc REIT	95,851	0.67	USD 116	Caterpillar Inc	27,789	0.19
USD 91	Allstate Corp	12,340	0.09	USD 17	Cboe Global Markets Inc	2,133	0.01
USD 8	Alnylam Pharmaceuticals Inc	1,901	0.01	USD 615	Cbre Group Inc	47,330	0.33
USD 4,882	Alphabet Inc	433,180	3.03	USD 67	Centene Corp	5,495	0.04
USD 540	Alphabet Inc	47,644	0.33	USD 39	Charles River Laboratories International Inc	8,498	0.06
USD 1,191	Altria Group Inc	54,441	0.38	USD 559	Charles Schwab Corp	46,542	0.33
USD 4,125	Amazon.com Inc	346,500	2.42	USD 263	Cheniere Energy Inc	39,440	0.28
USD 359	American Express Co	53,042	0.37	USD 21	Chesapeake Energy Corp	1,982	0.01
USD 286	American International Group Inc	18,087	0.13	USD 180	Chevron Corp	32,308	0.23
USD 88	American Tower Corp REIT	18,644	0.13	USD 14	Chipotle Mexican Grill Inc	19,425	0.14
USD 776	American Water Works Co Inc	118,278	0.83	USD 36	Church & Dwight Co Inc	2,902	0.02
USD 21	Ameriprise Financial Inc	6,539	0.05	USD 209	Cigna Corp	69,250	0.48
				USD 4,118	Cisco Systems Inc	196,182	1.37
				USD 1,058	Citigroup Inc	47,853	0.33

Schedule of Investments (continued) as at 31 December 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 - 99.89% (continued)				Common and Preferred Stocks - 99.89% (continued)			
United States (continued)				United States (continued)			
USD 367	Citizens Financial Group Inc	14,449	0.10	USD 81	Fortive Corp	5,204	0.04
USD 82	CME Group Inc	13,789	0.10	USD 1,915	General Electric Co	160,458	1.12
USD 2,016	Coca-Cola Co	128,238	0.90	USD 524	Gilead Sciences Inc	44,985	0.31
USD 380	Cognizant Technology Solutions Corp	21,732	0.15	USD 44	Global Payments Inc	4,370	0.03
USD 538	Colgate-Palmolive Co	42,389	0.30	USD 26	GoDaddy Inc	1,945	0.01
USD 1,796	Comcast Corp	62,806	0.44	USD 205	Goldman Sachs Group Inc	70,393	0.49
USD 486	Corteva Inc	28,567	0.20	USD 734	Hartford Financial Services Group Inc	55,659	0.39
USD 45	CoStar Group Inc	3,478	0.02	USD 68	HEICO Corp	10,448	0.07
USD 215	Costco Wholesale Corp	98,148	0.69	USD 48	Henry Schein Inc	3,834	0.03
USD 23	CrowdStrike Holdings Inc	2,422	0.02	USD 456	Hershey Co	105,596	0.74
USD 126	Crown Castle International Corp REIT	17,091	0.12	USD 5,498	Hewlett Packard Enterprise Co	87,748	0.61
USD 6,948	CSX Corp	215,249	1.51	USD 164	Hologic Inc	12,269	0.09
USD 174	Cummins Inc	42,159	0.29	USD 514	Home Depot Inc	162,352	1.14
USD 850	CVS Health Corp	79,212	0.55	USD 612	Host Hotels & Resorts Inc	9,823	0.07
USD 205	Danaher Corp	54,411	0.38	USD 588	HP Inc	15,800	0.11
USD 100	Deere & Co	42,876	0.30	USD 74	Humana Inc	37,902	0.27
USD 308	Dell Technologies	12,388	0.09	USD 137	Huntington Bancshares Inc	1,932	0.01
USD 230	Devon Energy Corp	14,147	0.10	USD 132	IDEX Corp	30,140	0.21
USD 87	Dexcom Inc	9,852	0.07	USD 39	IDEXX Laboratories Inc	15,910	0.11
USD 51	DocuSign Inc	2,826	0.02	USD 76	Illumina Inc	15,367	0.11
USD 8	Dollar General Corp	1,970	0.01	USD 7	Insulet Corp	2,061	0.01
USD 146	Dollar Tree Inc	20,650	0.14	USD 1,459	Intel Corp	38,561	0.27
USD 60	Eaton Corp PLC	9,417	0.07	USD 29	Intercontinental Exchange Inc	2,975	0.02
USD 200	eBay Inc	8,294	0.06	USD 503	International Business Machines Corp	70,868	0.50
USD 322	Ecolab Inc	46,870	0.33	USD 168	International Flavors & Fragrances Inc	17,613	0.12
USD 274	Edison International	17,432	0.12	USD 362	Interpublic Group of Cos Inc	12,058	0.08
USD 47	Edwards Lifesciences Corp	3,507	0.02	USD 134	Intuit Inc	52,156	0.36
USD 47	Electronic Arts Inc	5,742	0.04	USD 43	Intuitive Surgical Inc	11,410	0.08
USD 288	Eli Lilly & Co	105,362	0.74	USD 742	Invesco Ltd	13,349	0.09
USD 243	Enphase Energy Inc	64,385	0.45	USD 70	IQVIA Holdings Inc	14,342	0.10
USD 613	Entegris Inc	40,207	0.28	USD 451	Iron Mountain Inc	22,482	0.16
USD 11	Epam Systems Inc	3,605	0.03	USD 21	Jack Henry & Associates Inc	3,687	0.03
USD 86	EQT Corp	2,909	0.02	USD 253	Jacobs Solutions Inc	30,378	0.21
USD 692	Equitable Holdings Inc	19,860	0.14	USD 1,368	Johnson & Johnson	241,657	1.69
USD 1,046	Essential Utilities Inc	49,926	0.35	USD 1,520	JPMorgan Chase & Co	203,832	1.43
USD 38	Essex Property Trust Inc	8,053	0.06	USD 1,391	Juniper Networks Inc	44,456	0.31
USD 64	Estee Lauder Cos Inc	15,879	0.11	USD 1,304	Keurig Dr Pepper Inc	46,501	0.33
USD 42	Etsy Inc	5,031	0.04	USD 711	KeyCorp	12,386	0.09
USD 1,466	Eversource Energy	122,909	0.86	USD 133	Keysight Technologies Inc	22,752	0.16
USD 73	Expedia Group Inc	6,395	0.04	USD 1,445	Kimco Realty Corp REIT	30,605	0.21
USD 539	Exxon Mobil Corp	59,452	0.42	USD 74	KKR & Co Inc	3,435	0.02
USD 988	Facebook Inc	118,896	0.83	USD 5	KLA Corp	1,885	0.01
USD 11	Fair Isaac Corp	6,584	0.05	USD 750	Kroger Co	33,435	0.23
USD 166	Fidelity National Information Services Inc	11,263	0.08	USD 339	L3Harris Technologies Inc	70,583	0.49
USD 636	Fifth Third Bancorp	20,867	0.15	USD 94	Lam Research Corp	39,508	0.28
USD 17	First Republic Bank	2,072	0.01	USD 89	Las Vegas Sands Corp	4,278	0.03
USD 405	First Solar Inc	60,665	0.42	USD 134	Lennox International Inc	32,057	0.22
USD 82	Fiserv Inc	8,288	0.06	USD 880	LKQ Corp	47,001	0.33
USD 213	FMC Corp	26,582	0.19	USD 183	Lowe's Cos Inc	36,461	0.26
USD 214	Fortinet Inc	10,462	0.07	USD 47	LPL Financial Holdings Inc	10,160	0.07

Schedule of Investments (continued)

as at 31 December 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 - 99.89% (continued)				Common and Preferred Stocks - 99.89% (continued)			
United States (continued)				United States (continued)			
USD 1,734	Lucid Group Inc	11,843	0.08	USD 77	RPM International Inc	7,504	0.05
USD 87	M&T Bank Corp	12,620	0.09	USD 280	S&P Global Inc	93,783	0.66
USD 300	Marathon Petroleum Corp	34,917	0.24	USD 558	salesforce.com Inc	73,985	0.52
USD 182	Marsh & McLennan Cos Inc	30,117	0.21	USD 2,541	Schlumberger Ltd	135,842	0.95
USD 61	Marvell Technology Inc	2,259	0.02	USD 233	Sealed Air Corp	11,622	0.08
USD 501	Mastercard Inc	174,213	1.22	USD 68	ServiceNow Inc	26,402	0.18
USD 42	McCormick & Co Inc	3,481	0.02	USD 130	Sherwin-Williams Co	30,853	0.22
USD 428	McDonald's Corp	112,791	0.79	USD 82	Simon Property Group Inc REIT	9,633	0.07
USD 78	McKesson Corp	29,259	0.20	USD 955	Snap Inc	8,547	0.06
USD 1,225	Merck & Co Inc	135,914	0.95	USD 28	Snowflake Inc	4,019	0.03
USD 541	MetLife Inc	39,152	0.27	USD 114	Splunk Inc	9,814	0.07
USD 3,149	Microsoft Corp	755,193	5.28	USD 513	Starbucks Corp	50,890	0.36
USD 84	Moderna Inc	15,088	0.11	USD 572	Steel Dynamics Inc	55,884	0.39
USD 120	Mondelez International Inc	7,998	0.06	USD 213	Stryker Corp	52,076	0.36
USD 190	Moody's Corp	52,938	0.37	USD 1	SVB Financial Group	230	0.00
USD 744	Morgan Stanley	63,255	0.44	USD 46	Synopsys Inc	14,687	0.10
USD 55	MSCI Inc	25,584	0.18	USD 214	Sysco Corp	16,360	0.11
USD 482	Nasdaq Inc	29,571	0.21	USD 20	Take-Two Interactive Software Inc	2,083	0.01
USD 211	Netflix Inc	62,220	0.44	USD 333	Target Corp	49,630	0.35
USD 508	Newmont Goldcorp Corp	23,978	0.17	USD 1,736	Tesla Inc	213,841	1.50
USD 703	News Corp	12,795	0.09	USD 26	Texas Pacific Land Corp	60,950	0.43
USD 633	Nika Inc	74,067	0.52	USD 176	Thermo Fisher Scientific Inc	96,921	0.68
USD 689	Norfolk Southern Corp	169,783	1.19	USD 417	TJX Cos Inc	33,193	0.23
USD 114	Northern Trust Corp	10,088	0.07	USD 246	T-Mobile US Inc	34,440	0.24
USD 502	NortonLifeLock Inc	10,758	0.08	USD 40	Tractor Supply Co	8,999	0.06
USD 893	Nvidia Corp	130,503	0.91	USD 85	TransDigm Group Inc	53,520	0.37
USD 39	Okta Inc	2,665	0.02	USD 105	Travelers Cos Inc	19,686	0.14
USD 291	Omnicom Group Inc	23,737	0.17	USD 125	Uber Technologies Inc	3,091	0.02
USD 681	Oracle Corp	55,665	0.39	USD 23	United Rentals Inc	8,175	0.06
USD 343	Paccar Inc	33,947	0.24	USD 351	UnitedHealth Group Inc	186,093	1.30
USD 201	Palantir Technologies Inc	1,290	0.01	USD 63	Unity Software Inc	1,801	0.01
USD 183	Palo Alto Networks Inc	25,536	0.18	USD 463	US Bancorp	20,191	0.14
USD 568	PayPal Holdings Inc	40,453	0.28	USD 649	Valero Energy Corp	82,332	0.58
USD 66	PepsiCo Inc	11,924	0.08	USD 338	Ventas Inc REIT	15,227	0.11
USD 2,815	Pfizer Inc	144,241	1.01	USD 85	Verisk Analytics Inc	14,996	0.10
USD 1,046	Philip Morris International Inc	105,866	0.74	USD 2,682	Verizon Communications Inc	105,671	0.74
USD 501	Phillips 66	52,144	0.36	USD 107	Vertex Pharmaceuticals Inc	30,899	0.22
USD 6	Pioneer Natural Resources Co	1,370	0.01	USD 434	ViacomCBS Inc	7,326	0.05
USD 2,135	Plug Power Inc	26,410	0.18	USD 811	Visa Inc	168,493	1.18
USD 112	PNC Financial Services Group Inc	17,689	0.12	USD 92	W R Berkley Corp	6,676	0.05
USD 126	PPG Industries Inc	15,843	0.11	USD 669	Walgreens Boots Alliance Inc	24,994	0.17
USD 824	Principal Financial Group Inc	69,150	0.48	USD 872	Walt Disney Co	75,759	0.53
USD 916	Procter & Gamble Co	138,829	0.97	USD 752	Warner Bros Discovery Inc	7,129	0.05
USD 275	Progressive Corp	35,670	0.25	USD 108	Waters Corp	36,999	0.26
USD 676	Prologis Inc REIT	76,206	0.53	USD 129	Workday Inc	21,586	0.15
USD 358	Prudential Financial Inc	35,607	0.25	USD 105	WW Grainger Inc	58,406	0.41
USD 16	PTC Inc	1,921	0.01	USD 766	Xylem Inc	84,697	0.59
USD 475	Qualcomm Inc	52,222	0.37	USD 226	Yum! Brands Inc	28,946	0.20
USD 57	Regeneron Pharmaceuticals Inc	41,125	0.29				
USD 713	Regions Financial Corp	15,372	0.11				
USD 109	Roblox Corp	3,102	0.02				
USD 77	Rockwell Automation Inc	19,833	0.14				

Schedule of Investments (continued)
as at 31 December 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 (continued)			
Common and Preferred Stocks - 99.89% (continued)			
United States (continued)			
USD 169	Zimmer Biomet Holdings Inc	21,548	0.15
USD 15	Zoom Video Communications Inc	1,016	0.01
Total United States		13,694,954	95.83
Total Common and Preferred Stocks		14,275,418	99.89
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
		14,275,418	99.89
TOTAL INVESTMENTS		14,275,418	99.89
Other Net Assets/(Liabilities)		15,772	0.11
TOTAL NET ASSETS		14,291,190	100.00

Schedule of Investments

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	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 - 19.45%				Corporate Bonds - 19.45% <i>(continued)</i>			
Azerbaijan				Indonesia			
USD 200,000	State Oil Co of the Azerbaijan Republic, 6.950%, 18/03/30	206,100	0.40	USD 200,000	Indonesia Asahan Aluminium Persero PT, 4.750%, 15/05/25	195,772	0.38
Total Azerbaijan				USD 200,000	Pertamina Persero PT, 3.100%, 27/08/30	171,022	0.33
Bahrain				USD 200,000	Pertamina Persero PT, 2.300%, 09/02/31	161,022	0.32
USD 200,000	CBB International Sukuk Programme Co WLL, 6.250%, 14/11/24	201,750	0.40	USD 200,000	Perusahaan Penerbit SBSN Indonesia III, 4.700%, 06/06/32	197,022	0.39
USD 200,000	Oil and Gas Holding Co BSCC, 7.500%, 25/10/27	204,225	0.40	USD 200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 5.250%, 24/10/42	167,975	0.33
Total Bahrain				USD 100,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.875%, 17/07/49	78,425	0.15
British Virgin Islands				Total Indonesia			
USD 200,000	China Huadian Overseas Development Management Co Ltd, 4.000%, perpetual	193,000	0.38			971,238	1.90
USD 200,000	Rongshi International Finance Ltd, 3.625%, 04/05/27	190,178	0.37	Kazakhstan			
USD 300,000	Sinochem Offshore Capital Co Ltd, 2.375%, 23/09/31	227,382	0.45	USD 200,000	KazMunayGas National Co JSC, 5.375%, 24/04/30	178,600	0.35
USD 200,000	Sinopec Group Overseas Development 2017 Ltd, 3.250%, 13/09/27	188,348	0.37	USD 200,000	KazMunayGas National Co JSC, 6.375%, 24/10/48	164,100	0.32
USD 200,000	State Grid Overseas Investment BVI Ltd, 4.250%, 02/05/28	194,600	0.38	Total Kazakhstan			
Total British Virgin Islands						342,700	0.67
Canada				Malaysia			
USD 300,000	Petronas Energy Canada Ltd, 2.112%, 23/03/28	261,939	0.51	USD 250,000	Malaysia Sukuk Global Bhd, 4.080%, 27/04/46	220,828	0.43
Total Canada				USD 100,000	Petroliam Nasional Bhd, 7.625%, 15/10/26	109,487	0.21
Cayman Islands				USD 200,000	Petronas Capital Ltd, 2.480%, 28/01/32	165,230	0.32
USD 220,000	Gaci First Investment Co, 5.250%, 13/10/32	226,136	0.44	USD 200,000	Petronas Capital Ltd, 4.500%, 18/03/45	177,260	0.35
USD 200,000	Gaci First Investment Co, 5.375%, 13/10/22	186,776	0.37	USD 300,000	Petronas Capital Ltd, 4.550%, 21/04/50	265,215	0.52
USD 200,000	KSA Sukuk Ltd, 3.628%, 20/04/27	193,500	0.38	USD 100,000	Petronas Capital Ltd, 4.800%, 21/04/60	90,175	0.18
USD 200,000	Mumtalakat Sukuk Holding Co, 4.100%, 21/01/27	190,663	0.37	Total Malaysia			
USD 200,000	RAK Capital, 3.094%, 31/03/25	192,287	0.38			1,028,195	2.01
Total Cayman Islands				Mexico			
Chile				USD 200,000	Comision Federal de Electricidad, 4.677%, 09/02/51	129,788	0.25
USD 200,000	Corp Nacional del Cobre de Chile, 3.750%, 15/01/31	180,475	0.35	USD 200,000	Mexico City Airport Trust, 4.250%, 31/10/26	189,912	0.37
USD 200,000	Corp Nacional del Cobre de Chile, 4.875%, 04/11/44	182,038	0.35	USD 100,000	Petroleos Mexicanos, 4.250%, 15/01/25	93,925	0.18
USD 200,000	Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	167,850	0.33	USD 80,000	Petroleos Mexicanos, 6.875%, 16/10/25	77,815	0.15
USD 200,000	Empresa de Transporte de Pasajeros Metro SA, 5.000%, 25/01/47	173,350	0.34	USD 70,000	Petroleos Mexicanos, 5.350%, 12/02/28	58,870	0.12
USD 200,000	Empresa Nacional del Petroleo, 3.750%, 05/08/26	187,287	0.37	USD 100,000	Petroleos Mexicanos, 6.500%, 23/01/29	85,386	0.17
Total Chile				USD 200,000	Petroleos Mexicanos, 6.840%, 23/01/30	165,400	0.32
Hong Kong				USD 226,000	Petroleos Mexicanos, 6.700%, 16/02/32	177,128	0.35
USD 300,000	CNAC HK Finbridge Co Ltd, 3.350%, perpetual	292,500	0.57	USD 160,000	Petroleos Mexicanos, 6.625%, 15/06/35	115,472	0.23
Total Hong Kong				USD 100,000	Petroleos Mexicanos, 6.350%, 12/02/48	60,706	0.12

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 19.45% (continued)				Government Bonds - 74.68%			
Mexico (continued)				Angola			
USD 310,000	Petroleos Mexicanos, 7.690%, 23/01/50	214,287	0.42	USD 400,000	Angolan Government International Bond, 8.250%, 09/05/28	362,000	0.71
USD 70,000	Petroleos Mexicanos, 6.625%, perpetual	40,600	0.08	USD 230,000	Angolan Government International Bond, 9.375%, 08/05/48	181,599	0.35
Total Mexico		1,409,289	2.76	Total Angola		543,599	1.06
Oman				Argentina			
USD 200,000	Oman Sovereign Sukuk Co, 4.397%, 01/06/24	196,250	0.38	USD 150,348	Argentine Republic Government International Bond, 1.000%, 09/07/29	39,842	0.08
Total Oman		196,250	0.38	USD 768,001	Argentine Republic Government International Bond, 0.500%, 09/07/30	207,744	0.41
Panama				USD 549,545	Argentine Republic Government International Bond, 1.500%, 09/07/35	138,486	0.27
USD 200,000	Aeropuerto Internacional de Tocumen SA, 5.125%, 11/08/61	163,662	0.32	USD 622,467	Argentine Republic Government International Bond, 3.875%, 09/01/38	195,999	0.38
USD 200,000	Banco Nacional de Panama, 2.500%, 11/08/30	159,663	0.31	USD 100,000	Argentine Republic Government International Bond, 3.500%, 09/07/41	28,300	0.06
Total Panama		323,325	0.63	Total Argentina		610,371	1.20
Peru				Azerbaijan			
USD 150,000	Petroleos del Peru SA, 5.625%, 19/06/47	96,872	0.19	USD 200,000	Republic of Azerbaijan International Bond, 4.750%, 18/03/24	197,663	0.39
Total Peru		96,872	0.19	Total Azerbaijan		197,663	0.39
Qatar				Bahrain			
USD 200,000	QatarEnergy Trading LLC, 1.375%, 12/09/26	177,038	0.35	USD 200,000	Bahrain Government International Bond, 7.000%, 12/10/28	200,787	0.39
Total Qatar		177,038	0.35	USD 200,000	Bahrain Government International Bond, 6.750%, 20/09/29	198,475	0.39
South Africa				USD 200,000	Bahrain Government International Bond, 7.375%, 14/05/30	202,725	0.40
USD 200,000	Eskom Holdings SOC Ltd, 7.125%, 11/02/25	181,600	0.36	USD 400,000	Bahrain Government International Bond, 5.250%, 25/01/33	340,500	0.67
USD 200,000	Eskom Holdings SOC Ltd, 4.314%, 23/07/27	174,350	0.34	Total Bahrain		942,487	1.85
USD 200,000	Eskom Holdings SOC Ltd, 8.450%, 10/08/28	175,500	0.34	Bolivia			
Total South Africa		531,450	1.04	USD 200,000	Bolivian Government International Bond, 4.500%, 20/03/28	160,163	0.31
Trinidad And Tobago				Total Bolivia		160,163	0.31
USD 200,000	Heritage Petroleum Co Ltd, 9.000%, 12/08/29	207,537	0.41	Brazil			
Total Trinidad And Tobago		207,537	0.41	USD 200,000	Brazilian Government International Bond, 4.250%, 07/01/25	195,725	0.38
United Arab Emirates				USD 300,000	Brazilian Government International Bond, 8.750%, 04/02/25	321,431	0.63
USD 100,000	DP World Ltd/United Arab Emirates, 6.850%, 02/07/37	106,112	0.21	USD 200,000	Brazilian Government International Bond, 2.875%, 06/06/25	188,600	0.37
USD 100,000	MDGH GMTN RSC Ltd, 3.750%, 19/04/29	95,363	0.19	USD 100,000	Brazilian Government International Bond, 10.125%, 15/05/27	116,644	0.23
USD 200,000	MDGH GMTN RSC Ltd, 3.375%, 28/03/32	180,850	0.35				
Total United Arab Emirates		382,325	0.75				
United Kingdom							
USD 200,000	State Grid Europe development, 3.125%, 07/04/25	191,360	0.38				
USD 200,000	Ukraine Railways Via Rail Capital Markets PLC, 8.250%, 09/07/24	36,125	0.07				
Total United Kingdom		227,485	0.45				
Total Corporate Bonds		9,934,088	19.45				

Schedule of Investments *(continued)* as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 74.68% <i>(continued)</i>				Government Bonds - 74.68% <i>(continued)</i>			
Brazil <i>(continued)</i>				Colombia <i>(continued)</i>			
USD 50,000	Brazilian Government International Bond, 4.625%, 13/01/28	47,791	0.09	USD 200,000	Colombia Government International Bond, 5.625%, 26/02/44	146,600	0.29
USD 120,000	Brazilian Government International Bond, 8.250%, 20/01/34	134,310	0.26	USD 200,000	Colombia Government International Bond, 5.000%, 15/06/45	137,225	0.27
USD 250,000	Brazilian Government International Bond, 7.125%, 20/01/37	259,500	0.51	Total Colombia		1,428,075	2.80
USD 200,000	Brazilian Government International Bond, 5.625%, 07/01/41	168,662	0.33	Costa Rica			
USD 350,000	Brazilian Government International Bond, 4.750%, 14/01/50	243,206	0.48	USD 250,000	Costa Rica Government International Bond, 6.125%, 19/02/31	241,922	0.48
Total Brazil		1,675,869	3.28	USD 200,000	Costa Rica Government International Bond, 7.158%, 12/03/45	190,725	0.37
Chile				Total Costa Rica		432,647	0.85
USD 125,000	Chile Government International Bond, 3.240%, 06/02/28	115,805	0.23	Croatia			
USD 500,000	Chile Government International Bond, 2.550%, 27/01/32	401,656	0.79	USD 200,000	Croatia Government International Bond, 6.000%, 26/01/24	200,850	0.39
USD 80,000	Chile Government International Bond, 3.860%, 21/06/47	62,615	0.12	Total Croatia		200,850	0.39
USD 200,000	Chile Government International Bond, 3.500%, 25/01/50	144,037	0.28	Dominican Republic			
USD 200,000	Republic Of Chile, 4.340%, 07/03/42	168,475	0.33	USD 300,000	Dominican Republic International Bond, 5.500%, 27/01/25	297,150	0.58
Total Chile		892,588	1.75	USD 100,000	Dominican Republic International Bond, 6.875%, 29/01/26	100,769	0.20
China				USD 100,000	Dominican Republic International Bond, 5.950%, 25/01/27	97,581	0.19
USD 400,000	China Development Bank, 1.625%, 27/10/30	328,656	0.64	USD 150,000	Dominican Republic International Bond, 4.500%, 30/01/30	127,247	0.25
USD 200,000	China Government International Bond, 0.550%, 21/10/25	179,302	0.35	USD 150,000	Dominican Republic International Bond, 4.875%, 23/09/32	124,012	0.24
USD 200,000	China Government International Bond, 2.125%, 03/12/29	177,644	0.35	USD 140,000	Dominican Republic International Bond, 6.850%, 27/01/45	120,995	0.24
USD 200,000	China Government International Bond, 1.200%, 21/10/30	162,037	0.32	USD 150,000	Dominican Republic International Bond, 6.500%, 15/02/48	123,216	0.24
Total China		847,639	1.66	USD 300,000	Dominican Republic International Bond, 6.400%, 05/06/49	241,556	0.47
Colombia				USD 300,000	Dominican Republic International Bond, 5.875%, 30/01/60	219,244	0.43
USD 400,000	Colombia Government International Bond, 3.875%, 25/04/27	353,075	0.69	Total Dominican Republic		1,451,770	2.84
USD 200,000	Colombia Government International Bond, 4.500%, 15/03/29	172,413	0.34	Ecuador			
USD 200,000	Colombia Government International Bond, 3.000%, 30/01/30	152,800	0.30	USD 223,822	Ecuador Government International Bond, zero coupon, 31/07/30	86,633	0.17
USD 200,000	Colombia Government International Bond, 7.375%, 18/09/37	187,537	0.37	USD 150,215	Ecuador Government International Bond, 5.500%, 31/07/30	95,556	0.19
USD 350,000	Colombia Government International Bond, 6.125%, 18/01/41	278,425	0.54	USD 1,083,405	Ecuador Government International Bond, 2.500%, 31/07/35	495,522	0.97
				Total Ecuador		677,711	1.33
				Egypt			
				USD 200,000	Egypt Government International Bond, 5.250%, 06/10/25	179,000	0.35
				USD 200,000	Egypt Government International Bond, 5.800%, 30/09/27	165,000	0.32
				USD 200,000	Egypt Government International Bond, 7.625%, 29/05/32	147,600	0.29
				USD 100,000	Egypt Government International Bond, 6.875%, 30/04/40	64,500	0.13

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 74.68% (continued)				Government Bonds - 74.68% (continued)			
Egypt (continued)				Hungary			
USD 200,000	Egypt Government International Bond, 7.903%, 21/02/48	124,500	0.24	USD 200,000	Hungary, 5.250%, 16/06/29	190,537	0.37
USD 200,000	Egypt Government International Bond, 7.500%, 16/02/61	122,000	0.24	USD 200,000	Hungary Government International Bond, 5.375%, 25/03/24	199,787	0.39
Total Egypt		802,600	1.57	USD 200,000	Hungary Government International Bond, 2.125%, 22/09/31	147,288	0.29
El Salvador				USD 200,000	Hungary Government International Bond, 5.500%, 16/06/34	186,850	0.37
USD 100,000	El Salvador Government International Bond, 8.625%, 28/02/29	43,238	0.08	USD 200,000	Hungary Government International Bond, 3.125%, 21/09/51	119,600	0.23
USD 100,000	El Salvador Government International Bond, 7.650%, 15/06/35	39,269	0.08	Total Hungary		844,062	1.65
USD 150,000	El Salvador Government International Bond, 7.125%, 20/01/50	56,981	0.11	India			
USD 150,000	El Salvador Government International Bond, 9.500%, 15/07/52	64,481	0.13	USD 200,000	Export-Import Bank of India, 3.375%, 05/08/26	187,402	0.37
Total El Salvador		203,969	0.40	USD 200,000	Export-Import Bank of India, 3.250%, 15/01/30	172,850	0.34
Gabon				Total India		360,252	0.71
USD 200,000	Gabon Government International Bond, 7.000%, 24/11/31	163,413	0.32	Indonesia			
Total Gabon		163,413	0.32	USD 200,000	Indonesia Government International Bond, 4.750%, 08/01/26	199,772	0.39
Germany				USD 200,000	Indonesia Government International Bond, 4.350%, 08/01/27	197,022	0.39
USD 200,000	Republic of Georgia, 2.750%, 22/04/26	180,475	0.35	USD 50,000	Indonesia Government International Bond, 3.850%, 18/07/27	48,193	0.09
Total Germany		180,475	0.35	USD 200,000	Indonesia Government International Bond, 7.750%, 17/01/38	239,475	0.47
Ghana				USD 200,000	Indonesia Government International Bond, 6.750%, 15/01/44	224,272	0.44
USD 200,000	Ghana Government International Bond, 7.875%, 26/03/27	76,000	0.15	USD 200,000	Indonesia Government International Bond, 3.500%, 14/02/50	148,537	0.29
USD 200,000	Ghana Government International Bond, 8.125%, 26/03/32	70,750	0.14	USD 200,000	Indonesia Government International Bond, 4.450%, 15/04/70	167,272	0.33
USD 200,000	Ghana Government International Bond, 8.625%, 07/04/34	71,287	0.14	Total Indonesia		1,224,543	2.40
USD 400,000	Ghana Government International Bond, 8.627%, 16/06/49	137,000	0.27	Iraq			
USD 200,000	Ghana Government International Bond, 8.950%, 26/03/51	69,913	0.13	USD 171,875	Iraq International Bond, 5.800%, 15/01/28	158,104	0.31
Total Ghana		424,950	0.83	Total Iraq		158,104	0.31
Guatemala				Ivory Coast			
USD 200,000	Guatemala Government Bond, 4.875%, 13/02/28	191,850	0.37	USD 125,389	Ivory Coast Government International Bond, 5.750%, 31/12/32	118,163	0.23
USD 200,000	Guatemala Government Bond, 6.125%, 01/06/50	187,475	0.37	USD 100,000	Ivory Coast Government International Bond, 6.125%, 15/06/33	89,000	0.18
Total Guatemala		379,325	0.74	Total Ivory Coast		207,163	0.41
Honduras							
USD 150,000	Honduras Government International Bond, 6.250%, 19/01/27	131,700	0.26				
Total Honduras		131,700	0.26				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 74.68% (continued)				Government Bonds - 74.68% (continued)			
Jamaica				Lebanon (continued)			
USD 100,000	Jamaica Government International Bond, 8.000%, 15/03/39	116,581	0.23	USD 200,000	Lebanon Government International Bond, 7.050%, 02/11/35	11,350	0.02
USD 200,000	Jamaica Government International Bond, 7.875%, 28/07/45	224,163	0.44	USD 150,000	Lebanon Government International Bond, 7.250%, 23/03/37	8,465	0.02
Total Jamaica		340,744	0.67	Total Lebanon		61,862	0.12
Jordan				Mexico			
USD 200,000	Jordan Government International Bond, 6.125%, 29/01/26	197,225	0.39	USD 200,000	Mexico Government International Bond, 3.250%, 16/04/30	173,850	0.34
USD 200,000	Kingdom of Jordan, 7.750%, 15/01/28	201,788	0.39	USD 200,000	Mexico Government International Bond, 2.659%, 24/05/31	161,600	0.32
Total Jordan		399,013	0.78	USD 100,000	Mexico Government International Bond, 4.750%, 27/04/32	93,519	0.18
Kazakhstan				USD 217,000	Mexico Government International Bond, 3.500%, 12/02/34	174,142	0.34
USD 200,000	Kazakhstan Government International Bond, 3.875%, 14/10/24	201,100	0.39	USD 50,000	Mexico Government International Bond, 6.750%, 27/09/34	52,056	0.10
USD 300,000	Kazakhstan Government International Bond, 6.500%, 21/07/45	311,681	0.61	USD 150,000	Mexico Government International Bond, 6.050%, 11/01/40	145,575	0.29
Total Kazakhstan		512,781	1.00	USD 200,000	Mexico Government International Bond, 4.280%, 14/08/41	153,725	0.30
Kenya				USD 70,000	Mexico Government International Bond, 4.750%, 08/03/44	56,407	0.11
USD 200,000	Republic of Kenya Government International Bond, 7.000%, 22/05/27	179,250	0.35	USD 100,000	Mexico Government International Bond, 5.550%, 21/01/45	89,769	0.18
USD 200,000	Republic of Kenya Government International Bond, 7.250%, 28/02/28	176,000	0.34	USD 200,000	Mexico Government International Bond, 4.600%, 23/01/46	155,288	0.30
USD 200,000	Republic of Kenya Government International Bond, 8.000%, 22/05/32	171,500	0.34	Total Mexico		1,255,931	2.46
Total Kenya		526,750	1.03	Mongolia			
Kuwait				USD 200,000	Mongolia Government International Bond, 5.125%, 07/04/26	172,022	0.34
USD 400,000	Kuwait International Government Bond, 3.500%, 20/03/27	387,700	0.76	Total Mongolia		172,022	0.34
Total Kuwait		387,700	0.76	Morocco			
Lebanon				USD 200,000	Morocco Government International Bond, 2.375%, 15/12/27	173,850	0.34
USD 100,000	Lebanon Government International Bond, 6.000%, 27/01/23	5,644	0.01	USD 200,000	Morocco Government International Bond, 5.500%, 11/12/42	170,725	0.34
USD 370,000	Lebanon Government International Bond, 6.650%, 22/04/24	20,882	0.04	Total Morocco		344,575	0.68
USD 50,000	Lebanon Government International Bond, 6.200%, 26/02/25	2,822	0.00	Namibia			
USD 150,000	Lebanon Government International Bond, 6.750%, 29/11/27	8,466	0.02	USD 100,000	Namibia International Bonds, 5.250%, 29/10/25	93,250	0.18
USD 75,000	Lebanon Government International Bond, 7.000%, 23/03/32	4,233	0.01	Total Namibia		93,250	0.18
				Nigeria			
				USD 800,000	Nigeria Government International Bond, 6.500%, 28/11/27	643,000	1.26
				USD 200,000	Nigeria Government International Bond, 6.125%, 28/09/28	154,000	0.30
				USD 400,000	Nigeria Government International Bond, 8.375%, 24/03/29	330,000	0.64
				USD 200,000	Nigeria Government International Bond, 7.375%, 28/09/33	142,000	0.28
				Total Nigeria		1,269,000	2.48

Schedule of Investments *(continued)*

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another 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 - 74.68% <i>(continued)</i>				Government Bonds - 74.68% <i>(continued)</i>			
Oman				Peru			
USD 300,000	Oman Government International Bond, 4.750%, 15/06/26	289,181	0.57	USD 150,000	Peruvian Government International Bond, 2.392%, 23/01/26	137,934	0.27
USD 200,000	Oman Government International Bond, 5.375%, 08/03/27	195,413	0.38	USD 150,000	Peruvian Government International Bond, 4.125%, 25/08/27	143,747	0.28
USD 200,000	Oman Government International Bond, 5.625%, 17/01/28	197,100	0.39	USD 150,000	Peruvian Government International Bond, 2.844%, 20/06/30	126,872	0.25
USD 200,000	Oman Government International Bond, 6.000%, 01/08/29	199,912	0.39	USD 200,000	Peruvian Government International Bond, 2.783%, 23/01/31	165,350	0.32
USD 200,000	Oman Government International Bond, 6.750%, 17/01/48	186,600	0.36	USD 100,000	Peruvian Government International Bond, 1.862%, 01/12/32	72,988	0.14
USD 200,000	Oman Government International Bond, 7.000%, 25/01/51	192,663	0.38	USD 140,000	Peruvian Government International Bond, 3.000%, 15/01/34	110,232	0.22
Total Oman		1,260,869	2.47	USD 40,000	Peruvian Government International Bond, 6.550%, 14/03/37	42,195	0.08
Pakistan				USD 200,000	Peruvian Government International Bond, 3.300%, 11/03/41	145,725	0.29
USD 500,000	Pakistan Government International Bond, 6.875%, 05/12/27	192,555	0.38	USD 200,000	Peruvian Government International Bond, 3.550%, 10/03/51	142,100	0.28
USD 200,000	Pakistan Government International Bond, 8.875%, 08/04/51	68,522	0.13	USD 150,000	Peruvian Government International Bond, 2.780%, 01/12/60	87,731	0.17
Total Pakistan		261,077	0.51	USD 140,000	Peruvian Government International Bond, 3.600%, 15/01/72	91,070	0.18
Panama				USD 100,000	Peruvian Government International Bond, 3.230%, 28/07/21	58,300	0.11
USD 200,000	Panama Government International Bond, 3.750%, 16/03/25	193,162	0.38	Total Peru		1,324,244	2.59
USD 100,000	Panama Government International Bond, 7.125%, 29/01/26	105,269	0.21	Philippines			
USD 200,000	Panama Government International Bond, 3.875%, 17/03/28	188,725	0.37	USD 200,000	Philippine Government International Bond, 10.625%, 16/03/25	225,772	0.44
USD 200,000	Panama Government International Bond, 3.298%, 19/01/33	161,850	0.32	USD 200,000	Philippine Government International Bond, 5.170%, 13/10/27	204,522	0.40
USD 200,000	Panama Government International Bond, 4.500%, 15/05/47	153,350	0.30	USD 200,000	Philippine Government International Bond, 3.750%, 14/01/29	190,772	0.37
USD 200,000	Panama Government International Bond, 4.500%, 16/04/50	150,850	0.29	USD 200,000	Philippine Government International Bond, 7.750%, 14/01/31	238,022	0.47
USD 150,000	Panama Government International Bond, 4.300%, 29/04/53	109,153	0.21	USD 200,000	Philippine Government International Bond, 3.556%, 29/09/32	181,772	0.36
USD 200,000	Panama Government International Bond, 4.500%, 01/04/56	146,663	0.29	USD 200,000	Philippine Government International Bond, 5.000%, 13/01/37	194,022	0.38
Total Panama		1,209,022	2.37	USD 200,000	Philippine Government International Bond, 3.950%, 20/01/40	170,022	0.33
Paraguay							
USD 100,000	Paraguay Government International Bond, 5.000%, 15/04/26	99,613	0.19				
USD 200,000	Paraguay Government International Bond, 5.400%, 30/03/50	171,725	0.34				
Total Paraguay		271,338	0.53				

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 74.68% (continued)				Government Bonds - 74.68% (continued)			
Philippines (continued)				Saudi Arabia			
USD 200,000	Philippine Government International Bond, 3.700%, 01/03/41	163,022	0.32	USD 300,000	Saudi Government International Bond, 3.625%, 04/03/28	285,750	0.56
USD 200,000	Philippine Government International Bond, 3.200%, 06/07/46	145,022	0.28	USD 200,000	Saudi Government International Bond, 4.375%, 16/04/29	197,000	0.38
Total Philippines		1,712,948	3.35	USD 400,000	Saudi Government International Bond, 4.500%, 17/04/30	395,500	0.77
Poland				USD 200,000	Saudi Government International Bond, 3.250%, 22/10/30	182,037	0.36
USD 200,000	Republic of Poland Government International Bond, 3.250%, 06/04/26	191,663	0.38	USD 200,000	Saudi Government International Bond, 4.500%, 22/04/60	176,975	0.35
USD 350,000	Republic of Poland Government International Bond, 5.500%, 16/11/27	357,682	0.70	Total Saudi Arabia		1,237,262	2.42
USD 70,000	Republic of Poland Government International Bond, 5.750%, 16/11/32	74,156	0.14	Senegal			
Total Poland		623,501	1.22	USD 220,000	Senegal Government International Bond, 6.250%, 23/05/33	180,991	0.35
Qatar				Total Senegal		180,991	0.35
USD 200,000	Qatar Government International Bond, 3.250%, 02/06/26	192,163	0.37	South Africa			
USD 200,000	Qatar Government International Bond, 4.000%, 14/03/29	196,287	0.38	USD 200,000	Republic of South Africa Government International Bond, 4.875%, 14/04/26	192,975	0.38
USD 260,000	Qatar Government International Bond, 9.750%, 15/06/30	346,011	0.68	USD 200,000	Republic of South Africa Government International Bond, 4.300%, 12/10/28	177,912	0.35
USD 100,000	Qatar Government International Bond, 6.400%, 20/01/40	116,581	0.23	USD 200,000	Republic of South Africa Government International Bond, 4.850%, 30/09/29	177,663	0.35
USD 400,000	Qatar Government International Bond, 5.103%, 23/04/48	400,075	0.78	USD 300,000	Republic of South Africa Government International Bond, 6.300%, 22/06/48	239,250	0.47
USD 400,000	Qatar Government International Bond, 4.817%, 14/03/49	386,950	0.76	USD 200,000	Republic of South Africa Government International Bond, 5.750%, 30/09/49	146,500	0.28
USD 200,000	Qatar Government International Bond, 4.400%, 16/04/50	182,100	0.36	USD 200,000	Saudi International Bond, 5.500%, 25/10/32	211,500	0.41
Total Qatar		1,820,167	3.56	Total South Africa		1,145,800	2.24
Romania				Sri Lanka			
USD 100,000	Romanian Government International Bond, 3.000%, 27/02/27	88,456	0.18	USD 200,000	Sri Lanka Government International Bond, 5.750%, 18/04/23	59,350	0.12
USD 80,000	Romanian Government International Bond, 5.250%, 25/11/27	76,740	0.15	USD 650,000	Sri Lanka Government International Bond, 6.850%, 14/03/24	193,513	0.38
USD 200,000	Romanian Government International Bond, 3.625%, 27/03/32	159,100	0.31	USD 200,000	Sri Lanka Government International Bond, 6.350%, 28/06/24	58,475	0.11
USD 116,000	Romanian Government International Bond, 5.125%, 15/06/48	92,097	0.18	Total Sri Lanka		311,338	0.61
USD 250,000	Romanian Government International Bond, 4.000%, 14/02/51	164,969	0.32	Trinidad And Tobago			
Total Romania		581,362	1.14	USD 200,000	Turkey Government International Bond, 8.600%, 24/09/27	199,500	0.39
				Total Trinidad And Tobago		199,500	0.39
				Tunisia			
				USD 200,000	Tunisian Republic, 5.750%, 30/01/25	135,850	0.27
				Total Tunisia		135,850	0.27

Schedule of Investments (continued)

as at 31 December 2022 (Expressed in US Dollar)

Nominal Value	Description	Market Value	% of Net Assets	Nominal Value	Description	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or 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 - 74.68% (continued)				Government Bonds - 74.68% (continued)			
Turkey				United Arab Emirates (continued)			
USD 70,000	Turkey Government International Bond, 7.375%, 05/02/25	70,175	0.14	USD 100,000	Republic of Armenia International Bond, 3.600%, 02/02/31	79,644	0.16
USD 200,000	Turkey Government International Bond, 4.250%, 13/03/25	187,000	0.37	USD 200,000	UAE International Government Bond, 4.951%, 07/07/52	199,350	0.39
USD 200,000	Turkey Government International Bond, 6.375%, 14/10/25	192,000	0.37	USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND, 2.875%, 19/10/41	153,413	0.30
USD 200,000	Turkey Government International Bond, 4.875%, 09/10/26	178,500	0.35				
USD 200,000	Turkey Government International Bond, 6.000%, 25/03/27	182,750	0.36			1,628,175	3.19
USD 200,000	Turkey Government International Bond, 6.125%, 24/10/28	178,288	0.35	Total United Arab Emirates			
USD 200,000	Turkey Government International Bond, 7.625%, 26/04/29	188,750	0.37	Uruguay			
USD 200,000	Turkey Government International Bond, 5.950%, 15/01/31	166,000	0.32	USD 225,000	Uruguay Government International Bond, 4.375%, 27/10/27	226,800	0.45
USD 120,000	Turkey Government International Bond, 8.000%, 14/02/34	120,510	0.24	USD 200,180	Uruguay Government International Bond, 4.375%, 23/01/31	199,279	0.39
USD 100,000	Turkey Government International Bond, 6.875%, 17/03/36	83,000	0.16	USD 50,000	Uruguay Government International Bond, 7.875%, 15/01/33	62,450	0.12
USD 75,000	Turkey Government International Bond, 7.250%, 05/03/38	67,139	0.13	USD 385,000	Uruguay Government International Bond, 5.100%, 18/06/50	379,610	0.74
USD 200,000	Turkey Government International Bond, 6.750%, 30/05/40	157,250	0.31	USD 347,752	Uruguay Government International Bond, 4.975%, 20/04/55	334,711	0.66
USD 55,000	Turkey Government International Bond, 6.625%, 17/02/45	41,896	0.08			1,202,850	2.36
				Total Uruguay			
Total Turkey		1,813,258	3.55	Uzbekistan			
Ukraine				USD 200,000	Uzbekneftegaz jsc, 4.750%, 16/11/28	160,500	0.31
USD 400,000	Ukraine Government International Bond, 7.750%, 01/09/23	85,169	0.16			160,500	0.31
USD 200,000	Ukraine Government International Bond, 9.750%, 01/11/28	43,100	0.09	Total Uzbekistan			
USD 200,000	Ukraine Government International Bond, 6.876%, 21/05/29	37,475	0.07	Vietnam			
USD 200,000	Ukraine Government International Bond, 7.375%, 25/09/32	36,475	0.07	USD 200,000	Vietnam Government International Bond, 4.800%, 19/11/24	195,022	0.38
USD 400,000	Ukraine Government International Bond, 7.253%, 15/03/33	74,700	0.15			195,022	0.38
				Total Vietnam			
Total Ukraine		276,919	0.54	Zambia			
United Arab Emirates				USD 200,000	Zambia Government International Bond, 8.970%, 30/07/27	88,000	0.17
USD 400,000	Abu Dhabi Government International Bond, 3.125%, 03/05/26	377,137	0.74			88,000	0.17
USD 200,000	Abu Dhabi Government International Bond, 1.625%, 02/06/28	175,413	0.34	Total Zambia			
USD 250,000	Abu Dhabi Government International Bond, 2.500%, 30/09/29	223,875	0.44	Total Government Bonds			
USD 200,000	Abu Dhabi Government International Bond, 4.125%, 11/10/47	176,037	0.34	38,145,609			
USD 200,000	Emirate of Dubai Government International Bonds, 3.900%, 09/09/50	142,475	0.28	Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			
USD 100,000	Republic of Armenia International Bond, 7.150%, 26/03/25	100,831	0.20	48,079,697			
				94.13			
				Other transferable securities			
				Corporate Bonds - 0.72%			
				United States			
				USD 200,000	Dae Funding LLC, 1.550%, 01/08/24	186,350	0.36
						186,350	0.36
				United States Virgin Islands			
				USD 200,000	Chinalco Capital Holdings, 2.950%, perpetual	183,460	0.36
						183,460	0.36
				Total United States Virgin Islands			
				Total Corporate Bonds			
				369,810			
				0.72			
				Government Bonds - 3.38%			
				Angola			
				USD 200,000	Republic Of Angola, 8.750%, 14/04/32	173,000	0.34
						173,000	0.34
				Total Angola			

Schedule of Investments *(continued)*

as at 31 December 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>			
Government Bonds - 3.38% <i>(continued)</i>				Government Bonds - 3.38% <i>(continued)</i>			
Cayman Islands				Paraguay			
USD 200,000	Sharjah Sukuk Program, 3.886%, perpetual	180,225	0.35	USD 200,000	Republic Of Paraguay, 3.849%, 28/06/33	175,100	0.34
Total Cayman Islands				Total Paraguay			
180,225 0.35				175,100 0.34			
Egypt				Romania			
USD 300,000	Arab Republic Of Egypt, 7.600%, 01/03/29	244,500	0.48	USD 210,000	Romania, 3.000%, perpetual	165,021	0.32
USD 200,000	ArAB Republic Of Egypt, 8.700%, 01/03/49	131,500	0.26	Total Romania			
Total Egypt				165,021 0.32			
376,000 0.74				South Africa			
Indonesia				USD 200,000 Saudi International Bond, 2.750%, perpetual			
USD 200,000	Perusahaan Penerbit Sbsn, 2.300%, 23/06/25	189,022	0.37	Total South Africa			
Total Indonesia				173,850 0.34			
189,022 0.37				1,724,712 3.38			
Jordan				Total Government Bonds			
USD 100,000	Kingdom Of Jordan, 7.375%, 10/10/47	85,581	0.17	Total Other transferable securities			
Total Jordan				2,094,522 4.10			
85,581 0.17				TOTAL INVESTMENTS			
Oman				50,174,219 98.23			
USD 200,000	Oman Gov Interntl Bond, 6.750%, 28/10/27	206,913	0.41				
Total Oman							
206,913 0.41							

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
US 5 YEAR T-NOTE, due 31/03/23	USD	(1)	107,930	914	0.00
Unrealised Gain on Futures Contracts				914	0.00
Total Futures Contracts				914	0.00
Other Net Assets/(Liabilities)				904,557	1.77
TOTAL NET ASSETS				51,079,690	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,668 held as cash at Goldman Sachs & Co.

Notes to the Financial Statements

for the year ended 31 December 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 year under review (launches and closures of Sub-funds and share classes) have been listed in the report. Please refer to Note 13 for further details.

Investment Objectives

The investment objectives set out below are for information only. The complete investment objectives and investment policy for each Sub-fund are set out in the Prospectus.

Name of the Sub-fund	Investment Objective
State Street Euro Core Treasury Bond Index Fund	To track the performance of the Euro core government bond market.
State Street EMU Government Bond Index Fund	To track the performance of the Euro government bond market.
State Street Euro Inflation Linked Bond Index Fund	To track the performance of the inflation-linked Euro government bond market.
State Street Euro Corporate Bond Screened Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market.
State Street SRI Euro Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated sustainable corporate bond market.
State Street Global Treasury Bond Index Fund	To track the performance of the global government bond market.
State Street Global Aggregate Bond Index Fund	To track the performance of the global bond market.
State Street Canada Index Equity Fund	To track the performance of the Canadian equity market.
State Street Japan Screened Index Equity Fund	To track the performance of the Japanese equity market.
State Street Switzerland Index Equity Fund	To track the performance of the Swiss equity market.
State Street UK Index Equity Fund	To track the performance of the UK equity market.
State Street US Screened Index Equity Fund	To track the performance of the US equity market.
State Street EMU Screened Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe Screened Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan Screened Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World Screened Index Equity Fund	To track the performance of global developed equity markets.
State Street World ESG Index Equity Fund	To track the performance of global developed equity markets.
State Street Global Emerging Markets Screened Index Equity Fund	To track the performance of global emerging market equities.
State Street Flexible Asset Allocation Plus Fund	To generate capital growth over the medium to long term through exposure to a broad range of asset classes.
State Street Europe Value Spotlight Fund	To generate capital growth over long term through investment in European equity securities.
State Street Eurozone Value Spotlight Fund	To generate capital growth over long term through investment in Eurozone equity securities.
State Street US Value Spotlight Fund	To generate capital growth over long term through investment in North American equity securities.
State Street Asia Pacific Value Spotlight Fund	To generate capital growth over long term through investment in Asia Pacific equity securities.
State Street Global Value Spotlight Fund	To generate capital growth over long term through investment in global equity securities.

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

1. Description of the Company (*continued*)

Name of the Sub-fund	Investment Objective
State Street Multi-Factor Global ESG Equity Fund	To provide a return in excess of the performance of global equity securities.
State Street Europe ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of European equity markets.
State Street North America ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of North American equity markets.
State Street Global ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of global developed equity markets.
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street Emerging Markets ESG Screened Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street EMU ESG Screened Equity Fund	To provide a return in excess of the performance of Eurozone equity markets.
State Street Europe Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of European small capitalisation equity markets.
State Street Emerging Markets Small Cap ESG Screened Equity Fund	To provide a return in excess of the performance of emerging market small capitalisation equities.
State Street Global ESG Screened Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.
State Street Global ESG Screened Defensive Equity Fund	To generate capital growth over the medium to long term through investment in global equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.
State Street Global Treasury 1-10 Year Bond Index Fund	To track the performance of the global government bond market with a maturity between 1 and 10 years.
State Street Emerging Markets Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street Emerging Markets Opportunities Equity Fund	To generate capital growth over long term through investment in emerging market equities.
State Street Global Opportunities Equity Fund	To generate capital growth over long term through investment in global equity securities.
State Street Sustainable Climate US Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, US Dollar-denominated corporate bond market.
State Street Sustainable Climate Euro Corporate Bond Fund	To generate capital growth over the long term through investment in the fixed-rate, investment grade, Euro-denominated corporate bond market.
State Street Global High Yield Bond Screened Index Fund	To track the performance of the fixed rate global high yield corporate bond market.
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	To track the performance of investible local currency denominated, emerging markets sovereign bonds.
State Street US Opportunities Equity Fund	To generate capital growth over the long term through investments in US equity securities.
State Street China Opportunities Equity Fund	To generate capital growth over the long term through investments in onshore and offshore China equities.
State Street Sustainable Climate World Equity Fund	To generate capital growth over the long term through investment in global equity securities.
State Street Sustainable Climate US Equity Fund	To generate capital growth over the long term through investment in US equity securities.
State Street Emerging Markets ESG Hard Currency Government Bond Index Fund	To track the performance of the U.S. dollar denominated emerging markets government bond market.

Notes to the Financial Statements

for the year ended 31 December 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 13, these funds liquidated during the year ended 31 December 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 December 2022, the last business day of the year.

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)	1.57377	= Euro (EUR) 1.00000
British Pound (GBP)	0.88723	= Euro (EUR) 1.00000
Canadian Dollar (CAD)	1.44607	= Euro (EUR) 1.00000
Japanese Yen (JPY)	140.81824	= Euro (EUR) 1.00000
Swiss Franc (CHF)	0.98742	= Euro (EUR) 1.00000
US Dollar (USD)	1.06725	= Euro (EUR) 1.00000

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

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

d) Foreign Exchange Transactions (*continued*)

Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD)	1.51685	= Euro (EUR) 1.00000
British Pound (GBP)	0.85272	= Euro (EUR) 1.00000
Canadian Dollar (CAD)	1.37015	= Euro (EUR) 1.00000
Japanese Yen (JPY)	138.04864	= Euro (EUR) 1.00000
Swiss Franc (CHF)	1.00492	= Euro (EUR) 1.00000
US Dollar (USD)	1.05347	= Euro (EUR) 1.00000

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 December 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 year.

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 year-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 year-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 year ended 31 December 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 31 December 2022, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at year 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 31 December 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 year 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 year ended 31 December 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 year-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 year end, there has been no Swing Pricing Adjustment made to any of the Sub-fund.

3. Fees and Expenses

a) Depositary, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Depositary 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 Depositary 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 Depositary 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.

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees

The Sub-funds listed in this report, funded as at 31 December 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 Screened Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street SRI Euro Corporate Bond Index Fund	Class A2 (EUR)	0.16%
	Class A2 Distributing (EUR)	0.16%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
State Street Global Treasury Bond Index Fund	Class S (EUR)	0.05%
	Class A (USD)**	0.20%
	Class B (USD)	0.00%
	Class B Distributing (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 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%	
State Street Global Aggregate Bond Index Fund	Class A (USD)**	0.20%
	Class B Distributing (GBP-Portfolio Hedged)*	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%
Class A (EUR-Portfolio Hedged)**	0.22%	
State Street Canada Index Equity Fund	Class I (CAD)	0.20%
	Class I (EUR)	0.20%
	Class P (CAD)	0.60%

Notes to the Financial Statements

for the year ended 31 December 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 Japan Screened Index Equity Fund	Class B (JPY)	0.00%
	Class I (JPY)	0.20%
	Class I (EUR)	0.20%
	Class P (JPY)	0.60%
State Street Switzerland Index Equity Fund	Class A (CHF)*	0.30%
	Class I (CHF)	0.20%
	Class P (CHF)	0.60%
	Class P (EUR)	0.60%
State Street UK Index Equity Fund	Class S (CHF)	0.12%
	Class I (GBP)	0.20%
	Class I (EUR)	0.20%
	Class P (GBP)	0.60%
State Street US Screened Index Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class I (EUR-NAV Hedged)	0.22%
State Street EMU Screened Index Equity Fund	Class P (USD)	0.60%
	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
State Street Europe Screened Index Equity Fund	Class A (EUR)	0.30%
	Class B (EUR)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (EUR)	0.20%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
	Class B (USD)	0.00%
	Class I (USD)	0.20%
State Street World Screened Index Equity Fund	Class I (EUR)	0.20%
	Class P (USD)	0.60%
	Class B (USD)	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 (EUR-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%	

Notes to the Financial Statements

for the year ended 31 December 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 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 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 (EUR)	0.00%
	Class I (USD)	0.75%
State Street Global Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class I (USD)	0.75%
	Class P (EUR)	1.50%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.00%
	Class B Distributing (GBP)*	0.00%
	Class I (USD)	0.35%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.30%
	Class P (EUR)	0.50%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.30%
	Class P (USD)	0.50%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (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%
	Class P (EUR)	0.95%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%

Notes to the Financial Statements

for the year ended 31 December 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 Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.20%
	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 P (USD)	0.90%
	Class I (USD)	0.35%
	Class I (EUR)**	0.35%
	Class B (USD)	0.00%
	Class A (USD)	0.45%
	Class I Distributing (EUR)	0.35%
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)**	0.75%
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 B Distributing (GBP)*	0.00%
	Class I Distributing (USD)	0.15%
	Class I (EUR)	0.15%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	0.15%
	Class I (EUR)	0.75%
	Class I (USD)	0.75%
State Street Global Opportunities Equity Fund	Class P (EUR)	1.35%
	Class P (USD)	1.35%
	Class I (USD)	0.50%
State Street Sustainable Climate US Corporate Bond Fund	Class B (USD)	0.00%
	Class I (USD)	0.20%
	Class I (EUR-NAV Hedged)	0.22%
State Street Sustainable Climate Euro Corporate Bond Fund	Class S (USD)	0.15%
	Class P (USD)	0.40%
	Class I Distributing (EUR)*	0.20%
	Class P (EUR)	0.40%
	Class B (EUR)*	0.00%
State Street Sustainable Climate Euro Corporate Bond Fund	Class I (EUR)	0.20%
	Class S (EUR)	0.15%

Notes to the Financial Statements

for the year ended 31 December 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 High Yield Bond Screened Index Fund	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%
	Class B (USD)	0.00%
	Class B (EUR-Portfolio Hedged)	0.00%
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)*	0.30%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)*	0.15%
	Class B (USD)*	0.00%

*This share class launched during the year ended 31 December 2022. Please refer to Note 13 for further details.

**This share class closed during the year ended 31 December 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, Depository, 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 31 December 2022	Maximum TER in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%	0.07%
	Class I (EUR)	0.20%	0.22%
	Class I Distributing (EUR)	0.20%	0.22%
	Class P (EUR)	0.35%	0.40%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%	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%

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 31 December 2022	Maximum TER in %
State Street Euro Corporate Bond 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%
	Class P Distributing (EUR)	0.35%	0.40%
State Street SRI Euro Corporate Bond Index Fund	Class A2 (EUR)	0.11%	0.22%
	Class A2 Distributing (EUR)	0.11%	0.22%
	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
State Street Global Treasury Bond Index Fund	Class S (EUR)	0.11%	0.11%
	Class A (USD)**	N.A.	0.30%
	Class B (USD)	0.06%	0.06%
	Class B Distributing (GBP-Portfolio Hedged)*	0.06%	0.07%
	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 (GBP-Portfolio Hedged)	0.25%	0.25%
	Class I Distributing (GBP-Portfolio Hedged)	0.25%	0.25%
	Class I (USD-Portfolio Hedged)	0.25%	0.25%
	Class I Distributing (USD-Portfolio Hedged)	0.25%	0.25%
	Class P (USD)	0.39%	0.40%
	Class I (SGD-Portfolio Hedged)	0.25%	0.25%
State Street Global Aggregate Bond Index Fund	Class A (USD)**	N.A.	0.30%
	Class B Distributing (GBP-Portfolio Hedged)*	N.A.	0.06%
	Class B (GBP-Portfolio Hedged)	0.04%	0.06%
	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 (GBP-Portfolio Hedged)	0.22%	0.24%
	Class I (USD-Portfolio Hedged)	0.22%	0.24%
State Street Canada Index Equity Fund	Class A (EUR-Portfolio Hedged)**	N.A.	0.33%
	Class I (CAD)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
State Street Japan Screened Index Equity Fund	Class P (CAD)	0.70%	0.70%
	Class B (JPY)	0.10%	0.10%
	Class I (JPY)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
State Street Switzerland Index Equity Fund	Class P (JPY)	0.70%	0.70%
	Class A (CHF)*	0.39%	0.40%
	Class I (CHF)	0.29%	0.30%
	Class P (CHF)	0.69%	0.70%
	Class P (EUR)	0.69%	0.70%
State Street UK Index Equity Fund	Class S (CHF)	0.17%	0.17%
	Class I (GBP)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 31 December 2022	Maximum TER in %
State Street US Screened Index Equity Fund	Class B (USD)	0.04%	0.05%
	Class B Distributing (GBP)*,***	0.06%	0.05%
	Class I (USD)	0.24%	0.25%
	Class I (EUR)	0.24%	0.25%
	Class I (EUR-NAV Hedged)	0.26%	0.28%
State Street EMU Screened Index Equity Fund	Class P (USD)	0.64%	0.70%
	Class B (EUR)	0.06%	0.06%
	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
State Street Europe Screened Index Equity Fund	Class P (EUR)	0.70%	0.70%
	Class A (EUR)	0.40%	0.40%
	Class B (EUR)	0.05%	0.05%
	Class B Distributing (GBP)*	NA	0.05%
State Street Pacific Ex-Japan Screened Index Equity Fund	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
	Class P (EUR)	0.67%	0.70%
	Class B (USD)	0.10%	0.10%
State Street World Screened Index Equity Fund	Class I (USD)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (USD)	0.70%	0.70%
	Class B (USD)	0.03%	0.04%
	Class B (USD-Portfolio Hedged)	0.04%	0.05%
	Class I (USD)	0.23%	0.24%
	Class I (EUR)	0.23%	0.24%
	Class I (EUR-Portfolio Hedged)	0.27%	0.28%
	Class I (GBP)	0.23%	0.24%
	Class P (USD)	0.65%	0.70%
	Class P (EUR-Portfolio Hedged)	0.68%	0.73%
	Class S (USD)	0.10%	0.10%
	Class S Distributing (USD)	0.10%	0.10%
	Class I (SEK-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%	0.28%
	Class I Distributing (EUR-Portfolio Hedged)*	0.27%	0.28%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%	0.28%
Class I (SEK)	0.23%	0.24%	
Class I Distributing (USD-Portfolio Hedged)	0.27%	0.28%	
Class P (SEK-Portfolio 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-Portfolio Hedged)	0.30%	0.31%
State Street Global Emerging Markets 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 year ended 31 December 2022 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 31 December 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)	1.61%	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 B Distributing (GBP)*	0.10%	0.10%
	Class I (USD)	0.45%	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.38%	0.40%
	Class P (EUR)	0.62%	0.64%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%	0.40%
	Class P (USD)	0.59%	0.64%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%	0.45%
	Class I Distributing (USD)	0.45%	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	0.57%	0.70%
	Class I (EUR)	0.58%	0.70%
	Class P (USD)**	N.A.	1.24%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	0.15%	0.25%
	Class B (GBP)	0.14%	0.25%
	Class I (USD)	0.59%	0.70%
	Class I (EUR)	0.60%	0.70%
	Class P (USD)	1.13%	1.24%
	Class P (EUR)	1.13%	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)	1.49%	1.49%
	Class I (USD)	1.30%	1.35%
	Class I (EUR)	1.31%	1.35%
	Class P (USD)	2.49%	2.49%
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR)**	N.A.	0.45%
	Class P (EUR)**	N.A.	1.04%
State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	1.04%	1.04%
	Class I (USD)	0.45%	0.45%
	Class I (EUR)**	N.A.	0.45%
	Class B (USD)	0.10%	0.10%
	Class A (USD)	0.59%	0.59%
	Class I Distributing (EUR)	0.45%	0.45%
	Class I (EUR-Portfolio Hedged)***	0.48%	0.48%

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 31 December 2022	Maximum TER in %
State Street Global ESG Screened Defensive Equity Fund	Class B (USD)	0.09%	0.10%
	Class B (EUR)	0.08%	0.10%
	Class I (USD)	0.84%	0.85%
State Street Europe ESG Screened Defensive Equity Fund	Class I (EUR)**	N.A.	0.85%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.11%	0.12%
	Class I (CHF-Portfolio Hedged)	0.13%	0.15%
	Class I (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (GBP-Portfolio Hedged)	0.13%	0.15%
	Class I (USD-Portfolio Hedged)	0.13%	0.15%
	Class I Distributing (USD-Portfolio Hedged)	0.13%	0.15%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.06%	0.15%
	Class B Distributing (GBP)*	N.A.	0.15%
	Class I Distributing (USD)	0.21%	0.30%
	Class I (EUR)	0.21%	0.30%
State Street Emerging Markets Opportunities Equity Fund	Class I (USD)	0.20%	0.30%
	Class I (EUR)	1.00%	1.00%
	Class P (USD)	1.64%	1.64%
State Street Global Opportunities Equity Fund	Class I (EUR)	0.99%	1.00%
	Class P (EUR)	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-NAV Hedged)	0.33%	0.33%
	Class S (USD)	0.25%	0.25%
	Class P (USD)	0.54%	0.54%
State Street Sustainable Climate Euro Corporate Bond Fund	Class I Distributing (EUR)*	0.30%	0.30%
	Class P (EUR)	0.54%	0.54%
	Class B (EUR)*	0.10%	0.10%
	Class I (EUR)	0.30%	0.30%
	Class S (EUR)	0.25%	0.25%
State Street Global High Yield Bond Screened Index Fund	Class I (USD)	0.25%	0.25%
	Class I (CHF-Portfolio Hedged)	0.29%	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%	0.29%
	Class I Distributing (GBP-Portfolio Hedged)	0.29%	0.29%
	Class I (USD-Portfolio Hedged)	0.29%	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%	0.29%
	Class B (USD)	0.10%	0.10%
	Class B (EUR-Portfolio Hedged)	0.11%	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 China Opportunities Equity Fund	Class I (USD)*	0.90%	0.90%
State Street Sustainable Climate World Equity Fund	Class I (USD)*	0.40%	0.40%
State Street Sustainable Climate US Equity Fund	Class I (USD)*	0.40%	0.40%

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

3. Fees and Expenses (*continued*)

b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	TER as at 31 December 2022	Maximum TER in %
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)*	0.25%	0.25%
	Class B (USD)*	0.10%	0.10%

*This share class launched during the year ended 31 December 2022. Please refer to Note 13 for further details.

**This share class closed during the year ended 31 December 2022. Please refer to Note 13 for further details.

***There was a change of maximum TER during the year and for some classes the TER as at 31 December 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 year ended 31 December 2022 was € 135,000. 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 year ended 31 December 2022 (*continued*)

4. Taxation (*continued*)

As at 31 December 2022, the following Share Classes are not subject to taxe d'abonnement:

Name of the Sub-fund	Share Classes
State Street Japan Screened Index Equity Fund	Class I (JPY)
	Class B (JPY)
	Class I (EUR)
	Class P (JPY)
State Street Switzerland Index Equity Fund	Class A (CHF)
	Class P (EUR)
	Class P (CHF)
	Class I (CHF)
State Street UK Index Equity Fund	Class S (CHF)
	Class I (EUR)
	Class P (GBP)
	Class I (GBP)
State Street US Screened Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
	Class B Distributing (GBP)
	Class I (EUR-NAV Hedged)
	Class I (EUR)
State Street Pacific Ex-Japan Screened Index Equity Fund	Class P (USD)
	Class I (USD)
	Class B (USD)
	Class I (EUR)
State Street EMU Screened Index Equity Fund	Class P (EUR)
	Class A (EUR)
	Class I (EUR)
	Class B (EUR)
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)
	Class B Distributing (GBP)
	Class P (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
State Street Global Emerging Markets Screened Index Equity Fund	Class B (EUR)
	Class P (USD)
	Class I (USD)
	Class I (GBP)
	Class B (USD)
	Class I (SEK)

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

4. Taxation (continued)

Name of the Sub-fund	Share Classes
State Street World Screened Index Equity Fund	Class P (USD)
	Class I (SEK-Portfolio Hedged)
	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 I Distributing (EUR-Portfolio Hedged)	
State Street Emerging Markets Local Currency Government Bond Index Fund	Class P (SEK-Portfolio Hedged)
	Class B Distributing (GBP)
	Class I (EUR)
	Class B (USD)
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class I Distributing (USD)
	Class I (USD)
	Class B (USD)
State Street Global High Yield Bond 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 B Distributing (GBP-Portfolio Hedged)
	Class I (USD)
	Class I (SGD-Portfolio Hedged)
	Class P (USD)
	Class I (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)	
State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP-Portfolio Hedged)
	Class I (USD)
	Class I (USD-Portfolio Hedged)
	Class I (CHF-Portfolio Hedged)
	Class I (EUR-Portfolio Hedged)
	Class I (GBP-Portfolio Hedged)
Class B (GBP-Portfolio Hedged)	

Notes to the Financial Statements

for the year ended 31 December 2022 (continued)

4. Taxation (continued)

Name of the Sub-fund	Share Classes
State Street Euro Corporate Bond Screened Index Fund	Class P (EUR)
	Class I (EUR)
	Class B (EUR)
	Class P Distributing (EUR)
	Class I Distributing (EUR)
State Street EMU Government Bond Index Fund	Class P (EUR)
	Class I (EUR)
	Class B (EUR)
	Class P Distributing (EUR)
State Street Euro Core Treasury Bond Index Fund	Class I (EUR)
	Class P (EUR)
	Class B (EUR)
	Class I Distributing (EUR)
State Street SRI Euro 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)
State Street World ESG Index Equity Fund	Class I (USD)
	Class I (EUR-Portfolio Hedged)
	Class B (USD)
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)
	Class I (USD)

5. Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the year ended 31 December 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 year from 01 January 2022 to 31 December 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	5,423
State Street Global Aggregate Bond Index Fund	USD	6,693
State Street Canada Index Equity Fund	CAD	4,766
State Street Japan Screened Index Equity Fund	JPY	817,102
State Street Switzerland Index Equity Fund	CHF	45,107
State Street UK Index Equity Fund	GBP	103,542

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

6. Transaction Costs (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street US Screened Index Equity Fund	USD	10,717
State Street EMU Screened Index Equity Fund	EUR	188,738
State Street Europe Screened Index Equity Fund	EUR	206,777
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	7,800
State Street World Screened Index Equity Fund	USD	358,059
State Street World ESG Index Equity Fund	USD	233,743
State Street Global Emerging Markets Screened Index Equity Fund	USD	370,104
State Street Flexible Asset Allocation Plus Fund	EUR	1,194
State Street Europe Value Spotlight Fund	EUR	68,201
State Street Eurozone Value Spotlight Fund	EUR	227,222
State Street US Value Spotlight Fund	USD	4,950
State Street Asia Pacific Value Spotlight Fund	USD	47,292
State Street Global Value Spotlight Fund	EUR	86,804
State Street Multi-Factor Global ESG Equity Fund	USD	61,976
State Street Europe ESG Screened Enhanced Equity Fund	EUR	333,826
State Street North America ESG Screened Enhanced Equity Fund	USD	54,702
State Street Global ESG Screened Enhanced Equity Fund	USD	27,076
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	2,213,126
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	1,269,615
State Street EMU ESG Screened Equity Fund	EUR	36,574
State Street Europe Small Cap ESG Screened Equity Fund	EUR	37,555
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	699,819
State Street Europe ESG Screened Managed Volatility Equity Fund ^(b)	EUR	66,316
State Street Global ESG Screened Managed Volatility Equity Fund	USD	125,791
State Street Global ESG Screened Defensive Equity Fund	USD	173,952
State Street Europe ESG Screened Defensive Equity Fund ^(b)	EUR	5,061
State Street Global Treasury 1-10 Year Bond Index Fund	USD	6,141
State Street Emerging Markets Opportunities Equity Fund	USD	59,551
State Street Global Opportunities Equity Fund	USD	31,584
State Street Global High Yield Bond Screened Index Fund	USD	747
State Street US Opportunities Equity Fund	USD	688
State Street China Opportunities Equity Fund	USD	15,242
State Street Sustainable Climate World Equity Fund	USD	6,141
State Street Sustainable Climate US Equity Fund	USD	452

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

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 year ended 31 December 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

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for the year ended 31 December 2022 (*continued*)

7. Dividends distributed (*continued*)

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
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	0.1	999,680
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.01	17,693
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	0.2	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 Screened Index Equity Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.23	174,283
State Street Europe Screened Index Equity Fund	Class I Distributing (EUR)	1 April 2022	5 April 2022	EUR	0.3	3,683,010
State Street World Screened Index Equity Fund	Class S Distributing (USD)	1 April 2022	5 April 2022	USD	0.19	1,373,504

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for the year ended 31 December 2022 (*continued*)

7. Dividends distributed (*continued*)

Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street Global High Yield Bond Screened Index Fund	Class I Distributing (GBP-Portfolio Hedged)	1 April 2022	5 April 2022	GBP	0.22	27,212
State Street World Screened Index Equity Fund	Class I Distributing (CHF-Portfolio Hedged)	1 April 2022	5 April 2022	CHF	0.05	198,282
State Street World Screened Index Equity Fund	Class I Distributing (USD-Portfolio Hedged)	1 April 2022	5 April 2022	USD	0.05	134,251
State Street World Screened Index Equity 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

8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 31 December 2022. The resulting gain of € 1,631,566,006 represents the movement in exchange rates between 1 January 2022 and 31 December 2022. This is a translation gain, which has no impact on the Net Asset Value of the individual Sub-funds.

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

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 31 December 2022 amounted to:

Name of the Sub-fund	Currency	Market Value in EUR
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	3,233,907
State Street Global High Yield Bond Screened Index Fund	EUR	3,166,264
	Total	6,400,171

At 31 December 2022 the total of cross Sub-Funds' investments amounts to EUR 6,400,171 and therefore total combined NAV as at year-end without cross-investments would amount to EUR 25,389,800,598.

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 31 December 2022:

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 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	9,566,525	1.78%	1.79%
State Street Euro Core Treasury Bond Index Fund	EUR	BNP Paribas SA	France	9,089,675	1.69%	1.70%
State Street Euro Core Treasury Bond Index Fund	EUR	Credit Suisse International	United Kingdom	21,760	0.00%	0.00%
State Street Euro Core Treasury Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	74,207,954	13.77%	13.90%
State Street Euro Core Treasury Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	2,623,782	0.49%	0.49%
State Street EMU Government Bond Index Fund	EUR	Merrill Lynch International	United Kingdom	20,210,766	6.01%	6.06%
State Street Euro Corporate Bond Screened Index Fund	EUR	Barclays PLC	United Kingdom	24,785,944	3.42%	3.46%
State Street Euro Corporate Bond Screened Index Fund	EUR	BNP Paribas SA	France	5,125,256	0.71%	0.71%
State Street Euro Corporate Bond Screened Index Fund	EUR	Credit Suisse International	United Kingdom	4,155,050	0.57%	0.58%

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for the year ended 31 December 2022 (*continued*)

10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Euro Corporate Bond Screened Index Fund	EUR	Goldman Sachs International	United Kingdom	1,044,398	0.14%	0.15%
State Street Euro Corporate Bond Screened Index Fund	EUR	ING Bank NV	Netherlands	1,698,762	0.23%	0.24%
State Street Euro Corporate Bond Screened Index Fund	EUR	Merrill Lynch International	United Kingdom	129,670	0.02%	0.02%
State Street Euro Corporate Bond Screened Index Fund	EUR	Nomura International PLC	United Kingdom	2,868,524	0.40%	0.40%
State Street Euro Corporate Bond Screened Index Fund	EUR	RBC Europe Ltd	United Kingdom	3,684,169	0.51%	0.51%
State Street SRI Euro Corporate Bond Index Fund	EUR	Barclays PLC	United Kingdom	12,478,299	3.05%	3.09%
State Street SRI Euro Corporate Bond Index Fund	EUR	BNP Paribas SA	France	3,553,377	0.87%	0.88%
State Street SRI Euro Corporate Bond Index Fund	EUR	Credit Suisse International	United Kingdom	1,642,760	0.40%	0.41%
State Street SRI Euro Corporate Bond Index Fund	EUR	ING Bank NV	Netherlands	560,630	0.14%	0.14%
State Street SRI Euro Corporate Bond Index Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	4,689,855	1.15%	1.16%
State Street SRI Euro Corporate Bond Index Fund	EUR	Nomura International PLC	United Kingdom	1,553,560	0.38%	0.38%
State Street SRI Euro Corporate Bond Index Fund	EUR	RBC Europe Ltd	United Kingdom	1,027,505	0.25%	0.25%
State Street Global Treasury Bond Index Fund	USD	Barclays PLC	United Kingdom	142,669,834	9.45%	9.65%
State Street Global Treasury Bond Index Fund	USD	BNP Paribas SA	France	7,246,937	0.48%	0.49%
State Street Global Treasury Bond Index Fund	USD	Credit Suisse International	United Kingdom	213,153	0.01%	0.01%
State Street Global Treasury Bond Index Fund	USD	Macquarie Bank Ltd	Australia	2,001,822	0.13%	0.14%
State Street Global Treasury Bond Index Fund	USD	Merrill Lynch International	United Kingdom	46,652,287	3.09%	3.15%
State Street Global Treasury Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	22,691,388	1.50%	1.53%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Treasury Bond Index Fund	USD	Nomura International PLC	United Kingdom	1,218,332	0.08%	0.08%
State Street Global Treasury Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	18,752,476	1.24%	1.27%
State Street Global Aggregate Bond Index Fund	USD	Barclays PLC	United Kingdom	285,286,170	5.73%	5.75%
State Street Global Aggregate Bond Index Fund	USD	BNP Paribas SA	France	18,512,948	0.37%	0.37%
State Street Global Aggregate Bond Index Fund	USD	Credit Suisse International	United Kingdom	2,911,355	0.06%	0.06%
State Street Global Aggregate Bond Index Fund	USD	Merrill Lynch International	United Kingdom	75,713,114	1.52%	1.53%
State Street Global Aggregate Bond Index Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	30,323,093	0.61%	0.61%
State Street Global Aggregate Bond Index Fund	USD	Nomura International PLC	United Kingdom	48,882,232	0.98%	0.99%
State Street Global Aggregate Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	28,846,268	0.58%	0.58%
State Street Canada Index Equity Fund	CAD	Barclays Capital Securities Ltd	United Kingdom	97	0.00%	0.00%
State Street Canada Index Equity Fund	CAD	Citigroup Global Markets Ltd	United Kingdom	1,831,540	1.75%	1.75%
State Street Canada Index Equity Fund	CAD	Goldman Sachs International	United Kingdom	14,319,188	13.67%	13.70%
State Street Canada Index Equity Fund	CAD	HSBC Bank PLC	United Kingdom	98,420	0.09%	0.09%
State Street Canada Index Equity Fund	CAD	JP Morgan Securities PLC	United Kingdom	2,554,149	2.44%	2.44%
State Street Canada Index Equity Fund	CAD	Societe Generale SA	France	6,107,603	5.83%	5.84%
State Street Canada Index Equity Fund	CAD	UBS AG	Switzerland	12,560,320	11.99%	12.02%
State Street Japan Screened Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	504,646,477	2.90%	2.90%
State Street Japan Screened Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	510,891,845	2.93%	2.94%
State Street Japan Screened Index Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	36,712,966	0.21%	0.21%
State Street Japan Screened Index Equity Fund	JPY	Goldman Sachs International	United Kingdom	10,589,187	0.06%	0.06%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Japan Screened Index Equity Fund	JPY	HSBC Bank PLC	United Kingdom	3,044,034	0.02%	0.02%
State Street Japan Screened Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	1,250,459,482	7.18%	7.20%
State Street Japan Screened Index Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	117,414,962	0.67%	0.68%
State Street Japan Screened Index Equity Fund	JPY	Societe Generale SA	France	482,921,774	2.77%	2.78%
State Street Japan Screened Index Equity Fund	JPY	UBS AG	Switzerland	944,626,204	5.42%	5.44%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	39,489,611	10.57%	10.62%
State Street Switzerland Index Equity Fund	CHF	Citigroup Global Markets Ltd	United Kingdom	713,285	0.19%	0.19%
State Street Switzerland Index Equity Fund	CHF	Goldman Sachs International	United Kingdom	2,866,676	0.77%	0.77%
State Street Switzerland Index Equity Fund	CHF	HSBC Bank PLC	United Kingdom	704,950	0.19%	0.19%
State Street Switzerland Index Equity Fund	CHF	Societe Generale SA	France	196,413	0.05%	0.05%
State Street Switzerland Index Equity Fund	CHF	UBS AG	Switzerland	308,456	0.08%	0.08%
State Street UK Index Equity Fund	GBP	Barclays Capital Securities Ltd	United Kingdom	128,896	0.12%	0.12%
State Street UK Index Equity Fund	GBP	Goldman Sachs International	United Kingdom	263,697	0.25%	0.25%
State Street UK Index Equity Fund	GBP	JP Morgan Securities PLC	United Kingdom	30,988	0.03%	0.03%
State Street US Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	2,682,355	0.20%	0.21%
State Street US Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	12,258,789	0.93%	0.94%
State Street US Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	117,145	0.01%	0.01%
State Street US Screened Index Equity Fund	USD	Societe Generale SA	France	137,034	0.01%	0.01%
State Street US Screened Index Equity Fund	USD	UBS AG	Switzerland	1,066,665	0.08%	0.08%

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for the year ended 31 December 2022 (*continued*)

10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street EMU Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,209,621	0.45%	0.45%
State Street EMU Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	178,986	0.07%	0.07%
State Street EMU Screened Index Equity Fund	EUR	Credit Suisse International	United Kingdom	22,067	0.01%	0.01%
State Street EMU Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	134,916	0.05%	0.05%
State Street EMU Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	61,293	0.02%	0.02%
State Street EMU Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	1,065,220	0.39%	0.39%
State Street EMU Screened Index Equity Fund	EUR	Societe Generale SA	France	18,697	0.01%	0.01%
State Street EMU Screened Index Equity Fund	EUR	UBS AG	Switzerland	894,583	0.33%	0.33%
State Street Europe Screened Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	14,789,087	2.24%	2.25%
State Street Europe Screened Index Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	36,290	0.01%	0.01%
State Street Europe Screened Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	433,782	0.07%	0.07%
State Street Europe Screened Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	1,585,232	0.24%	0.24%
State Street Europe Screened Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	777,920	0.12%	0.12%
State Street Europe Screened Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	474,718	0.07%	0.07%
State Street Europe Screened Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	1,304,090	0.20%	0.20%
State Street Europe Screened Index Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	3,166,286	0.48%	0.48%
State Street Europe Screened Index Equity Fund	EUR	Societe Generale SA	France	587,103	0.09%	0.09%
State Street Europe Screened Index Equity Fund	EUR	UBS AG	Switzerland	1,417,712	0.21%	0.22%

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for the year ended 31 December 2022 (*continued*)

10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	583,236	1.08%	1.08%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Credit Suisse International	United Kingdom	203,721	0.38%	0.38%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	4,089,868	7.54%	7.58%
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	UBS AG	Switzerland	399,357	0.74%	0.74%
State Street World Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	24,715,921	0.56%	0.57%
State Street World Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	5,319,740	0.12%	0.12%
State Street World Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	6,685,448	0.15%	0.15%
State Street World Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	7,181,360	0.16%	0.16%
State Street World Screened Index Equity Fund	USD	Credit Suisse International	United Kingdom	375,230	0.01%	0.01%
State Street World Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	42,725,052	0.97%	0.98%
State Street World Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	22,968,888	0.52%	0.53%
State Street World Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	20,689,631	0.47%	0.47%
State Street World Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	3,444,993	0.08%	0.08%
State Street World Screened Index Equity Fund	USD	Skandinaviska Enskilda Banken AB	Sweden	4,238,444	0.10%	0.10%
State Street World Screened Index Equity Fund	USD	Societe Generale SA	France	46,271,389	1.05%	1.06%
State Street World Screened Index Equity Fund	USD	UBS AG	Switzerland	23,302,614	0.53%	0.53%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	1,635,215	0.15%	0.15%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	1,977,545	0.18%	0.18%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,964,970	0.17%	0.18%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street World ESG Index Equity Fund	USD	Credit Suisse International	United Kingdom	33,146	0.00%	0.00%
State Street World ESG Index Equity Fund	USD	Goldman Sachs International	United Kingdom	12,491,017	1.11%	1.12%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	477,184	0.04%	0.04%
State Street World ESG Index Equity Fund	USD	ING Bank NV	Netherlands	8,600,495	0.76%	0.77%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	8,776,335	0.78%	0.79%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	487,923	0.04%	0.04%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	20,109,648	1.79%	1.81%
State Street World ESG Index Equity Fund	USD	UBS AG	Switzerland	11,329,172	1.01%	1.02%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	33,064	0.01%	0.01%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Barclays PLC	United Kingdom	36,177	0.01%	0.01%
State Street Global Emerging Markets Screened Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	837,764	0.23%	0.23%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	210,860	0.06%	0.06%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Goldman Sachs International	United Kingdom	2,977,436	0.82%	0.83%
State Street Global Emerging Markets Screened Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	475,580	0.13%	0.13%
State Street Global Emerging Markets Screened Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,174,883	0.32%	0.33%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	612,286	0.17%	0.17%
State Street Global Emerging Markets Screened Index Equity Fund	USD	Societe Generale SA	France	137,182	0.04%	0.04%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Emerging Markets Screened Index Equity Fund	USD	UBS AG	Switzerland	1,191,555	0.33%	0.33%
State Street Flexible Asset Allocation Plus Fund	EUR	Barclays PLC	United Kingdom	513,401	0.32%	0.33%
State Street Flexible Asset Allocation Plus Fund	EUR	Nomura International PLC	United Kingdom	128,395	0.08%	0.08%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	2,291,802	1.23%	1.25%
State Street Multi-Factor Global ESG Equity Fund	USD	Barclays PLC	United Kingdom	313,656	0.17%	0.17%
State Street Multi-Factor Global ESG Equity Fund	USD	BNP Paribas Arbitrage SNC	France	580,273	0.31%	0.32%
State Street Multi-Factor Global ESG Equity Fund	USD	Credit Suisse International	United Kingdom	416	0.00%	0.00%
State Street Multi-Factor Global ESG Equity Fund	USD	Goldman Sachs International	United Kingdom	1,933,021	1.04%	1.06%
State Street Multi-Factor Global ESG Equity Fund	USD	HSBC Bank PLC	United Kingdom	129,067	0.07%	0.07%
State Street Multi-Factor Global ESG Equity Fund	USD	ING Bank NV	Netherlands	309,869	0.17%	0.17%
State Street Multi-Factor Global ESG Equity Fund	USD	Merrill Lynch International	United Kingdom	802,020	0.43%	0.44%
State Street Multi-Factor Global ESG Equity Fund	USD	UBS AG	Switzerland	3,345,166	1.79%	1.83%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	7,485,887	2.17%	2.19%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	69,211	0.02%	0.02%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Goldman Sachs International	United Kingdom	177,563	0.05%	0.05%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	HSBC Bank PLC	United Kingdom	1,616,377	0.47%	0.47%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	208,914	0.06%	0.06%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Skandinaviska Enskilda Banken AB	Sweden	2,190,082	0.64%	0.64%

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe ESG Screened Enhanced Equity Fund	EUR	Societe Generale SA	France	634,933	0.18%	0.19%
State Street Europe ESG Screened Enhanced Equity Fund	EUR	UBS AG	Switzerland	1,706,273	0.50%	0.50%
State Street North America ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	1,085,152	0.22%	0.23%
State Street North America ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	4,228,073	0.87%	0.88%
State Street North America ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	65,203	0.01%	0.01%
State Street North America ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,741,397	0.36%	0.36%
State Street North America ESG Screened Enhanced Equity Fund	USD	Societe Generale SA	France	7,426,782	1.53%	1.54%
State Street North America ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	2,568,537	0.53%	0.53%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	1,059,531	1.61%	1.63%
State Street Global ESG Screened Enhanced Equity Fund	USD	Barclays PLC	United Kingdom	19,459	0.03%	0.03%
State Street Global ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	44,906	0.07%	0.07%
State Street Global ESG Screened Enhanced Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	579,198	0.88%	0.89%
State Street Global ESG Screened Enhanced Equity Fund	USD	Credit Suisse International	United Kingdom	115,003	0.17%	0.18%
State Street Global ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	508,724	0.77%	0.78%
State Street Global ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	500,881	0.76%	0.77%
State Street Global ESG Screened Enhanced Equity Fund	USD	ING Bank NV	Netherlands	220,056	0.33%	0.34%
State Street Global ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	178,820	0.27%	0.28%
State Street Global ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	599,135	0.91%	0.92%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,852,337	0.30%	0.31%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	BNP Paribas Arbitrage SNC	France	867,982	0.12%	0.12%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Goldman Sachs International	United Kingdom	6,146,684	0.85%	0.87%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,609,133	0.22%	0.23%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	1,176,107	0.16%	0.17%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Macquarie Bank Ltd	Australia	349,792	0.05%	0.05%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	Merrill Lynch International	United Kingdom	2,524,059	0.35%	0.36%
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	UBS AG	Switzerland	1,279,741	0.18%	0.18%
State Street EMU ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	73,781	0.29%	0.30%
State Street EMU ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	209,318	0.84%	0.84%
State Street EMU ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	54,606	0.22%	0.22%
State Street EMU ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	85,068	0.34%	0.34%
State Street EMU ESG Screened Equity Fund	EUR	Merrill Lynch International	United Kingdom	66,637	0.27%	0.27%
State Street EMU ESG Screened Equity Fund	EUR	UBS AG	Switzerland	230,293	0.92%	0.93%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	886,648	4.21%	4.22%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	6,145	0.03%	0.03%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	702,880	3.33%	3.34%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Credit Suisse International	United Kingdom	25,433	0.12%	0.12%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Goldman Sachs International	United Kingdom	216,756	1.03%	1.03%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	HSBC Bank PLC	United Kingdom	281,663	1.34%	1.34%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Small Cap ESG Screened Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	20,822	0.10%	0.10%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	226,736	1.08%	1.08%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	Societe Generale SA	France	280,042	1.33%	1.33%
State Street Europe Small Cap ESG Screened Equity Fund	EUR	UBS AG	Switzerland	40,892	0.19%	0.19%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	55,369	0.04%	0.04%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	Goldman Sachs International	United Kingdom	579,813	0.42%	0.43%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	UBS AG	Switzerland	62,582	0.05%	0.05%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	4,137,243	1.05%	1.06%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	BNP Paribas Arbitrage SNC	France	1,914,131	0.49%	0.49%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,269,217	0.32%	0.32%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Goldman Sachs International	United Kingdom	7,543,463	1.91%	1.93%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	HSBC Bank PLC	United Kingdom	2,172,110	0.55%	0.56%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	Merrill Lynch International	United Kingdom	5,810,666	1.47%	1.49%
State Street Global ESG Screened Managed Volatility Equity Fund	USD	UBS AG	Switzerland	3,453,002	0.88%	0.88%
State Street Global ESG Screened Defensive Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	3,578,078	2.73%	2.77%

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

10. Securities Lending (*continued*)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Global ESG Screened Defensive Equity Fund	USD	Barclays PLC	United Kingdom	82,523	0.06%	0.06%
State Street Global ESG Screened Defensive Equity Fund	USD	BNP Paribas Arbitrage SNC	France	156,408	0.12%	0.12%
State Street Global ESG Screened Defensive Equity Fund	USD	Goldman Sachs International	United Kingdom	1,862,118	1.42%	1.44%
State Street Global ESG Screened Defensive Equity Fund	USD	Merrill Lynch International	United Kingdom	1,186,752	0.90%	0.92%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Barclays PLC	United Kingdom	349,194,895	13.17%	13.46%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Credit Suisse International	United Kingdom	892,423	0.03%	0.03%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	5,873,824	0.22%	0.23%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	Merrill Lynch International	United Kingdom	93,693,686	3.53%	3.61%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	38,712,539	1.46%	1.49%
State Street Global Treasury 1-10 Year Bond Index Fund	USD	UBS AG	Switzerland	1,884,653	0.07%	0.07%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	29,230,935	1.62%	1.66%
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	22,426,985	1.24%	1.28%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Barclays PLC	United Kingdom	5,673,184	1.86%	1.90%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	JP Morgan Securities PLC	United Kingdom	5,024,012	1.65%	1.68%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	RBC Europe Ltd	United Kingdom	37,812	0.01%	0.01%

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for the year ended 31 December 2022 (continued)

10. Securities Lending (continued)

Sub-funds name	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31 December 2022	% of Total Net assets	% of the fund's total lendable assets*
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	Merrill Lynch International	United Kingdom	32,024	0.01%	0.01%

* 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 31 December 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	165,201	41,300	123,901
State Street EMU Government Bond Index Fund	EUR	8,391	2,098	6,293
State Street Euro Corporate Bond Screened Index Fund	EUR	171,665	42,917	128,748
State Street SRI Euro Corporate Bond Index Fund	EUR	99,839	24,960	74,879
State Street Global Treasury Bond Index Fund	USD	214,849	53,712	161,137
State Street Global Aggregate Bond Index Fund	USD	472,212	118,053	354,159
State Street Canada Index Equity Fund	CAD	408,577	102,144	306,433
State Street Japan Screened Index Equity Fund	JPY	18,922,321	4,730,580	14,191,741
State Street Switzerland Index Equity Fund	CHF	392,086	98,021	294,065
State Street UK Index Equity Fund	GBP	1,550	388	1,162
State Street US Screened Index Equity Fund	USD	86,893	21,723	65,170
State Street EMU Screened Index Equity Fund	EUR	97,570	24,393	73,177
State Street Europe Screened Index Equity Fund	EUR	264,719	66,180	198,539
State Street Pacific Ex-Japan Screened Index Equity Fund	USD	5,036	1,259	3,777
State Street World Screened Index Equity Fund	USD	1,569,627	392,407	1,177,220
State Street World ESG Index Equity Fund	USD	258,653	64,663	193,990
State Street Global Emerging Markets Screened Index Equity Fund	USD	56,045	14,011	42,034
State Street Flexible Asset Allocation Plus Fund	EUR	908	227	681
State Street Multi-Factor Global ESG Equity Fund	USD	84,198	21,050	63,148
State Street Europe ESG Screened Enhanced Equity Fund	EUR	129,478	32,369	97,109
State Street North America ESG Screened Enhanced Equity Fund	USD	99,465	24,866	74,599
State Street Global ESG Screened Enhanced Equity Fund	USD	23,536	5,884	17,652
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	68,296	17,074	51,222
State Street Emerging Markets ESG Screened Enhanced Equity Fund	USD	134,198	33,550	100,648
State Street EMU ESG Screened Equity Fund	EUR	10,103	2,526	7,577

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for the year ended 31 December 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 Europe Small Cap ESG Screened Equity Fund	EUR	12,926	3,231	9,695
State Street Emerging Markets Small Cap ESG Screened Equity Fund	USD	9,729	2,432	7,297
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	42,120	10,530	31,590
State Street Global ESG Screened Managed Volatility Equity Fund	USD	132,331	33,083	99,248
State Street Global ESG Screened Defensive Equity Fund	USD	99,394	24,848	74,546
State Street Global Treasury 1-10 Year Bond Index Fund	USD	336,385	84,096	252,289
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	115,219	28,805	86,414
State Street Emerging Markets Opportunities Equity Fund	USD	447	112	335
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	USD	11,647	2,912	8,735

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 year 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.

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 year ending 31 December 2022.

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

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.
- State Street Emerging Markets Hard Currency Government Bond Index Fund was launched on 14 October 2022.
- State Street Europe ESG Screened Managed Volatility Equity Fund was liquidated on 30 November 2022.

The following share classes launched during the financial year:

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
State Street World Screened Index Equity Fund	USD	Class I Distributing (EUR-Portfolio Hedged)	4 October 2022
State Street Emerging Markets Hard Currency Government Bond Index Fund	USD	Class I (USD)	14 October 2022
State Street Emerging Markets Hard Currency Government Bond Index Fund	USD	Class B (USD)	14 October 2022
State Street US Screened Index Equity Fund	USD	Class B Distributing (GBP)	29 December 2022
State Street Multi-Factor Global ESG Equity Fund	USD	Class B Distributing (GBP)	29 December 2022
State Street Global Treasury Bond Index Fund	USD	Class B Distributing (GBP-Portfolio Hedged)	29 December 2022
State Street Global Aggregate Bond Index Fund	USD	Class B Distributing (GBP-Portfolio Hedged)	29 December 2022
State Street Europe Screened Index Equity Fund	EUR	Class B Distributing (GBP)	29 December 2022
State Street Emerging Markets Local Currency Government Bond Index Fund	USD	Class B Distributing (GBP)	29 December 2022

The following share classes closed during the financial year:

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

13. Significant events (*continued*)

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 Sustainable Climate Emerging Markets Enhanced Equity Fund	USD	Class P (USD)	7 February 2022
State Street World ESG Screened Index Equity Fund	GBP	Class B (GBP-Portfolio Hedged)	24 May 2022
State Street Europe ESG Screened Defensive Equity Fund	EUR	Class I (EUR)	28 June 2022
State Street Global Aggregate Bond Index Fund	EUR	Class A (EUR-Portfolio Hedged)	28 October 2022
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	Class I (EUR)	30 November 2022
State Street Europe ESG Screened Managed Volatility Equity Fund	EUR	Class P (EUR)	30 November 2022
State Street Global Treasury Bond Index Fund	USD	Class I Distributing (USD-Portfolio Hedged)	16 December 2022

The following Sub-fund changed name during the financial year:

Existing Fund Name	New Fund Name
State Street Emerging Markets SRI Enhanced Equity Fund	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund
State Street Euro Corporate Bond ESG Screened Index Fund	State Street Euro Corporate Bond Screened Index Fund
State Street Euro Sustainable Corporate Bond Index Fund	State Street SRI Euro Corporate Bond Index Fund
State Street Japan ESG Screened Index Equity Fund	State Street Japan Screened Index Equity Fund
State Street US ESG Screened Index Equity Fund	State Street US Screened Index Equity Fund
State Street EMU ESG Screened Index Equity Fund	State Street EMU Screened Index Equity Fund
State Street Europe ESG Screened Index Equity Fund	State Street Europe Screened Index Equity Fund
State Street Pacific Ex-Japan ESG Screened Index Equity Fund	State Street Pacific Ex-Japan Screened Index Equity Fund
State Street World ESG Screened Index Equity Fund	State Street World Screened Index Equity Fund
State Street Global Emerging Markets ESG Screened Index Equity Fund	State Street Global Emerging Markets Screened Index Equity Fund
State Street Global High Yield Bond ESG Screened Index Fund	State Street Global High Yield Bond Screened Index Fund

Notes to the Financial Statements

for the year ended 31 December 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

Russia/Ukraine conflict

The conflict that started on 24th February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used, fair valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

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, 2021 and the early months of 2022. As of March 2023 economies have reopened globally with stability returning to global markets.

Based on the latest available information, the Sub-funds are meeting their investment objectives, the operations of the Sub-funds are not affected and whilst we remain vigilant as to the potential outbreak of new variants, we do not envisage a scenario where material impact results.

14. Subsequent events

New prospectus for the Fund was issued on 1st January 2023, with the reclassification of the following sub-funds from article 9 to article 8:

- State Street Sustainable Climate US Equity Fund
- State Street Sustainable Climate World Equity Fund
- State Street Sustainable Climate US Corporate Bond Fund
- State Street Sustainable Climate Euro Corporate Bond Fund

Notes to the Financial Statements

for the year ended 31 December 2022 (*continued*)

14. Subsequent events (*continued*)

On 9 March 2023, Nasdaq delisted shares of Silicon Valley Bank Financial Group (ticker: SIVB) after deposit outflows and securities losses before the Silicon Valley Bank fell under the control of the Federal Deposit Insurance Corporation (FDIC). The SICAV had immaterial holdings in SIVB. The SVB Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SVB common stocks have been sold out. The SVB Bank pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 13 March 2023, Nasdaq suspended trading of equity securities of Signature Bank of New York (ticker: SBNY) before the Signature Bank of New York fell under the control of the Federal Deposit Insurance Corporation (FDIC). The SICAV had immaterial holdings in SBNY. The Signature Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SBNY common stocks have been sold out. The Signature Bank bonds pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 19 March 2023, it was announced Credit Suisse and UBS have entered into a merger agreement following the intervention of the Swiss Federal Department of Finance, the Swiss National Bank and the Swiss Financial Market Supervisory Authority ("FINMA"). UBS will be the surviving entity upon closing of the merger transaction. It was announced that FINMA had determined that Credit Suisse's Tier 1 Capital Notes would be written down to zero. The SICAV held no Tier 1 capital holding notes and had immaterial holdings in Credit Suisse affiliated securities.

15. Sustainable Finance Disclosure regulation ("SFDR")

Information on environmental and/or social characteristics and/or sustainable investments are available in the unaudited Sustainable Finance Disclosure Regulation Section and its relevant annexes where applicable.

Appendix I - Risk Disclosure Information (Unaudited) for the year ended 31 December 2022

The Company is calculating the Global Exposure of the Sub-funds using the Commitment Approach.

Appendix II - Index Tracking Error (Unaudited) for the year ended 31 December 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Switzerland Index Equity Fund	MSCI Switzerland	0.08	1.00	0.09	The tracking difference is attributable to a combination of small factors including cash drag, security selection, compounding and tax benefits.
State Street EMU Screened Index Equity Fund	MSCI EMU EX UNGC AND CW INDEX	0.51	1.00	0.31	The majority of outperformance is due to the recurring tax advantage of the Company versus MSCI.
State Street Pacific Ex-Japan Screened Index Equity Fund	MSCI PACIFIC EX JAPAN EX UNGC AND CW INDEX	0.07	1.00	0.05	The Fund outperformed slightly the MSCI Benchmark due to tax benefits and small factors including cash drag and security selection.
State Street Europe Screened Index Equity Fund	MSCI EUROPE EX UNGC AND CW INDEX	0.27	1.00	0.13	The Fund outperformed the MSCI Benchmark due to tax benefits.
State Street Euro Corporate Bond Screened Index Fund	BLOOMBERG EURO-AGGREGATE: CORPORATES	0.13	1.00	0.1	During the volatile year, a large part of the tracking was driven by sampling. The fund outperformed 13 bp driven by the fund's security selection which is induced by the sampling method.
State Street World Screened Index Equity Fund	MSCI WORLD EX UNGC AND CW INDEX	0.05	1.00	0.05	N/A
State Street Global Aggregate Bond Index Fund	Bloomberg Barclays Global Aggregate Bond Index	0.11	1.00	0.12	The financial markets have experienced increased volatility in 2022, this has translated into a somewhat higher tracking on the funds. Additionally the State Street Global Aggregate Bond Index Fund benefited from the removal of Russian securities from the benchmark in Q1 of 2022. Selling the bonds at better levels than the benchmark exit has translated into positive performance for the fund. Overall however the tracking remained in line with our expectations for this type of strategy.
State Street Euro Core Treasury Bond Index Fund	Bloomberg Global Treasury 40% Germany 40% France 20% Netherlands Custom Index	0.03	1.00	0.04	N/A
State Street SRI Euro Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.15	1.00	0.15	N/A
State Street Global Treasury Bond Index Fund	Bloomberg Global Treasury Bond Index	0.05	1.00	-0.01	N/A

Appendix II - Index Tracking Error (Unaudited) (continued)
for the year ended 31 December 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street EMU Government Bond Index Fund	FTSE EMU Government Bond Index	0.02	1.00	0.02	N/A
State Street Euro Inflation Linked Bond Index Fund	Bloomberg Barclays Eurozone All Consumer Price Index (CPI) Inflation-Linked Bond Index	0.01	1.00	0.11	N/A
State Street Global Emerging Markets Screened Index Equity Fund	MSCI EM (EMERGING MARKETS) EX UNGC AND CW INDEX	-0.01	1.00	0.12	N/A
State Street World ESG Index Equity Fund	MSCI World ESG Universal Index	0.01	1.00	0.23	N/A
State Street UK Index Equity Fund	MSCI United Kingdom	0.03	1.00	0.04	N/A
State Street Canada Index Equity Fund	MSCI Canada	0.29	1.00	0.02	The outperformance of the fund mainly relates to stock lending revenue earned during the period.
State Street US Screened Index Equity Fund	MSCI USA EX UNGC AND CW INDEX	0.05	1.00	0.04	N/A
State Street Japan Screened Index Equity Fund	MSCI JAPAN EX UNGC AND CW INDEX	0.07	1.00	0.12	The tracking difference is attributable to a combination of small factors including cash drag, security misweights, compounding and tax benefits.
State Street Emerging Markets Local Currency Government Bond Index Fund	J.P. Morgan Government Bond Index - Emerging Markets Global Diversified	0.31	1.00	0.29	The contributors were mainly driven by asset allocation gains due to slight underweight to Russian bonds. Small detraction from FX allocation, due to offsetting RUB overweight (via FX fwds) to neutralise risk from underweight Russian bonds.
State Street Global Treasury 1-10 Year Bond Index Fund	Bloomberg Global Treasury Intermediate bond Index	0.01	1.00	0.04	N/A
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified	0.30	1.00	0.30	The outperformance was primarily due to security selection and the way the Russia exposure was managed out of the index. Russia added 21bps to overall performance vs the benchmark.
State Street Global High Yield Bond Screened Index Fund	ICE BoFA Global High Yield Constrained Index	0.03	1.00	N/A	N/A

Appendix II - Index Tracking Error (Unaudited) (continued)
for the year ended 31 December 2022

Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Emerging Markets Hard Currency Government Bond Index Fund	J.P. Morgan Emerging Markets Bond Index Global Diversified index	N/A	1.00	N/A	Not a full year

Appendix III - Note for investors in Switzerland

for the year ended 31 December 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 31 December 2022
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.35%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%
	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%
	Class P (EUR)	0.40%
State Street Euro Corporate Bond 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 SRI Euro 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 III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 31 December 2022
State Street Global Treasury Bond Index Fund	Class A (USD)**	N.A.
	Class B (USD)	0.06%
	Class B Distributing (GBP-Portfolio Hedged)*	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 (GBP-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)	0.39%
	Class I (SGD-Portfolio Hedged)	0.25%
State Street Global Aggregate Bond Index Fund	Class A (USD)**	N.A.
	Class B Distributing (GBP-Portfolio Hedged)*	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 (GBP-Portfolio Hedged)	0.22%
	Class I (USD-Portfolio Hedged)	0.22%
Class A (EUR-Portfolio Hedged)**	N.A.	
State Street Canada Index Equity Fund	Class I (CAD)	0.30%
	Class I (EUR)	0.30%
	Class P (CAD)	0.70%
State Street Japan 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)*	0.39%
	Class I (CHF)	0.29%
	Class P (CHF)	0.69%
	Class P (EUR)	0.69%
	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 Screened Index Equity Fund	Class B (USD)	0.04%
	Class B Distributing (GBP)*,***	0.06%
	Class I (USD)	0.24%
	Class I (EUR)	0.24%
	Class I (EUR-NAV Hedged)	0.26%
	Class P (USD)	0.64%
State Street EMU 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%
	Class A (EUR)	0.40%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 31 December 2022
State Street Europe Screened Index Equity Fund	Class B (EUR)	0.05%
	Class B Distributing (GBP)*	NA
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.67%
State Street Pacific Ex-Japan 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 Screened Index Equity Fund	Class B (USD)	0.03%
	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 (SEK-Portfolio Hedged)	0.27%
	Class I Distributing (CHF-Portfolio Hedged)	0.27%
	Class I Distributing (EUR-Portfolio Hedged)*	0.27%
	Class I Distributing (GBP-Portfolio Hedged)	0.28%
	Class I (SEK)	0.23%
	Class I Distributing (USD-Portfolio Hedged)	0.27%
Class P (SEK-Portfolio Hedged)	0.68%	
Class P (SEK)	0.65%	
State Street World ESG Index Equity Fund	Class B (USD)	0.06%
	Class I (USD)	0.26%
	Class I (EUR-Portfolio Hedged)	0.30%
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	0.10%
	Class I (USD)	0.40%
	Class I (GBP)	0.40%
	Class P (USD)	1.35%
	Class I (SEK)	0.40%
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)	1.61%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%
State Street US Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (USD)	0.85%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 31 December 2022
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 B Distributing (GBP)*	0.10%
	Class I (USD)	0.45%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	0.38%
	Class P (EUR)	0.62%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	0.36%
	Class P (USD)	0.59%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	0.45%
	Class I Distributing (USD)	0.45%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund	Class I (USD)	0.57%
	Class I (EUR)	0.58%
	Class P (USD)**	N.A.
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	0.15%
	Class B (GBP)	0.14%
	Class I (USD)	0.59%
	Class I (EUR)	0.60%
	Class P (USD)	1.13%
State Street EMU ESG Screened Equity Fund	Class P (EUR)	1.13%
	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 P (EUR)	1.64%
	Class P Distributing (EUR)	1.64%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	1.49%
	Class I (USD)	1.30%
	Class I (EUR)	1.31%
	Class P (USD)	2.49%
State Street Europe ESG Screened Managed Volatility Equity Fund	Class I (EUR)**	N.A.
	Class P (EUR)**	N.A.
State Street Global ESG Screened Managed Volatility Equity Fund	Class P (USD)	1.04%
	Class I (USD)	0.45%
	Class I (EUR)**	N.A.
	Class B (USD)	0.10%
	Class A (USD)	0.59%
	Class I Distributing (EUR)	0.45%
	Class I (EUR-Portfolio Hedged)***	0.48%
State Street Global ESG Screened Defensive Equity Fund	Class B (USD)	0.09%
	Class B (EUR)	0.08%
	Class I (USD)	0.84%
State Street Europe ESG Screened Defensive Equity Fund	Class I (EUR)**	N.A.

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 31 December 2022
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	0.11%
	Class I (CHF-Portfolio Hedged)	0.13%
	Class I (EUR-Portfolio Hedged)	0.13%
	Class I Distributing (EUR-Portfolio Hedged)	0.13%
	Class I Distributing (GBP-Portfolio Hedged)	0.13%
	Class I (USD-Portfolio Hedged)	0.13%
	Class I Distributing (USD-Portfolio Hedged)	0.13%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B (USD)	0.06%
	Class B Distributing (GBP)*	N.A.
	Class I Distributing (USD)	0.21%
	Class I (EUR)	0.21%
	Class I (USD)	0.20%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	1.00%
	Class I (USD)	0.99%
	Class P (EUR)	1.64%
	Class P (USD)	1.64%
State Street Global Opportunities Equity Fund	Class I (USD)	0.60%
	Class B (USD)	0.10%
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	0.30%
	Class I (EUR-NAV Hedged)	0.33%
	Class S (USD)	0.25%
State Street Sustainable Climate Euro Corporate Bond Fund	Class P (USD)	0.54%
	Class I Distributing (EUR)*	0.30%
	Class P (EUR)	0.54%
	Class B (EUR)*	0.10%
	Class I (EUR)	0.30%
State Street Global High Yield Bond Screened Index Fund	Class S (EUR)	0.25%
	Class I (USD)	0.25%
	Class I (CHF-Portfolio Hedged)	0.29%
	Class I (EUR-Portfolio Hedged)	0.29%
	Class I Distributing (GBP-Portfolio Hedged)	0.29%
	Class I (USD-Portfolio Hedged)	0.29%
	Class I (NOK-Portfolio Hedged)	0.29%
Class B (USD)	0.10%	
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (EUR-Portfolio Hedged)	0.11%
	Class B (USD)*	0.02%
State Street US Opportunities Equity Fund	Class I (USD)	0.30%
	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)*	0.40%
State Street Sustainable Climate US Equity Fund	Class I (USD)*	0.40%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class I (USD)*	0.25%
	Class B (USD)*	0.10%

* This share class launched during the year ended 31 December 2022. Please refer to Note 13 for further details.

** This share class closed during the year ended 31 December 2022. Please refer to Note 13 for further details.

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance

The performance of each Share Class corresponds to the change in net asset value during the observation period adjusted for gross distribution if a distributing Share class, expressed in the Share Class' currency.

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022
State Street Global Aggregate Bond Index Fund	Class B Distributing (GBP Portfolio Hedged)	N/A	9.96	N/A	N/A	N/A
	Class B (GBP-Portfolio Hedged)	11.05	9.72	4.69%	-1.6%	-12.05%
	Class I (CHF-Portfolio Hedged)	10.92	9.42	3.56%	-2.7%	-13.66%
	Class I (EUR-Portfolio Hedged)	11.36	9.86	3.85%	-2.41%	-13.25%
	Class I (GBP-Portfolio Hedged)	11.89	10.44	4.49%	-1.78%	-12.24%
	Class I (USD-Portfolio Hedged)	12.73	11.28	5.32%	-1.57%	-11.34%
State Street Canada Index Equity Fund	Class I (USD)	11.58	9.69	8.98%	-4.92%	-16.30%
	Class I (CAD)	17.99	16.82	3.39%	24.93%	-6.53%
	Class I (EUR)	16.09	14.94	-3.45%	35.57%	-7.15%
State Street Japan Screened Index Equity Fund	Class P (CAD)	17.55	16.33	2.98%	24.43%	-6.9%
	Class B (JPY)	15.77	15.05	8.79%	4.98%	-4.59%
	Class I (JPY)	15.56	14.82	8.57%	4.77%	-4.78%
	Class I (EUR)	16.04	14.21	4.85%	12.73%	-11.45%
State Street Switzerland Index Equity Fund	Class P (JPY)	15.18	14.4	8.14%	4.35%	-5.15%
	Class A (CHF)*	N/A	9.18	N/A	N/A	N/A
	Class I (CHF)	17.56	14.53	1.75%	22.55%	-17.23%
	Class P (CHF)	17.12	14.12	1.34%	22.06%	-17.56%
	Class P (EUR)	18.04	15.61	1.85%	27.41%	-13.5%
State Street UK Index Equity Fund	Class S (CHF)	15.67	12.99	1.88%	22.71%	-17.13%
	Class I (GBP)	14.81	15.82	-13.50%	19.24%	6.86%
	Class I (EUR)	12.99	13.14	-18.12%	27.12%	1.13%
State Street US Screened Index Equity Fund	Class P (GBP)	14.45	15.38	-13.84%	18.76%	6.44%
	Class B (USD)	27.05	21.61	20.56%	26.78%	-20.12%
	Class B Distributing (GBP)*	N/A	9.99	N/A	N/A	N/A
	Class I (USD)	26.71	21.29	20.32%	26.53%	-20.28%
	Class I (EUR)	26.25	22.29	10.38%	36.14%	-15.05%
	Class I (EUR-NAV Hedged)	23.61	18.24	17.91%	25.41%	-22.77%
State Street EMU Screened Index Equity Fund	Class P (USD)	26.05	20.68	19.84%	22.36%	-20.6%
	Class B (EUR)	17.05	14.95	-0.72%	23.13%	-12.28%
	Class I (EUR)	16.83	14.73	-0.92%	22.88%	-12.46%
	Class I Distributing (EUR)	12.71	10.91	-0.92%	22.88%	-12.46%
	Class P (EUR)	16.4	14.29	-1.36%	22.36%	-12.84%
	Class A (EUR)	12.18	10.65	N/A	N/A	-12.58%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance (continued)

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022	
State Street Europe Screened Index Equity Fund	Class B (EUR)	15.5	13.9	-3.16%	25.31%	-10.32%	
	Class B Distributing (GBP)*	N/A	9.88	N/A	N/A	N/A	
	Class I (EUR)	16.22	14.52	-3.34%	25.06%	-10.48%	
	Class I Distributing (EUR)	14.41	12.62	-3.36%	25.06%	-10.5%	
	Class P (EUR)	15.81	14.09	-3.77%	24.54%	-10.88%	
State Street Pacific Ex-Japan Screened Index equity Fund	Class B (USD)	17.27	15.85	6.52%	4.98%	-8.23%	
	Class I (USD)	17.05	15.62	6.30%	4.77%	-8.41%	
	Class I (EUR)	13.02	12.7	-2.48%	12.73%	-2.41%	
	Class P (USD)	16.63	15.17	5.88%	21.37%	-8.77%	
State Street World Screened Index Equity Fund	Class B (USD)	22.8	18.58	15.92%	22.11%	-18.54%	
	Class B (USD-Portfolio Hedged)	21.71	18.28	14.18%	24.66%	-15.81%	
	Class I Distributing (EUR-Portfolio Hedged)*	N/A	10.12	N/A	N/A	N/A	
	Class I (USD)	22.52	18.3	15.69%	21.87%	-18.74%	
	Class I (EUR)	22.12	19.17	6.15%	31.12%	-13.36%	
	Class I (EUR-Portfolio Hedged)	14.75	12.03	11.98%	22.75%	-18.42%	
	Class I (GBP)	16.1	14.74	12.34%	22.99%	-8.44%	
	Class P (USD)	21.95	17.77	15.2%	21.37%	-19.02%	
	Class P (EUR-Portfolio Hedged)	20.12	16.36	11.87%	22.75%	-18.71%	
	Class S (USD)	14.94	12.17	N/A	22.03%	-18.58%	
	Class S Distributing (USD)	14.86	11.94	N/A	22.03%	-18.58%	
	Class I (SEK-Portfolio Hedged)	113.26	91.99	N/A	N/A	-18.79%	
	Class P (SEK-Portfolio Hedged)	107.01	86.64	N/A	N/A	-19.04%	
	Class I Distributing (USD-Portfolio Hedged)	10.73	8.97	N/A	N/A	-16.02%	
	Class I Distributing (CHF-Portfolio Hedged)	10.65	8.6	N/A	N/A	-18.86%	
	Class I Distributing (GBP-Portfolio Hedged)	10.74	8.79	N/A	N/A	-17.76%	
	Class P (SEK)	111.37	103.78	N/A	N/A	-6.82%	
	Class I (SEK)	108.15	101.21	N/A	N/A	-6.42%	
	State Street World ESG Index Equity Fund	Class B (USD)	24.28	19.75	17.07%	22.97%	-18.66%
		Class I (USD)	22.84	18.54	16.73%	22.7%	-18.82%
Class I (EUR-Portfolio Hedged)		14.61	11.95	N/A	24.51%	-18.18%	

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance (continued)

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022
State Street Global Emerging Markets Screened Index Equity Fund	Class B (USD)	18.1	14.3	18.58%	-2.57%	-20.97%
	Class I (USD)	17.76	13.99	18.23%	-2.86%	-21.21%
	Class I (GBP)	10.15	9	N/A	-1.96%	-11.28%
	Class P (USD)	16.76	13.08	17.11%	-3.78%	-21.95%
	Class I (SEK)	98.29	89.13	N/A	N/A	-9.32%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	13.02	11.63	1.81%	13.3%	-10.7%
	Class I (EUR)	12.51	11.11	1.25%	12.68%	-11.19%
	Class P (EUR)	12.08	10.67	0.65%	12.02%	-11.71%
State Street Europe Value Spotlight Fund	Class B (EUR)	16.39	15.91	-2.94%	16.22%	-2.92%
	Class I (EUR)	11.38	10.97	-3.67%	15.34%	-3.65%
	Class P (EUR)	14.35	13.72	-4.42%	14.46%	-4.4%
State Street Eurozone Value Spotlight Fund	Class B (EUR)	19.38	18.53	-2.62%	21.71%	-4.4%
	Class I (EUR)	16.34	15.55	-3.34%	20.79%	-4.85%
	Class P (EUR)	16.45	15.49	-4.10%	19.77%	-5.86%
State Street US Value Spotlight Fund	Class B (EUR)	18.8	19.57	-7.97%	37.29%	4.08%
	Class I (USD)	16.57	16.06	-0.44%	26.65%	-3.06%
State Street Asia Pacific Value Spotlight Fund	Class B (EUR)	17.67	17.96	6.24%	-2.16%	1.53%
	Class I (USD)	15.7	14.91	14.94%	-5.75%	-5.42%
State Street Global Value Spotlight Fund	Class B (EUR)	24.34	24.18	-2.06%	15.61%	-0.71%
	Class I (EUR)	20	19.67	-2.80%	14.73%	-1.67%
	Class P (EUR)	19.22	18.79	-3.57%	13.85%	-2.23%
	Class I (USD)	9.53	8.82	N/A	N/A	-7.51%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	16.64	13.49	8.85%	23.88%	-18.92%
	Class B Distributing (GBP)*	N/A	9.97	N/A	N/A	N/A
	Class I (USD)	18.1	14.61	8.47%	23.44%	-19.25%
State Street Europe ESG Screened Enhanced Equity Fund	Class I (EUR)	15.98	14.38	-4.32%	26.43%	-10.04%
	Class P (EUR)	13.93	12.5	-4.58%	26.13%	-10.25%
State Street North America ESG Screened Enhanced Equity Fund	Class I (USD)	23.69	19.28	16.5%	29.31%	-18.6%
	Class P (USD)	23.29	18.92	16.21%	29.01%	-18.78%
State Street Global ESG Screened Enhanced Equity Fund	Class I (USD)	20.41	16.83	12.82%	23.86%	-17.53%
	Class I Distributing (USD)	18.56	15.12	12.32%	23.87%	-17.54%
State Street Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	15.66	12.4	14.18%	0.67%	-20.81%
	Class I (EUR)	12.21	10.3	4.75%	8.32%	-15.62%
State Street SRI Euro Corporate Bond Index Fund	Class A2 Distributing (EUR)	10.65	9.11	2.67%	-1.18%	-13.79%
	Class A2 (EUR)	11.23	9.68	2.67%	-1.18%	-13.79%
	Class I Distributing (EUR)	11.95	10.23	2.54%	-1.33%	-13.93%
	Class I (EUR)	13.77	11.85	2.54%	-1.33%	-13.92%
	Class S (EUR)	9.9	8.53	N/A	-1.19%	-13.78%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance (continued)

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022
State Street Emerging Markets ESG Screened Enhanced Equity Fund	Class B (USD)	18.73	14.97	16.02%	1.41%	-20.06%
	Class B (GBP)	11.72	10.55	16.02%	2.35%	-9.98%
	Class I (USD)	17.83	14.19	15.36%	0.96%	-20.42%
	Class I (EUR)	17.26	14.63	5.85%	8.62%	-15.2%
	Class P (USD)	17.06	13.51	14.75%	0.41%	-20.84%
	Class P (EUR)	12.68	10.69	5.27%	8.04%	-15.65%
State Street EMU ESG Screened Equity Fund	Class I (EUR)	36.45	31.43	-0.39%	26.4%	-13.78%
	Class P (EUR)	14.12	12.05	-1.42%	25.09%	-14.65%
	Class P Distributing (EUR)	13.76	11.62	-1.42%	25.1%	-14.65%
State Street Europe Small Cap ESG Screened Equity Fund	Class P (EUR)	15.77	12.98	-5.63%	31.97%	-17.7%
	Class P Distributing (EUR)	13.76	11.14	-5.61%	31.97%	-17.7%
State Street Emerging Markets Small Cap ESG Screened Equity Fund	Class A (USD)	14.39	12.15	12.82%	21.63%	-15.63%
	Class I (USD)	17.92	15.14	12.98%	21.8%	-15.53%
	Class I (EUR)	14.21	12.79	3.65%	31.05%	-9.99%
	Class P (USD)	14.12	11.8	11.7%	20.42%	-16.46%
State Street Global Treasury 1-10 Year Bond Index Fund	Class I (USD)	10.1	8.85	7.64%	-1.22%	-12.36%
	Class I (CHF-Portfolio Hedged)	9.77	8.96	1.73%	-2.3%	-8.31%
	Class I (EUR-Portfolio Hedged)	9.85	9.07	2.09%	-2.04%	-7.92%
	Class I Distributing (EUR-Portfolio Hedged)	9.79	8.97	2.10%	-2.07%	-7.94%
	Class I Distributing (GBP-Portfolio Hedged)	9.98	9.28	2.83%	-1.38%	-6.65%
	Class I (USD-Portfolio Hedged)	10.14	9.54	3.34%	-1.22%	-5.95%
	Class I Distributing (USD-Portfolio Hedged)	10.11	9.47	3.36%	-1.16%	-5.91%
State Street Emerging Markets Local Currency Government Bond Index Fund	Class B Distributing (GBP)*	N/A	10.01	N/A	N/A	N/A
	Class I (EUR)	9.43	8.86	-6.03%	-2.16%	-5.77%
	Class I (USD)	9.75	8.63	2.41%	-9.07%	-11.56%
	Class I Distributing (USD)	9.25	7.86	N/A	N/A	-11.55%
	Class B (USD)	9.61	8.52	N/A	N/A	-11.43%
State Street Emerging Markets Opportunities Equity Fund	Class I (EUR)	12.44	10.22	N/A	1.05%	-17.84%
	Class I (USD)	12.59	9.71	N/A	-6.08%	-22.9%
	Class P (USD)	9.91	7.6	N/A	N/A	-23.38%
	Class P (EUR)	9.87	8.06	N/A	N/A	-18.36%
State Street Global Opportunities Equity Fund	Class I (USD)	14.12	11.04	N/A	19.15%	-21.82%
	Class B (USD)	9.79	7.68	N/A	N/A	-21.52%
State Street China Opportunities Equity Fund	Class I (USD)	N/A	7.59	N/A	N/A	N/A

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance (continued)

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022
State Street Sustainable Climate US Corporate Bond Fund	Class I (USD)	10.26	8.64	N/A	N/A	-15.72%
	Class S (USD)	10.26	8.65	N/A	N/A	-15.67%
	Class I (EUR-NAV Hedged)	10.01	8.21	N/A	N/A	-17.94%
	Class P (USD)	9.99	8.4	N/A	N/A	-15.94%
State Street US Opportunities Equity Fund	Class I (USD)	N/A	8.34	N/A	N/A	N/A
State Street Sustainable Climate Euro Corporate Bond Fund	Class B (EUR)*	N/A	9.04	N/A	N/A	N/A
	Class I (EUR)	10	8.59	N/A	N/A	-14.13%
	Class I Distributing (EUR)*	N/A	9.05	N/A	N/A	N/A
	Class S (EUR)	10.01	8.6	N/A	N/A	-14.08%
	Class P (EUR)	9.94	8.52	N/A	N/A	-14.33%
State Street Global High Yield Bond Screened Index Fund	Class I (USD)	9.9	8.58	N/A	N/A	-13.99%
	Class I (EUR-Portfolio Hedged)	9.98	8.61	N/A	N/A	-13.75%
	Class I (CHF-Portfolio Hedged)	9.98	8.58	N/A	N/A	-13.99%
	Class I (USD-Portfolio Hedged)	10.05	8.88	N/A	N/A	-11.6%
	Class I Distributing (GBP-Portfolio Hedged)	9.96	8.48	N/A	N/A	-12.82%
	Class B (EUR-Portfolio Hedged)	9.99	8.64	N/A	N/A	-13.63%
	Class B (USD)	10.07	8.7	N/A	N/A	-13.25%
	Class I (NOK-Portfolio Hedged)	100.99	87.7	N/A	N/A	-13.16%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund	Class B (USD)*	N/A	10.08	N/A	N/A	N/A
	Class I (USD)	10.07	8.9	N/A	N/A	-11.67%
State Street Emerging Markets Hard Currency Government Bond Index Fund	Class B (USD)	N/A	10.97	N/A	N/A	N/A
	Class I (USD)	N/A	10.97	N/A	N/A	N/A
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	12.52	10.16	3.65%	-3.47%	-18.82%
	Class I (EUR)	13.55	10.98	3.49%	-3.61%	-18.94%
	Class I Distributing (EUR)	11.4	9.24	3.49%	-3.61%	-18.94%
	Class P (EUR)	12.27	9.94	3.34%	-3.76%	-19.07%
State Street EMU Government Bond Index Fund	Class B (EUR)	13.63	11.1	4.99%	-3.60%	-18.54%
	Class I (EUR)	13.94	11.34	4.83%	-3.75%	-18.66%
	Class P (EUR)	14.78	12	4.67%	-3.91%	-18.82%
	Class P Distributing (EUR)	11.59	9.4	4.67%	-3.94%	-18.82%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	12.89	11.62	2.94%	6.04%	-9.83%
	Class P (EUR)	10.43	9.39	N/A	N/A	-9.97%

Appendix III - Note for investors in Switzerland (continued)

for the year ended 31 December 2022

Performance (continued)

Name of the Sub-fund	Share classes	NAV as of 31 Dec 21	NAV as of 31 Dec 22	Performance 2020	Performance 2021	Performance 2022
State Street Euro Corporate Bond Screened Index Fund	Class B (EUR)	13.68	11.83	2.85%	-0.96%	-13.55%
	Class I (EUR)	15.72	13.57	2.70%	-1.11%	-13.68%
	Class I Distributing (EUR)	10.42	8.9	2.70%	-1.11%	-13.68%
	Class P (EUR)	12.22	10.53	2.54%	-1.26%	-13.81%
	Class P Distributing (EUR)	10.13	8.66	2.54%	-1.26%	-13.81%
State Street Global Treasury Bond Index Fund	Class B (USD)	11.01	9.09	9.43%	-6.67%	-17.47%
	Class I (USD)	12.05	9.93	9.27%	-6.81%	-17.6%
	Class I (CHF-Portfolio Hedged)	10.2	8.84	3.06%	-3.25%	-13.36%
	Class I (EUR-Portfolio Hedged)	11.51	10.02	3.42%	-2.94%	-12.95%
	Class I Distributing (EUR-Portfolio Hedged)	10.09	8.69	3.45%	-2.06%	-12.99%
	Class I (GBP-Portfolio Hedged)	10.83	9.56	4.30%	-2.27%	-11.82%
	Class I Distributing (GBP-Portfolio Hedged)	10.45	9.13	4.18%	-2.3%	-11.9%
	Class I (USD-Portfolio Hedged)	13.91	12.4	4.73%	-2.07%	-10.88%
	Class B Distributing (GBP-Hedged)	11.89	9.97	4.77%	-2.06%	N/A
	Class P (USD)	11.85	9.75	9.10%	-6.96%	-17.75%
Class I (SGD-Portfolio Hedged)*	9.84	8.74	N/A	N/A	-11.19%	
State Street Global ESG Screened Managed Volatility Equity Fund	Class B (USD)	24.64	23.75	-0.60%	13.13%	-3.6%
	Class A (USD)	16.22	15.56	-1.09%	12.58%	-4.06%
	Class I Distributing (EUR)	13.91	14.05	-9.14%	21.29%	2.36%
	Class I (EUR)	18.51	18.95	-9.13%	21.30%	2.37%
	Class I (USD)	29.15	28.01	-0.95%	12.73%	-3.92%
	Class P (USD)	19.61	18.75	-1.53%	12.07%	-4.43%
	Class I (EUR-Hedged)	10.47	10.13	N/A	N/A	-3.24%
State Street Global ESG Screened Defensive Equity Fund	Class B (EUR)	12.55	12.26	-7.34%	28.91%	-2.35%
	Class B (USD)	16.19	14.83	1.01%	19.81%	-8.39%
	Class I (USD)	16.46	14.97	0.25%	18.91%	-9.05%
State Street Sustainable Climate US Equity Fund	Class I (USD)	N/A	9.86	N/A	N/A	N/A
State Street Sustainable Climate World Equity Fund	Class I (USD)	N/A	8.67	N/A	N/A	N/A

The Statement of Operations of each Sub-fund is shown on pages 37 to 44 of this report.

* This share class launched during the year ended 31 December 2022. Please refer to Note 13 for further details.

Appendix IV - Securities Financing Transactions

for the year ended 31 December 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 31 December 2022:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Euro Core Treasury Bond Index Fund (in EUR)	95,509,696	17.72%	17.89%
State Street EMU Government Bond Index Fund (in EUR)	20,210,766	6.01%	6.06%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	43,491,773	5.99%	6.06%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	25,505,987	6.24%	6.32%
State Street Global Treasury Bond Index Fund (in USD)	241,446,229	15.99%	16.33%
State Street Global Aggregate Bond Index Fund (in USD)	490,475,181	9.85%	9.89%
State Street Canada Index Equity Fund (in CAD)	37,471,316	35.78%	35.86%
State Street Japan Screened Index Equity Fund (in JPY)	3,861,306,930	22.16%	22.22%
State Street Switzerland Index Equity Fund (in CHF)	44,279,391	11.85%	11.91%
State Street UK Index Equity Fund (in GBP)	423,581	0.40%	0.41%
State Street US Screened Index Equity Fund (in USD)	16,261,989	1.23%	1.25%
State Street EMU Screened Index Equity Fund (in EUR)	3,585,383	1.32%	1.33%
State Street Europe Screened Index Equity Fund (in EUR)	24,572,220	3.72%	3.74%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	5,276,182	9.73%	9.78%
State Street World Screened Index Equity Fund (in USD)	207,918,709	4.73%	4.77%
State Street World ESG Index Equity Fund (in USD)	67,882,649	6.04%	6.11%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	7,686,787	2.11%	2.15%
State Street Flexible Asset Allocation Plus Fund (in EUR)	641,795	0.40%	0.42%
State Street Multi-Factor Global ESG Equity Fund (in USD)	9,705,290	5.20%	5.31%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	14,089,240	4.09%	4.11%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	17,115,144	3.53%	3.55%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	3,825,713	5.81%	5.90%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	1,852,337	0.30%	0.31%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	13,953,498	1.93%	1.98%
State Street EMU ESG Screened Equity Fund (in EUR)	719,703	2.88%	2.90%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	2,688,017	12.75%	12.78%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	697,763	0.51%	0.52%

Appendix IV - Securities Financing Transactions *(continued)*

for the year ended 31 December 2022

Securities on Loan *(continued)*

	Amount	% of Assets under Management	% of Lendable Assets
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	26,299,833	6.67%	6.73%
State Street Global ESG Screened Defensive Equity Fund (in USD)	6,865,878	5.23%	5.31%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	490,252,020	18.49%	18.90%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	51,657,920	2.87%	2.94%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	10,767,032	3.53%	3.61%

The following table provides an analysis of the counterparties for securities lending transactions, as at 31 December 2022, showing the top ten counterparties for each fund:

	Market value of the securities lending
State Street Euro Core Treasury Bond Index Fund (in EUR)	
Merrill Lynch International	74,207,954
Barclays PLC	9,566,525
BNP Paribas SA	9,089,675
RBC Europe Ltd	2,623,782
Credit Suisse International	21,760
Total	95,509,696
State Street EMU Government Bond Index Fund (in EUR)	
Merrill Lynch International	20,210,766
Total	20,210,766
State Street Euro Corporate Bond Screened Index Fund (in EUR)	
Barclays PLC	24,785,944
BNP Paribas SA	5,125,256
Credit Suisse International	4,155,050
RBC Europe Ltd	3,684,169
Nomura International PLC	2,868,524
ING Bank NV	1,698,762
Goldman Sachs International	1,044,398
Merrill Lynch International	129,670
Total	43,491,773

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

Securities on Loan (*continued*)

	Market value of the securities lending
State Street SRI Euro Corporate Bond Index Fund (in EUR)	
Barclays PLC	12,478,299
Morgan Stanley & Co. International PLC	4,689,855
BNP Paribas SA	3,553,377
Credit Suisse International	1,642,760
Nomura International PLC	1,553,560
RBC Europe Ltd	1,027,505
ING Bank NV	560,631
Total	25,505,987
State Street Global Treasury Bond Index Fund (in USD)	
Barclays PLC	142,669,834
Merrill Lynch International	46,652,287
Morgan Stanley & Co. International PLC	22,691,388
RBC Europe Ltd	18,752,476
BNP Paribas SA	7,246,937
Macquarie Bank Ltd	2,001,822
Nomura International PLC	1,218,332
Credit Suisse International	213,153
Total	241,446,229
State Street Global Aggregate Bond Index Fund (in USD)	
Barclays PLC	285,286,170
Merrill Lynch International	75,713,114
Nomura International PLC	48,882,232
Morgan Stanley & Co. International PLC	30,323,093
RBC Europe Ltd	28,846,268
BNP Paribas SA	18,512,948
Credit Suisse International	2,911,356
Total	490,475,181
State Street Canada Index Equity Fund (in CAD)	
Goldman Sachs International	14,319,187
UBS AG	12,560,320
Societe Generale SA	6,107,603
JP Morgan Securities PLC	2,554,149
Citigroup Global Markets Ltd	1,831,540
HSBC Bank PLC	98,420
Barclays Capital Securities Ltd	97
Total	37,471,316

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

Securities on Loan (continued)

	Market value of the securities lending
State Street Japan Screened Index Equity Fund (in JPY)	
JP Morgan Securities PLC	1,250,459,482
UBS AG	944,626,204
BNP Paribas Arbitrage SNC	510,891,845
Barclays Capital Securities Ltd	504,646,477
Societe Generale SA	482,921,774
Morgan Stanley & Co. International PLC	117,414,962
Citigroup Global Markets Ltd	36,712,966
Goldman Sachs International	10,589,187
HSBC Bank PLC	3,044,033
Total	3,861,306,930
State Street Switzerland Index Equity Fund (in CHF)	
Barclays Capital Securities Ltd	39,489,611
Goldman Sachs International	2,866,676
Citigroup Global Markets Ltd	713,285
HSBC Bank PLC	704,950
UBS AG	308,456
Societe Generale SA	196,413
Total	44,279,391
State Street UK Index Equity Fund (in GBP)	
Goldman Sachs International	263,697
Barclays Capital Securities Ltd	128,896
JP Morgan Securities PLC	30,988
Total	423,581
State Street US Screened Index Equity Fund (in USD)	
HSBC Bank PLC	12,258,789
Barclays PLC	2,682,355
UBS AG	1,066,665
Societe Generale SA	137,034
Morgan Stanley & Co. International PLC	117,146
Total	16,261,989
State Street EMU Screened Index Equity Fund (in EUR)	
Barclays Capital Securities Ltd	1,209,621
Skandinaviska Enskilda Banken AB	1,065,220
UBS AG	894,583
Citigroup Global Markets Ltd	178,986
HSBC Bank PLC	134,916
Morgan Stanley & Co. International PLC	61,293
Credit Suisse International	22,067
Societe Generale SA	18,697
Total	3,585,383

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Europe Screened Index Equity Fund (in EUR)	
Barclays Capital Securities Ltd	14,789,087
Skandinaviska Enskilda Banken AB	3,166,286
Goldman Sachs International	1,585,232
UBS AG	1,417,712
Morgan Stanley & Co. International PLC	1,304,090
HSBC Bank PLC	777,920
Societe Generale SA	587,103
JP Morgan Securities PLC	474,718
Citigroup Global Markets Ltd	433,782
BNP Paribas Arbitrage SNC	36,290
Total	24,572,220
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	
Goldman Sachs International	4,089,868
Barclays PLC	583,236
UBS AG	399,357
Credit Suisse International	203,721
Total	5,276,182
State Street World Screened Index Equity Fund (in USD)	
Societe Generale SA	46,271,389
Goldman Sachs International	42,725,052
Barclays Capital Securities Ltd	24,715,921
UBS AG	23,302,614
HSBC Bank PLC	22,968,888
JP Morgan Securities PLC	20,689,631
Citigroup Global Markets Ltd	7,181,360
BNP Paribas Arbitrage SNC	6,685,448
Barclays PLC	5,319,740
Skandinaviska Enskilda Banken AB	4,238,444
Others	3,820,222
Total	207,918,709

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

Securities on Loan (*continued*)

	Market value of the securities lending
State Street World ESG Index Equity Fund (in USD)	
Societe Generale SA	20,109,648
Goldman Sachs International	12,491,017
UBS AG	11,329,172
JP Morgan Securities PLC	8,776,335
ING Bank NV	8,600,495
BNP Paribas Arbitrage SNC	1,977,545
Citigroup Global Markets Ltd	1,964,970
Barclays PLC	1,635,215
Morgan Stanley & Co. International PLC	487,923
HSBC Bank PLC	477,184
<i>Others</i>	33,145
Total	67,882,649
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	
Goldman Sachs International	2,977,436
UBS AG	1,191,555
JP Morgan Securities PLC	1,174,883
BNP Paribas Arbitrage SNC	837,764
Morgan Stanley & Co. International PLC	612,286
HSBC Bank PLC	475,580
Citigroup Global Markets Ltd	210,860
Societe Generale SA	137,182
Barclays PLC	36,177
Barclays Capital Securities Ltd	33,064
Total	7,686,787
State Street Flexible Asset Allocation Plus Fund (in EUR)	
Barclays PLC	513,400
Nomura International PLC	128,395
Total	641,795
State Street Multi-Factor Global ESG Equity Fund (in USD)	
UBS AG	3,345,166
Barclays Capital Securities Ltd	2,291,802
Goldman Sachs International	1,933,021
Merrill Lynch International	802,020
BNP Paribas Arbitrage SNC	580,273
Barclays PLC	313,656
ING Bank NV	309,869
HSBC Bank PLC	129,067
Credit Suisse International	416
Total	9,705,290

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	
Barclays Capital Securities Ltd	7,485,887
Skandinaviska Enskilda Banken AB	2,190,082
UBS AG	1,706,273
HSBC Bank PLC	1,616,377
Societe Generale SA	634,933
Morgan Stanley & Co. International PLC	208,914
Goldman Sachs International	177,563
Citigroup Global Markets Ltd	69,211
Total	14,089,240
State Street North America ESG Screened Enhanced Equity Fund (in USD)	
Societe Generale SA	7,426,782
Goldman Sachs International	4,228,073
UBS AG	2,568,537
JP Morgan Securities PLC	1,741,397
Barclays Capital Securities Ltd	1,085,152
HSBC Bank PLC	65,203
Total	17,115,144
State Street Global ESG Screened Enhanced Equity Fund (in USD)	
Barclays Capital Securities Ltd	1,059,531
UBS AG	599,135
Citigroup Global Markets Ltd	579,198
Goldman Sachs International	508,724
HSBC Bank PLC	500,881
ING Bank NV	220,056
Merrill Lynch International	178,820
Credit Suisse International	115,003
BNP Paribas Arbitrage SNC	44,906
Barclays PLC	19,459
Total	3,825,713
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	
HSBC Bank PLC	1,852,337
Total	1,852,337

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

Securities on Loan (*continued*)

	Market value of the securities lending
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	
Goldman Sachs International	6,146,684
Merrill Lynch International	2,524,059
HSBC Bank PLC	1,609,133
UBS AG	1,279,741
JP Morgan Securities PLC	1,176,107
BNP Paribas Arbitrage SNC	867,982
Macquarie Bank Ltd	349,792
Total	13,953,498
State Street EMU ESG Screened Equity Fund (in EUR)	
UBS AG	230,293
Citigroup Global Markets Ltd	209,318
HSBC Bank PLC	85,068
Barclays Capital Securities Ltd	73,781
Merrill Lynch International	66,637
Credit Suisse International	54,606
Total	719,703
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	
Barclays Capital Securities Ltd	886,648
Citigroup Global Markets Ltd	702,880
HSBC Bank PLC	281,663
Societe Generale SA	280,042
Morgan Stanley & Co. International PLC	226,736
Goldman Sachs International	216,756
UBS AG	40,892
Credit Suisse International	25,433
JP Morgan Securities PLC	20,822
BNP Paribas Arbitrage SNC	6,145
Total	2,688,017
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	
Goldman Sachs International	579,812
UBS AG	62,582
Citigroup Global Markets Ltd	55,369
Total	697,763

Appendix IV - Securities Financing Transactions *(continued)*

for the year ended 31 December 2022

Securities on Loan *(continued)*

	Market value of the securities lending
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	
Goldman Sachs International	7,543,463
Merrill Lynch International	5,810,666
Barclays Capital Securities Ltd	4,137,243
UBS AG	3,453,002
HSBC Bank PLC	2,172,110
BNP Paribas Arbitrage SNC	1,914,131
Citigroup Global Markets Ltd	1,269,218
Total	26,299,833
State Street Global ESG Screened Defensive Equity Fund (in USD)	
Barclays Capital Securities Ltd	3,578,078
Goldman Sachs International	1,862,118
Merrill Lynch International	1,186,752
BNP Paribas Arbitrage SNC	156,408
Barclays PLC	82,522
Total	6,865,878
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	
Barclays PLC	349,194,895
Merrill Lynch International	93,693,686
RBC Europe Ltd	38,712,539
JP Morgan Securities PLC	5,873,824
UBS AG	1,884,653
Credit Suisse International	892,423
Total	490,252,020
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	
Barclays PLC	29,230,935
JP Morgan Securities PLC	22,426,985
Total	51,657,920
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	
Barclays PLC	5,673,184
JP Morgan Securities PLC	5,024,012
RBC Europe Ltd	37,812
Merrill Lynch International	32,024
Total	10,767,032

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 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 31 December 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 Screened Index Fund (in EUR)
Maturity tenor by securities lending transactions			
Above one year	95,509,696	20,210,766	43,491,773
Total	95,509,696	20,210,766	43,491,773
Maturity tenor by Country			
France	9,089,675	0	5,125,256
Netherlands	0	0	1,698,762
United Kingdom	86,420,021	20,210,766	36,667,755
Total	95,509,696	20,210,766	43,491,773
	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)	State Street Global Aggregate Bond Index Fund (in USD)
Maturity tenor by securities lending transactions			
Above one year	25,505,987	241,446,229	490,475,181
Total	25,505,987	241,446,229	490,475,181
Maturity tenor by Country			
Australia	0	2,001,822	0
France	3,553,377	7,246,937	18,512,948
Netherlands	560,630	0	0
United Kingdom	21,391,980	232,197,470	471,962,233
Total	25,505,987	241,446,229	490,475,181
	State Street Canada Index Equity Fund (in CAD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Maturity tenor by securities lending transactions			
Open maturity	37,471,316	3,861,306,930	44,279,391
Total	37,471,316	3,861,306,930	44,279,391
Maturity tenor by Country			
France	6,107,603	993,813,618	196,413
Switzerland	12,560,320	944,626,204	308,456
United Kingdom	18,803,393	1,922,867,108	43,774,522
Total	37,471,316	3,861,306,930	44,279,391
	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by securities lending transactions			
Open maturity	423,581	16,261,989	3,585,383
Total	423,581	16,261,989	3,585,383

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

Securities on Loan (continued)

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by Country			
France	0	137,034	18,697
Sweden	0	0	1,065,220
Switzerland	0	1,066,665	894,583
United Kingdom	423,581	15,058,290	1,606,883
Total	423,581	16,261,989	3,585,383

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	24,572,220	5,276,182	207,918,709
Total	24,572,220	5,276,182	207,918,709

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by Country			
France	623,394	0	52,956,836
Sweden	3,166,286	0	4,238,444
Switzerland	1,417,712	399,357	23,302,614
United Kingdom	19,364,828	4,876,825	127,420,815
Total	24,572,220	5,276,182	207,918,709

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by securities lending transactions			
Above one year	0	0	641,795
Open maturity	67,882,649	7,686,787	0
Total	67,882,649	7,686,787	641,795

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by Country			
France	22,087,193	974,946	0
Netherlands	8,600,495	0	0
Switzerland	11,329,172	1,191,555	0
United Kingdom	25,865,789	5,520,286	641,795
Total	67,882,649	7,686,787	641,795

	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)
Maturity tenor by securities lending transactions			
Open maturity	9,705,290	14,089,240	17,115,144
Total	9,705,290	14,089,240	17,115,144

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 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)
Maturity tenor by Country			
France	580,273	634,933	7,426,782
Netherlands	309,869	0	0
Sweden	0	2,190,082	0
Switzerland	3,345,166	1,706,273	2,568,537
United Kingdom	5,469,982	9,557,952	7,119,825
Total	9,705,290	14,089,240	17,115,144

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by securities lending transactions			
Open maturity	3,825,713	1,852,337	13,953,498
Total	3,825,713	1,852,337	13,953,498

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by Country			
Australia	0	0	349,792
France	44,906	0	867,982
Netherlands	220,056	0	0
Switzerland	599,135	0	1,279,741
United Kingdom	2,961,616	1,852,337	11,455,983
Total	3,825,713	1,852,337	13,953,498

	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)
Maturity tenor by securities lending transactions			
Open maturity	719,703	2,688,017	697,763
Total	719,703	2,688,017	697,763

	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)
Maturity tenor by Country			
France	0	286,187	0
Switzerland	230,293	40,892	62,582
United Kingdom	489,410	2,360,938	635,181
Total	719,703	2,688,017	697,763

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Maturity tenor by securities lending transactions			
Above one year	0	0	490,252,020
Open maturity	26,299,833	6,865,878	0
Total	26,299,833	6,865,878	490,252,020

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

Securities on Loan (continued)

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Maturity tenor by Country			
France	1,914,131	156,408	0
Switzerland	3,453,002	0	1,884,653
United Kingdom	20,932,700	6,709,470	488,367,367
Total	26,299,833	6,865,878	490,252,020

	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)
Maturity tenor by securities lending transactions		
Above one year	51,657,920	10,767,032
Total	51,657,920	10,767,032
Maturity tenor by Country		
United Kingdom	51,657,920	10,767,032
Total	51,657,920	10,767,032

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 31 December 2022, showing the top ten issuers for each Sub-fund:

	Non-cash collateral received*
State Street Euro Core Treasury Bond Index Fund (in EUR)	
Government of Japan	49,359,728
Government of United States	26,516,066
Government of France	12,504,219
Government of Germany	8,314,677
Dutch Treasury Certificate	1,829,026
Government of Netherlands	1,309,601
Total	99,833,317
State Street EMU Government Bond Index Fund (in EUR)	
Government of Japan	10,590,910
Government of United States	6,844,736
Government of France	2,464,407
Government of Germany	1,234,433
Government of Netherlands	1,246
Dutch Treasury Certificate	169
Total	21,135,901

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Euro Corporate Bond Screened Index Fund (in EUR)	
Government of Japan	35,267,418
Government of France	2,963,539
Government of Germany	2,742,908
Government of United States	2,016,526
Government of Netherlands	1,889,257
Dutch Treasury Certificate	1,030,853
Total	45,910,501
State Street SRI Euro Corporate Bond Index Fund (in EUR)	
Government of Japan	19,933,416
Government of Germany	2,914,052
Government of France	1,672,084
Government of United States	1,112,036
Dutch Treasury Certificate	729,735
Government of Netherlands	539,462
Total	26,900,785
State Street Global Treasury Bond Index Fund (in USD)	
Government of Japan	59,061,059
Government of United States	16,773,106
Agilent Technologies Inc	13,535,875
Johnson & Johnson	12,773,456
Government of Germany	11,205,744
Keurig Dr Pepper Inc	10,515,262
Apple Inc	10,183,852
Verizon Communications Inc	9,776,762
Vulcan Materials Co	8,889,598
Activision Blizzard Inc	8,867,764
<i>Others</i>	<i>101,689,285</i>
Total	263,271,763
State Street Global Aggregate Bond Index Fund (in USD)	
Government of Japan	163,098,931
Government of United States	30,460,305
Agilent Technologies Inc	26,106,466
Johnson & Johnson	24,636,000
Keurig Dr Pepper Inc	20,280,650
Apple Inc	19,641,463
Government of Germany	19,221,546
Verizon Communications Inc	18,856,314
Vulcan Materials Co	17,145,253
Activision Blizzard Inc	17,103,143
<i>Others</i>	<i>176,287,712</i>
Total	532,837,783

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Canada Index Equity Fund (in CAD)	
Government of United States	7,503,248
Government of United Kingdom	6,290,812
Government of Germany	4,956,586
Eni SpA	1,746,586
Tencent Holdings Ltd	974,904
Government of France	729,291
Government of Belgium	727,965
Accenture PLC	672,805
JD.com Inc	619,791
Leonardo SpA	610,196
<i>Others</i>	<i>15,651,599</i>
Total	40,483,783
State Street Japan Screened Index Equity Fund (in JPY)	
Government of United Kingdom	271,821,857
Government of France	228,054,700
Toyota Motor Corp	181,763,563
Sony Corp	179,260,800
Government of Belgium	172,176,737
Government of Germany	148,424,111
Government of Austria	131,921,056
Government of Australia	131,920,492
Government of Finland	131,919,571
Daiichi Sankyo Co Ltd	131,168,525
<i>Others</i>	<i>2,374,158,844</i>
Total	4,082,590,256
State Street Switzerland Index Equity Fund (in CHF)	
Government of United Kingdom	8,784,772
Government of Germany	4,365,562
Government of France	3,753,783
Government of Belgium	3,625,148
Accenture PLC	2,589,797
Apple Inc	2,381,593
Caesars Entertainment Inc	1,722,324
Government of United States	1,209,844
Sherwin-Williams Co	1,171,578
PayPal Holdings Inc	935,496
<i>Others</i>	<i>18,059,856</i>
Total	48,599,753

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street UK Index Equity Fund (in GBP)	
Government of United States	104,999
Government of United Kingdom	98,108
Government of Germany	84,354
ABB Ltd	14,189
ITOCHU Corp	14,189
Eni SpA	14,189
Prosus NV	8,083
Stellantis NV	7,113
CRH PLC	6,495
China Overseas Land & Investment Ltd	6,312
<i>Others</i>	99,692
Total	457,723
State Street US Screened Index Equity Fund (in USD)	
Government of United States	2,209,226
Government of United Kingdom	1,948,503
Alibaba Group Holding Ltd	1,394,421
Accenture PLC	1,323,848
Flutter Entertainment PLC	1,300,927
Investor AB	758,219
CRH PLC	742,870
Entain PLC	731,118
DCC PLC	655,087
Swedbank AB	601,741
<i>Others</i>	5,877,303
Total	17,543,263
State Street EMU Screened Index Equity Fund (in EUR)	
Government of Sweden	270,833
Eni SpA	263,669
Government of United States	177,112
HSBC Holdings PLC	129,787
ABB Ltd	123,907
Itochu Corp	123,907
Government of Belgium	99,017
Suncor Energy Inc	90,678
Microsoft Corp	90,361
Royal Bank Of Canada	90,202
<i>Others</i>	2,466,704
Total	3,926,177

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Europe Screened Index Equity Fund (in EUR)	
Government of United Kingdom	3,541,507
Government of Germany	1,876,965
Government of Belgium	1,646,998
Government of France	1,617,534
Government of United States	1,234,518
Government of Sweden	1,010,366
Accenture PLC	972,981
Apple Inc	855,241
Caesars Entertainment Inc	568,963
Eni SpA	454,437
<i>Others</i>	<i>13,183,866</i>
Total	26,963,376
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	
Government of United States	1,557,233
Government of United Kingdom	1,539,309
Government of Germany	1,305,145
Government of Belgium	63,859
Government of Netherlands	59,673
Snap Inc	59,283
Government of Canada	58,361
Eni SpA	30,664
Plains GP Holdings LP	25,173
Government of France	22,889
<i>Others</i>	<i>865,199</i>
Total	5,586,788
State Street World Screened Index Equity Fund (in USD)	
Government of United Kingdom	26,594,337
Government of United States	24,217,255
Government of Germany	17,097,215
Tencent Holdings Ltd	7,149,459
Government of Belgium	6,010,047
Alibaba Group Holding Ltd	5,524,455
Government of France	5,214,658
Accenture PLC	4,930,875
Eni SpA	4,867,751
JD.com Inc	4,004,764
<i>Others</i>	<i>118,282,512</i>
Total	223,893,328

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street World ESG Index Equity Fund (in USD)	
Government of United States	6,933,565
Government of United Kingdom	6,137,771
Government of Germany	4,647,802
Tencent Holdings Ltd	3,515,121
JD.com Inc	2,414,535
Alibaba Group Holding Ltd	2,015,840
Eni SpA	1,834,567
Repsol SA	1,727,757
Meituan	1,341,966
Government of France	1,259,489
<i>Others</i>	41,403,908
Total	73,232,321
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	
Government of United Kingdom	1,668,896
Government of United States	1,423,101
Government of Germany	1,097,992
Government of France	489,756
Government of Belgium	372,363
Government of Austria	202,777
Government of Australia	202,776
Government of Finland	202,775
Government of Netherlands	166,392
Toyota Motor Corp	145,415
<i>Others</i>	2,201,951
Total	8,174,194
State Street Flexible Asset Allocation Plus Fund (in EUR)	
Government of Japan	636,249
Government of United States	20,792
Government of Germany	8,551
Government of France	7,386
Total	672,978

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Multi-Factor Global ESG Equity Fund (in USD)	
Government of United Kingdom	1,657,824
Government of Germany	1,241,194
Government of United States	1,088,861
Government of France	759,810
Government of Belgium	557,292
Government of Netherlands	415,145
Government of Austria	403,298
Government of Australia	403,296
Government of Finland	403,294
Eni SpA	215,132
<i>Others</i>	3,175,584
Total	10,320,730
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	
Government of United Kingdom	1,749,739
Government of Belgium	1,052,168
Government of France	877,229
Government of Germany	782,972
Government of Sweden	671,640
Accenture PLC	528,288
Government of United States	516,029
Apple Inc	488,883
Government of Canada	397,812
Government of Netherlands	385,315
<i>Others</i>	8,007,079
Total	15,457,154
State Street North America ESG Screened Enhanced Equity Fund (in USD)	
Government of United Kingdom	2,028,387
Government of United States	1,957,732
Government of Germany	1,653,181
Alibaba Group Holding Ltd	1,021,273
Tencent Holdings Ltd	714,918
Equinor ASA	631,306
Government of Belgium	617,429
Li Ning Co Ltd	557,013
Government of Netherlands	526,475
JD.com Inc	454,563
<i>Others</i>	8,427,822
Total	18,590,099

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Global ESG Screened Enhanced Equity Fund (in USD)	
Government of United Kingdom	589,626
Government of Germany	358,306
Government of United States	332,944
Government of Belgium	284,633
Government of France	248,890
Government of Netherlands	182,555
Flutter Entertainment PLC	106,717
Accenture PLC	97,070
Government of Canada	77,339
Deutsche Bank AG	57,173
<i>Others</i>	1,777,588
Total	4,112,841
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	
Government of United States	220,688
Rio Tinto PLC	205,098
Diageo PLC	205,062
National Grid PLC	125,287
Ashtead Group PLC	102,755
Alphabet Inc	101,566
RELX PLC	96,810
GSK PLC	82,111
BAE Systems PLC	78,762
Prudential PLC	78,589
<i>Others</i>	754,488
Total	2,051,216
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	
Government of United Kingdom	2,998,425
Government of United States	2,642,556
Government of Germany	2,580,152
Government of Belgium	793,216
Government of Netherlands	778,079
Government of France	725,388
Government of Canada	203,302
Alphabet Inc	164,476
Rio Tinto PLC	160,987
Diageo PLC	160,959
<i>Others</i>	3,667,835
Total	14,875,375

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street EMU ESG Screened Equity Fund (in EUR)	
Government of Belgium	64,550
Government of Netherlands	61,248
Government of Canada	46,047
Government of United Kingdom	43,064
Government of France	32,226
Flutter Entertainment PLC	31,718
Government of United States	30,867
Government of Germany	24,477
Volkswagen AG	23,030
STMicroelectronics NV	22,739
<i>Others</i>	400,352
Total	780,318
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	
Government of United Kingdom	337,753
Government of France	197,968
Government of Belgium	190,542
Government of United States	162,666
Government of Germany	161,789
Government of Finland	78,765
Government of Austria	77,755
Flutter Entertainment PLC	53,749
Tencent Holdings Ltd	43,843
STMicroelectronics NV	40,588
<i>Others</i>	1,555,346
Total	2,900,764
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	
Government of United States	218,433
Government of United Kingdom	204,061
Government of Germany	178,855
Government of Belgium	24,690
Eni SpA	15,134
Accenture PLC	8,679
Jardine Matheson Hldgs Ltd	8,015
Expedia Group Inc	7,075
Industrial & Commercial Bank of China Ltd	6,017
HSBC Holdings PLC	6,017
<i>Others</i>	69,336
Total	746,312

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	
Government of United Kingdom	5,953,073
Government of Germany	4,555,767
Government of United States	3,594,591
Government of France	2,564,080
Government of Belgium	2,344,887
Government of Netherlands	1,914,451
Government of Austria	677,207
Government of Australia	677,204
Government of Finland	677,199
China Construction Bank Corp	221,246
<i>Others</i>	4,569,602
Total	27,749,307
State Street Global ESG Screened Defensive Equity Fund (in USD)	
Government of United Kingdom	1,648,940
Government of Germany	1,427,976
Government of Belgium	858,788
Government of France	829,744
Government of United States	691,216
Government of Netherlands	613,900
Government of Sweden	128,746
Government of Canada	103,529
Accenture PLC	72,156
Apple Inc	66,882
<i>Others</i>	781,140
Total	7,223,017
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	
Government of Japan	93,331,403
Government of United States	34,880,709
Agilent Technologies Inc	32,712,869
Johnson & Johnson	30,870,292
Keurig Dr Pepper Inc	25,412,793
Apple Inc	24,611,857
Verizon Communications Inc	23,628,021
Vulcan Materials Co	21,483,965
Activision Blizzard Inc	21,431,199
Union Pacific Corp	20,860,993
<i>Others</i>	206,385,701
Total	535,609,802

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	Non-cash collateral received*
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	
Government of Japan	52,266,295
Government of United States	1,186,224
Government of Germany	487,858
Government of France	421,301
Total	54,361,678
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	
Government of Japan	10,884,768
Government of United States	247,963
Government of Germany	101,417
Government of France	98,071
Government of Netherlands	110
Total	11,332,329

The following table provides an analysis of the non-cash collateral received* by the Sub-funds in respect of securities financing transactions, as at 31 December 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 Screened Index Fund (in EUR)
Maturity tenor by types of transactions			
Fixed Income	99,833,317	21,135,901	45,910,501
Government Bonds	99,833,317	21,135,901	45,910,501
Total non cash collateral	99,833,317	21,135,901	45,910,501
Breakdown by quality *			
Non-Investment Grade Value	99,833,317	21,135,901	45,910,501
Total	99,833,317	21,135,901	45,910,501
Maturity tenor by securities lending transactions			
Less than one week	502	33	26,154
One week to one month	32,741,346	8,503,245	1,224,712
One to three months	10,812,107	2,145,871	5,756,872
Three months to one year	12,370,936	2,955,268	3,326,257
Above one year	43,908,426	7,531,484	35,576,506
Total	99,833,317	21,135,901	45,910,501
Sub-funds by currency			
EUR	75,743,479	16,288,963	34,928,596
GBP	19,958,723	4,846,275	4,235,309
USD	4,131,115	663	6,746,596
Total	99,833,317	21,135,901	45,910,501

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 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 Screened Index Fund (in EUR)
Amounts by triparty agent			
Triparty	99,833,317	21,135,901	45,910,501
Bank of New York Mellon	0	0	1,147,211
Euroclear	99,833,317	21,135,901	44,763,290
Total	99,833,317	21,135,901	45,910,501
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	99,833,317	21,135,901	45,910,501
Total	99,833,317	21,135,901	45,910,501

	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)	State Street Global Aggregate Bond Index Fund (in USD)
Maturity tenor by types of transactions			
Equities	0	164,464,059	298,288,368
Listed	0	164,464,059	298,288,368
Fixed Income	26,900,785	98,807,704	234,549,415
Government Bonds	26,900,785	98,807,704	234,549,415
Total non cash collateral	26,900,785	263,271,763	532,837,783
Breakdown by quality *			
Non-Investment Grade Value	26,900,785	263,271,763	532,837,783
Total	26,900,785	263,271,763	532,837,783

Maturity tenor by securities lending transactions			
Less than one week	14,198	11,244	69,832
One week to one month	4,185,098	34,521,335	56,628,031
One to three months	3,671,909	13,453,707	28,825,439
Three months to one year	1,634,681	7,427,079	16,843,354
Above one year	17,394,899	43,394,339	132,182,759
Open maturity	0	164,464,059	298,288,368
Total	26,900,785	263,271,763	532,837,783

Sub-funds by currency			
EUR	20,511,646	48,810,467	105,878,270
GBP	2,444,041	11,584,638	23,233,221
USD	3,945,098	202,876,658	403,726,292
Total	26,900,785	263,271,763	532,837,783

Amounts by triparty agent			
Triparty	26,900,785	263,271,763	532,837,783
Bank of New York Mellon	0	164,464,074	298,288,393
Euroclear	26,900,785	92,411,405	183,647,878
JP Morgan Chase & Co.	0	6,396,284	50,901,512
Total	26,900,785	263,271,763	532,837,783

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street SRI Euro Corporate Bond Index Fund (in EUR)	State Street Global Treasury Bond Index Fund (in USD)	State Street Global Aggregate Bond Index Fund (in USD)
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	26,900,785	263,271,763	532,837,783
Total	26,900,785	263,271,763	532,837,783

	State Street Canada Index Equity Fund (in CAD)	State Street Japan Screened Index Equity Fund (in JPY)	State Street Switzerland Index Equity Fund (in CHF)
Maturity tenor by types of transactions			
Equities	17,268,146	2,594,419,440	25,263,243
Listed	17,268,146	2,594,419,440	25,263,243
Fixed Income	23,215,637	1,488,170,816	23,336,510
Government Bonds	23,215,637	1,488,170,816	23,336,510
Total non cash collateral	40,483,783	4,082,590,256	48,599,753

Breakdown by quality *			
Rating > AA- Value	1,198,713	281,745,617	575,093
Non-Investment Grade Value	39,285,070	3,800,844,639	48,024,660
Total	40,483,783	4,082,590,256	48,599,753

Maturity tenor by securities lending transactions			
One week to one month	132,192	6,690,171	130,423
One to three months	1,087,372	19,227,725	13,952
Three months to one year	1,064,873	108,675,085	131,020
Above one year	20,931,200	1,353,577,835	23,061,115
Open maturity	17,268,146	2,594,419,440	25,263,243
Total	40,483,783	4,082,590,256	48,599,753

Sub-funds by currency			
USD	40,483,783	4,082,590,256	48,599,753
Total	40,483,783	4,082,590,256	48,599,753

Amounts by triparty agent			
Triparty	40,483,783	4,082,590,256	48,599,753
Bank of New York Mellon	35,631,974	2,161,885,398	47,046,990
JP Morgan Chase & Co.	4,851,809	1,920,704,858	1,552,763
Total	40,483,783	4,082,590,256	48,599,753

Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	40,483,783	4,082,590,256	48,599,753
Total	40,483,783	4,082,590,256	48,599,753

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street UK Index Equity Fund (in GBP)	State Street US Screened Index Equity Fund (in USD)	State Street EMU Screened Index Equity Fund (in EUR)
Maturity tenor by types of transactions			
Equities	169,452	12,846,689	3,061,109
Listed	169,452	12,846,689	3,061,109
Fixed Income	288,271	4,696,574	865,068
Government Bonds	288,271	4,696,574	865,068
Total non cash collateral	457,723	17,543,263	3,926,177
Breakdown by quality *			
Rating > AA- Value	46	0	72
Non-Investment Grade Value	457,677	17,543,263	3,926,105
Total	457,723	17,543,263	3,926,177
Maturity tenor by securities lending transactions			
One week to one month	0	0	21,742
One to three months	0	63,655	51,442
Three months to one year	160	1,000,101	408,405
Above one year	288,111	3,632,818	383,479
Open maturity	169,452	12,846,689	3,061,109
Total	457,723	17,543,263	3,926,177
Sub-funds by currency			
USD	457,723	17,543,263	3,926,177
Total	457,723	17,543,263	3,926,177
Amounts by triparty agent			
Triparty	457,723	17,543,263	3,926,177
Bank of New York Mellon	423,274	4,304,664	2,394,882
JP Morgan Chase & Co.	34,449	13,238,599	1,531,295
Total	457,723	17,543,263	3,926,177
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	457,723	17,543,263	3,926,177
Total	457,723	17,543,263	3,926,177

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	15,388,872	964,263	136,065,993
Listed	15,388,872	964,263	136,065,993
Fixed Income	11,574,504	4,622,525	87,827,335
Government Bonds	11,574,504	4,622,525	87,827,335
Total non cash collateral	26,963,376	5,586,788	223,893,328

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street Europe Screened Index Equity Fund (in EUR)	State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	State Street World Screened Index Equity Fund (in USD)
Breakdown by quality *			
Rating > AA- Value	190,712	0	1,973,636
Non-Investment Grade Value	26,772,664	5,586,788	221,919,692
Total	26,963,376	5,586,788	223,893,328
Maturity tenor by securities lending transactions			
One week to one month	72,096	16,311	343,505
One to three months	144,646	12,026	1,778,103
Three months to one year	1,170,700	69,736	5,813,885
Above one year	10,187,062	4,524,452	79,891,842
Open maturity	15,388,872	964,263	136,065,993
Total	26,963,376	5,586,788	223,893,328
Sub-funds by currency			
USD	26,963,376	5,586,788	223,893,328
Total	26,963,376	5,586,788	223,893,328
Amounts by triparty agent			
Triparty	26,963,376	5,586,788	223,893,328
Bank of New York Mellon	21,578,786	5,372,763	157,045,017
JP Morgan Chase & Co.	5,384,590	214,025	66,848,311
Total	26,963,376	5,586,788	223,893,328
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	26,963,376	5,586,788	223,893,328
Total	26,963,376	5,586,788	223,893,328

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by types of transactions			
Equities	49,761,576	2,231,044	0
Listed	49,761,576	2,231,044	0
Fixed Income	23,470,745	5,943,150	672,978
Government Bonds	23,470,745	5,943,150	672,978
Total non cash collateral	73,232,321	8,174,194	672,978
Breakdown by quality *			
Rating > AA- Value	1,495,528	406,746	0
Non-Investment Grade Value	71,736,793	7,767,448	672,978
Total	73,232,321	8,174,194	672,978

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street World ESG Index Equity Fund (in USD)	State Street Global Emerging Markets Screened Index Equity Fund (in USD)	State Street Flexible Asset Allocation Plus Fund (in EUR)
Maturity tenor by securities lending transactions			
Less than one week	0	0	1,161
One week to one month	108,400	8,017	13,630
One to three months	710,823	10,156	114,770
Three months to one year	1,215,273	143,094	39,199
Above one year	21,436,249	5,781,883	504,218
Open maturity	49,761,576	2,231,044	0
Total	73,232,321	8,174,194	672,978
Sub-funds by currency			
EUR	0	0	492,088
GBP	0	0	63,424
USD	73,232,321	8,174,194	117,466
Total	73,232,321	8,174,194	672,978
Amounts by triparty agent			
Triparty	73,232,321	8,174,194	672,978
Bank of New York Mellon	59,099,188	5,270,887	0
Euroclear	0	0	672,978
JP Morgan Chase & Co.	14,133,133	2,903,307	0
Total	73,232,321	8,174,194	672,978
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	73,232,321	8,174,194	672,978
Total	73,232,321	8,174,194	672,978

	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)
Maturity tenor by types of transactions			
Equities	3,255,554	8,920,554	10,932,119
Listed	3,255,554	8,920,554	10,932,119
Fixed Income	7,065,176	6,536,600	7,657,980
Government Bonds	7,065,176	6,536,600	7,657,980
Total non cash collateral	10,320,730	15,457,154	18,590,099
Breakdown by quality *			
Rating > AA- Value	865,214	106,621	39,473
Non-Investment Grade Value	9,455,516	15,350,533	18,550,626
Total	10,320,730	15,457,154	18,590,099

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 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)
Maturity tenor by securities lending transactions			
One week to one month	4,519	103,697	92,169
One to three months	119,518	35,507	209,567
Three months to one year	306,618	1,124,102	501,792
Above one year	6,634,521	5,273,294	6,854,452
Open maturity	3,255,554	8,920,554	10,932,119
Total	10,320,730	15,457,154	18,590,099
Sub-funds by currency			
USD	10,320,730	15,457,154	18,590,099
Total	10,320,730	15,457,154	18,590,099
Amounts by triparty agent			
Triparty	10,320,730	15,457,154	18,590,099
Bank of New York Mellon	9,563,315	11,206,390	16,572,898
JP Morgan Chase & Co.	757,415	4,250,764	2,017,201
Total	10,320,730	15,457,154	18,590,099
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	10,320,730	15,457,154	18,590,099
Total	10,320,730	15,457,154	18,590,099

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Maturity tenor by types of transactions			
Equities	1,838,307	1,820,531	3,812,319
Listed	1,838,307	1,820,531	3,812,319
Fixed Income	2,274,534	230,685	11,063,056
Government Bonds	2,274,534	230,685	11,063,056
Total non cash collateral	4,112,841	2,051,216	14,875,375
Breakdown by quality *			
Rating > AA- Value	116,744	0	191,851
Non-Investment Grade Value	3,996,097	2,051,216	14,683,524
Total	4,112,841	2,051,216	14,875,375
Maturity tenor by securities lending transactions			
One week to one month	18,363	0	50,223
One to three months	12,663	0	457
Three months to one year	157,978	220,594	532,618
Above one year	2,085,530	10,091	10,479,758
Open maturity	1,838,307	1,820,531	3,812,319
Total	4,112,841	2,051,216	14,875,375

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street Global ESG Screened Enhanced Equity Fund (in USD)	State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)
Sub-funds by currency			
USD	4,112,841	2,051,216	14,875,375
Total	4,112,841	2,051,216	14,875,375
Amounts by triparty agent			
Triparty	4,112,841	2,051,216	14,875,375
Bank of New York Mellon	2,774,187	0	10,510,256
JP Morgan Chase & Co.	1,338,654	2,051,216	4,365,119
Total	4,112,841	2,051,216	14,875,375
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	4,112,841	2,051,216	14,875,375
Total	4,112,841	2,051,216	14,875,375

	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)
Maturity tenor by types of transactions			
Equities	464,971	1,632,974	114,813
Listed	464,971	1,632,974	114,813
Fixed Income	315,347	1,267,790	631,499
Government Bonds	315,347	1,267,790	631,499
Total non cash collateral	780,318	2,900,764	746,312
Breakdown by quality *			
Rating > AA- Value	2	98,774	0
Non-Investment Grade Value	780,316	2,801,990	746,312
Total	780,318	2,900,764	746,312
Maturity tenor by securities lending transactions			
One week to one month	12,869	1,737	0
One to three months	1,847	10,839	5,935
Three months to one year	71,468	124,361	4,807
Above one year	229,163	1,130,853	620,757
Open maturity	464,971	1,632,974	114,813
Total	780,318	2,900,764	746,312
Sub-funds by currency			
USD	780,318	2,900,764	746,312
Total	780,318	2,900,764	746,312

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	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)
Amounts by triparty agent			
Triparty	780,318	2,900,764	746,312
Bank of New York Mellon	403,212	1,789,495	686,142
JP Morgan Chase & Co.	377,106	1,111,269	60,170
Total	780,318	2,900,764	746,312
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	780,318	2,900,764	746,312
Total	780,318	2,900,764	746,312
	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Maturity tenor by types of transactions			
Equities	4,439,304	916,835	379,530,919
Listed	4,439,304	916,835	379,530,919
Fixed Income	23,310,003	6,306,182	156,078,883
Government Bonds	23,310,003	6,306,182	156,078,883
Total non cash collateral	27,749,307	7,223,017	535,609,802
Breakdown by quality *			
Rating > AA- Value	1,451,595	103,529	0
Non-Investment Grade Value	26,297,712	7,119,488	535,609,802
Total	27,749,307	7,223,017	535,609,802
Maturity tenor by securities lending transactions			
Less than one week	0	0	142
One week to one month	10,497	3,381	36,864,458
One to three months	32,160	0	12,620,563
Three months to one year	1,065,871	334,731	14,248,347
Above one year	22,201,475	5,968,070	92,345,373
Open maturity	4,439,304	916,835	379,530,919
Total	27,749,307	7,223,017	535,609,802
Sub-funds by currency			
EUR	0	0	93,485,364
GBP	0	0	24,837,492
USD	27,749,307	7,223,017	417,286,946
Total	27,749,307	7,223,017	535,609,802

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	State Street Global ESG Screened Defensive Equity Fund (in USD)	State Street Global Treasury 1-10 Year Bond Index Fund (in USD)
Amounts by triparty agent			
Triparty	27,749,307	7,223,017	535,609,802
Bank of New York Mellon	22,069,379	7,056,179	379,530,949
Euroclear	0	0	150,869,140
JP Morgan Chase & Co.	5,679,928	166,838	5,209,713
Total	27,749,307	7,223,017	535,609,802
Amounts held by a depository			
State Street Bank International GmbH, Luxembourg Branch	27,749,307	7,223,017	535,609,802
Total	27,749,307	7,223,017	535,609,802
	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)	
Maturity tenor by types of transactions			
Fixed Income	54,361,678	11,332,329	
Government Bonds	54,361,678	11,332,329	
Total non cash collateral	54,361,678	11,332,329	
Breakdown by quality *			
Non-Investment Grade Value	54,361,678	11,332,329	
Total	54,361,678	11,332,329	
Maturity tenor by securities lending transactions			
One week to one month	33,205	19,895	
One to three months	2,256,372	441,487	
Three months to one year	6,741	9,047	
Above one year	52,065,360	10,861,900	
Total	54,361,678	11,332,329	
Sub-funds by currency			
EUR	39,304,050	8,207,483	
GBP	2,960,566	593,450	
USD	12,097,062	2,531,396	
Total	54,361,678	11,332,329	
Amounts by triparty agent			
Triparty	54,361,678	11,332,329	
Euroclear	54,361,678	11,332,329	
Total	54,361,678	11,332,329	

Appendix IV - Securities Financing Transactions(continued)

for the year ended 31 December 2022

	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)
Amounts held by a depository		
State Street Bank International GmbH, Luxembourg Branch	54,361,678	11,332,329
Total	54,361,678	11,332,329

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 31 December 2022:

	to the Sub-fund*		to the 3 rd party	
State Street Euro Core Treasury Bond Index Fund (in EUR)	123,901	75%	41,300	25%
State Street EMU Government Bond Index Fund (in EUR)	6,293	75%	2,098	25%
State Street Euro Corporate Bond Screened Index Fund (in EUR)	128,748	75%	42,917	25%
State Street SRI Euro Corporate Bond Index Fund (in EUR)	74,879	75%	24,960	25%
State Street Global Treasury Bond Index Fund (in USD)	161,137	75%	53,712	25%
State Street Global Aggregate Bond Index Fund (in USD)	354,159	75%	118,053	25%
State Street Canada Index Equity Fund (in CAD)	306,433	75%	102,144	25%
State Street Japan Screened Index Equity Fund (in JPY)	14,191,741	75%	4,730,580	25%
State Street Switzerland Index Equity Fund (in CHF)	294,065	75%	98,021	25%
State Street UK Index Equity Fund (in GBP)	1,162	75%	388	25%
State Street US Screened Index Equity Fund (in USD)	65,170	75%	21,723	25%
State Street EMU Screened Index Equity Fund (in EUR)	73,177	75%	24,393	25%
State Street Europe Screened Index Equity Fund (in EUR)	198,539	75%	66,180	25%
State Street Pacific Ex-Japan Screened Index Equity Fund (in USD)	3,777	75%	1,259	25%
State Street World Screened Index Equity Fund (in USD)	1,177,220	75%	392,407	25%
State Street World ESG Index Equity Fund (in USD)	193,990	75%	64,663	25%
State Street Global Emerging Markets Screened Index Equity Fund (in USD)	42,034	75%	14,011	25%
State Street Flexible Asset Allocation Plus Fund (in EUR)	681	75%	227	25%
State Street Multi-Factor Global ESG Equity Fund (in USD)	63,148	75%	21,050	25%
State Street Europe ESG Screened Enhanced Equity Fund (in EUR)	97,109	75%	32,369	25%
State Street North America ESG Screened Enhanced Equity Fund (in USD)	74,599	75%	24,866	25%
State Street Global ESG Screened Enhanced Equity Fund (in USD)	17,652	75%	5,884	25%
State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (in USD)	51,222	75%	17,074	25%
State Street Emerging Markets ESG Screened Enhanced Equity Fund (in USD)	100,648	75%	33,550	25%
State Street EMU ESG Screened Equity Fund (in EUR)	7,577	75%	2,526	25%
State Street Europe Small Cap ESG Screened Equity Fund (in EUR)	9,695	75%	3,231	25%
State Street Emerging Markets Small Cap ESG Screened Equity Fund (in USD)	7,297	75%	2,432	25%
State Street Europe ESG Screened Managed Volatility Equity Fund (in EUR)	31,590	75%	10,530	25%
State Street Global ESG Screened Managed Volatility Equity Fund (in USD)	99,248	75%	33,083	25%

Appendix IV - Securities Financing Transactions(*continued*)

for the year ended 31 December 2022

	to the Sub-fund*		to the 3 rd party	
State Street Global ESG Screened Defensive Equity Fund (in USD)	74,546	75%	24,848	25%
State Street Global Treasury 1-10 Year Bond Index Fund (in USD)	252,289	75%	84,096	25%
State Street Emerging Markets Local Currency Government Bond Index Fund (in USD)	86,414	75%	28,805	25%
State Street Emerging Markets Opportunities Equity Fund (in USD)	335	75%	112	25%
State Street Emerging Markets ESG Local Currency Government Bond Index Fund (in USD)	8,735	75%	2,912	25%

*The costs of the program are borne from the income assigned to the 3rd party.

Appendix V – Remuneration Policy (Unaudited)

for the year ended 31 December 2022

State Street Corporation (“SSC”) and its direct and indirect subsidiaries (together with SSC hereafter referred to as “State Street”) operate a group-wide compensation strategy including a remuneration policy that applies to all State Street entities globally. State Street Global Advisors Europe Limited (“SSGAEL”) is the Management Company, Investment Manager and Global Distributor of SSGA Luxembourg SICAV and has delegated certain activities in respect of the investment management and risk management to SSGA Limited, SSGA Singapore and SSGA Trust Company (together, the “Investment Managers”). As State Street subsidiaries, the Investment Managers are fully integrated into State Street’s group-wide compensation strategy and subject to the global and regional governing body structure of State Street to provide appropriate and effective control of the remuneration arrangements (incl. compliance with the relevant remuneration regulations) across the State Street group of affiliated entities. Under its publicly available charter, the Human Resources Committee (“HRC”) of SSC oversees all of State Street’s compensation plans, policies, and programs in which senior executives participate and incentive, retirement, welfare and equity plans in which certain other employees of SSC participate. It also oversees the alignment of the incentive compensation arrangements with the State Street’s financial safety and soundness consistent with applicable related regulatory rules and guidance. The HRC approves the overall allocation of the Incentive Compensation (“IC”) Plan pool. State Street’s CEO allocates IC pools to business units and corporate functions based upon a variety of factors, which may include budget performance, achievement of key goals and other considerations. The final expenditure and overall allocation between current and deferred awards are then reviewed by the HRC prior to payment.

State Street also has an SSGAEL Remuneration Committee in place with the primary duties to:

- Review the remuneration policy applicable to employees, management and Identified Staff of SSGAEL and oversee its implementation
- Oversee compliance with any applicable remuneration regulations
- Review and endorse remuneration decisions related to Identified Staff and consider recommendation for ex-post risk adjustment of Identified Staff.

State Street operates an annually reviewed global remuneration policy document (supplemented by any relevant addenda by jurisdiction or regulatory regime), which documents State Street’s existing remuneration framework. This policy is intended to comply with applicable remuneration regulatory requirements including, but not limited to, those contained in the CRD, UCITS V and AIFMD, and will be interpreted and administered accordingly. State Street’s remuneration policies and practices apply on a global basis to all employees of the State Street group (incl. the Investment Managers). The key principles that align State Street’s remuneration system with the business strategy are as follows:

- We emphasize total rewards.
- We target the aggregate annual value of our Total Rewards Program to be competitive with our business peers.
- Funding for our Total Rewards Program is subject to affordability and is designed to be flexible based on corporate performance.
- We unequivocally support equal pay for work of equal value.
- We differentiate pay based on performance.
- We align employees’ interests with Shareholders interests.
- Our compensation plans are designed to comply with applicable regulations and related guidance, including prohibiting incentives to take excessive risks.

Given our process of structured discretion in determining incentive pool funding and individual award decisions, the deferral of incentive compensation, and the availability of ex-ante and ex-post adjustments, such as forfeitures and clawbacks, our compensation system is appropriately risk-sensitive and links current decisions and actions to future risk outcomes.

Appendix V – Remuneration Policy (Unaudited) (continued)

for the year ended 31 December 2022

State Street operates a fully flexible, discretionary bonus policy (i.e. the amount of individual variable pay may fluctuate significantly from one year to the next, depending on performance and the other factors described below, and even could be reduced to zero for any given year). The discretionary bonus policy is structured so as to achieve a balance between fixed and variable components, but also includes specific maximum pay ratios where required by local regulations. A number of employees in sales participate in Structured Incentive Plans, which aim to bring the variable compensation granted to plan participants into line with the revenues they generate as well as taking into account non-financial qualitative performance indicators. All such participants receive sufficiently high fixed compensation. Variable compensation is assigned on an individual basis by way of a review of both quantitative and qualitative factors.

Total amount of remuneration paid by the Investment Managers as at 31 December 2022¹

Fixed Remuneration (in € k)	180,022
Variable remuneration (in € k)	176,515
Total Remuneration (in € k)	356,537
Number of beneficiaries	1,389
Performance fee paid directly by the UCITS	n/a

Aggregate amount of remuneration as at 31 December 2022 (in € k)

Senior Management of SSGAEL ²	208
Identified Staff of the Investment Managers	202,645

More details regarding State Street's remuneration approach including (but not limited to) information on the decision-making process to determine the remuneration policy, its basic characteristics and the linkage between pay and performance, are published separately in State Street's Proxy Statement at www.statestreet.com and the remuneration section of the UK Pillar 3 disclosure of SSGA Limited at <https://www.ssga.com/library-content/pdfs/global/2020-ssgal-pillar-3-disclosure-statement.pdf>. In light of State Street's group-wide compensation strategy, the qualitative remuneration information included in the UK Pillar 3 disclosure equally apply to State Street employees outside the UK and the Investment Managers' employees.

¹ Disclosure is based on the remuneration of the entire staff of the Investment Managers, indicating the number of beneficiaries. 2021 total remuneration data is not available as of 31 December 2022 as variable pay for 2021 will not be delivered before Q1 2022. Fixed remuneration for the performance year and 2020 variable remuneration data has been provided for beneficiaries.

² Represents remuneration paid to independent directors (Directors who are also employees of the SSC do not receive remuneration in their capacity as board members).

Appendix VI – SFDR and Taxonomy Regulation Disclosures

for the year ended 31 December 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.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Euro Corporate Bond Screened Index Fund **Legal entity identifier:** BGDNQR0UF4DXP46WRG43

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Euro Corporate Bond Screened Index Fund is an index fund tracking the performance of the Bloomberg Euro Aggregate Corporate Index ("Index"). The environmental and social characteristics promoted by the Fund is a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria..

The 1 year tracking error as of 31 December 2022 was 0.13%. The tracking difference is attributable to a volatile year and a large part of the tracking was driven by sampling. The fund outperformed 13 bp driven by the fund's security selection which is induced by the sampling method.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	1.68%	FRANCE
BANQUE FED CRED MUTUEL	BANKING	1.59%	FRANCE
BPCE SA	BANKING	1.09%	FRANCE
ING GROEP NV	BANKING	1.03%	NETHERLANDS
SOCIETE GENERALE	BANKING	0.97%	FRANCE
VOLKSWAGEN INTL FIN NV	CONSUMER_CYCLICAL	0.96%	NETHERLANDS
ORANGE SA	COMMUNICATIONS	0.95%	FRANCE
GOLDMAN SACHS GROUP INC	BANKING	0.90%	UNITED STATES
JPMORGAN CHASE + CO	BANKING	0.86%	UNITED STATES
CREDIT AGRICOLE SA	BANKING	0.84%	FRANCE
BANK OF AMERICA CORP	BANKING	0.82%	UNITED STATES
CAIXABANK SA	BANKING	0.79%	SPAIN
ENI SPA	ENERGY	0.74%	ITALY
ANHEUSER BUSCH INBEV SA/	CONSUMER_NON_CYCLICAL	0.73%	BELGIUM
ENGIE SA	ENERGY	0.73%	FRANCE



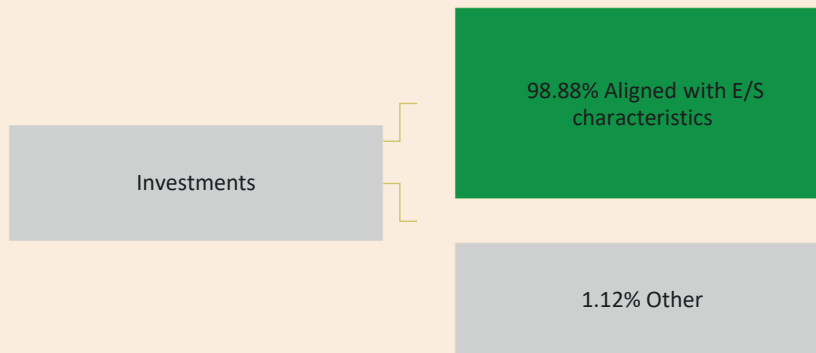
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

98.88% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.12% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

BANKING	29.82%
BANKING	29.53%
Commer Banks Non-US	0.27%
Diversified Banking Inst	0.11%
Cooperative Banks	0.03%
CONSUMER_NON_CYCLICAL	14.35%
FOOD_AND_BEVERAGE	4.86%
HEALTHCARE	3.64%
PHARMACEUTICALS	2.71%
CONSUMER_PRODUCTS	1.58%
TOBACCO	0.87%
SUPERMARKETS	0.58%
Medical-Drugs	0.11%
Food-Retail	0.03%
Food-Misc/Diversified	0.03%
CONSUMER_CYCLICAL	8.36%
AUTOMOTIVE	5.79%
CONSUMER_CYCLICAL_SERVICES	1.20%
RETAILERS	0.75%
RESTAURANTS	0.31%
Auto-Cars/Light Trucks	0.30%
LODGING	0.08%
Auto-Med&Heavy Duty Trks	0.02%
COMMUNICATIONS	7.04%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

WIRELINES	4.56%
WIRELESS	1.21%
MEDIA_ENTERTAINMENT	0.80%
CABLE_SATELLITE	0.39%
Cellular Telecom	0.07%
Telephone-Integrated	0.04%
INSURANCE	5.00%
LIFE	3.17%
P&C	1.67%
HEALTH_INSURANCE	0.08%
Multi-line Insurance	0.11%
CAPITAL_GOODS	4.78%
DIVERSIFIED_MANUFACTURING	2.55%
BUILDING_MATERIALS	1.44%
CONSTRUCTION_MACHINERY	0.47%
PACKAGING	0.20%
ENVIRONMENTAL	0.05%
Diversified Manufact Op	0.06%
AEROSPACE/DEFENSE	0.04%
ELECTRIC	4.22%
ELECTRIC	4.18%
Electric-Generation	0.05%
Electric-Transmission	0.02%
ENERGY	4.21%
INTEGRATED	3.74%
INDEPENDENT	0.19%
OIL_FIELD_SERVICES	0.16%
Oil Comp-Integrated	0.08%
MIDSTREAM	0.03%
Oil Refining&Marketing	0.04%
REFINING	0.02%
FINANCIAL_OTHER	4.12%
FINANCIAL_OTHER	4.04%
Real Estate Oper/Develop	0.10%
Real Estate Mgmt/Service	0.03%
TECHNOLOGY	3.28%
TECHNOLOGY	3.27%
Computer Services	0.03%
TRANSPORTATION	3.22%
TRANSPORTATION_SERVICES	3.05%
AIRLINES	0.12%
RAILROADS	0.10%
REITS	3.09%
OTHER_REITS	1.22%
RETAIL_REITS	1.08%
OFFICE_REITS	0.70%
REITS-Diversified	0.11%
REITS-Warehouse/Industr	0.03%
BASIC_INDUSTRY	3.08%

CHEMICALS	2.21%
METALS_AND_MINING	0.57%
PAPER	0.30%
NATURAL_GAS	2.36%
NATURAL_GAS	2.36%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.86%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.86%
OTHER_UTILITY	0.77%
OTHER_UTILITY	0.73%
Water	0.05%
INDUSTRIAL_OTHER	0.41%
INDUSTRIAL_OTHER	0.41%
FINANCE_COMPANIES	0.18%
FINANCE_COMPANIES	0.18%
Media	0.11%
Cable/Satellite TV	0.07%
Broadcast Serv/Program	0.04%
Diversified Finan Serv	0.08%
Finance-Auto Loans	0.08%
Cosmetics/Personal Care	0.08%
Cosmetics&Toiletries	0.08%
Apparel	0.06%
Apparel Manufacturers	0.06%
OWNED_NO_GUARANTEE	0.12%
OWNED_NO_GUARANTEE	0.12%
Building Materials	0.04%
Bldg Prod-Cement/Aggreg	0.04%
Airlines	0.06%
AIRLINES	0.06%
Machinery-Constr&Mining	0.03%
Machinery-Constr&Mining	0.03%
Software	0.07%
Applications Software	0.05%
Enterprise Software/Serv	0.03%
Gas	0.04%
Gas-Transportation	0.04%
Gas-Distribution	0.01%
Agriculture	0.03%
Agricultural Operations	0.03%
Beverages	0.04%
Beverages-Wine/Spirits	0.04%
Auto Parts&Equipment	0.03%
Auto/Trk Prts&Equip-Orig	0.03%
Electrical Compo&Equip	0.03%
Power Conv/Supply Equip	0.03%
Savings&Loans	0.03%
Building Societies	0.03%
Healthcare-Products	0.03%
Diagnostic Equipment	0.03%

Chemicals	0.02%
Petrochemicals	0.02%
Commercial Services	0.02%
Rental Auto/Equipment	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

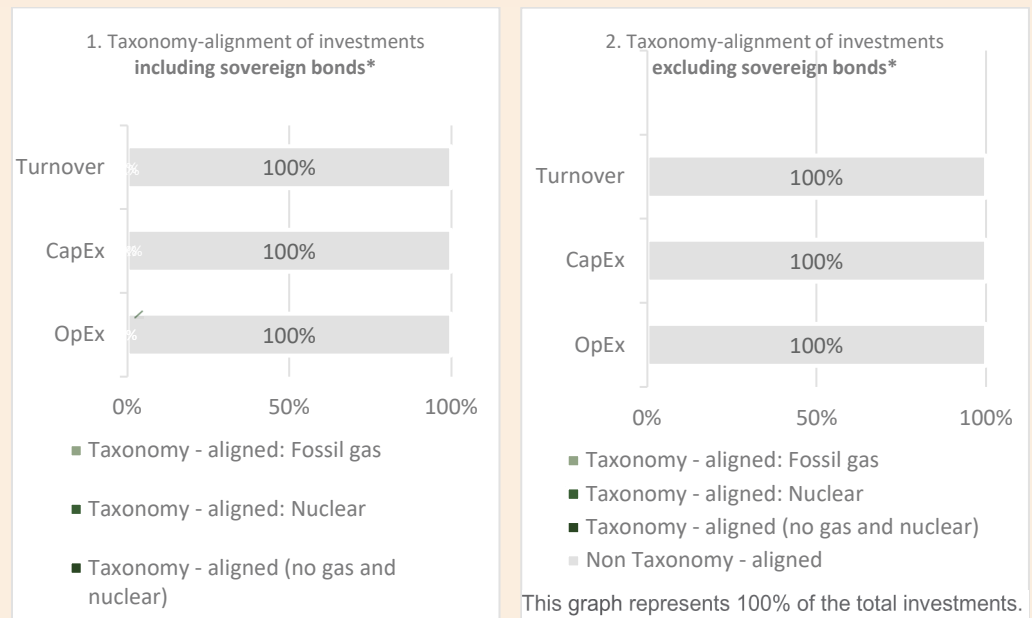
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 1.12% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund is an index fund tracking the performance of the Bloomberg Euro Aggregate Corporate Index while seeking to minimise as far as possible the tracking difference between the Fund’s performance and that of the Index while screening out securities based on an assessment of their adherence to certain ESG criteria.

Securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis. This results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will



screen out securities of issuers identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.

The assessment of good governance practices is implemented through the negative screening utilised by the Fund. Companies deemed by the Investment Manager to not violate United Nations Global Compact principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.



ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street SRI Euro Corporate Bond Index Fund **Legal entity identifier:** 5493004EVBREZGIH MC71

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street SRI Euro Corporate Bond Index Fund is an index fund tracking the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the Sustainable and Responsible Investment (SRI) overlay which is used in the index construction.

The 1 year tracking error as of 31 December 2022 was 0.15%. The fund benefited from sampling and trading efficiencies. While sampling helped outperform predominantly (11 bp), the rest was due to our trading and pricing efficiencies.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	2.04%	FRANCE
BANQUE FED CRED MUTUEL	BANKING	1.81%	FRANCE
BPCE SA	BANKING	1.25%	FRANCE
ING GROEP NV	BANKING	1.19%	NETHERLANDS
ORANGE SA	COMMUNICATIONS	1.16%	FRANCE
SOCIETE GENERALE	BANKING	1.16%	FRANCE
GOLDMAN SACHS GROUP INC	BANKING	1.03%	UNITED STATES
BANK OF AMERICA CORP	BANKING	0.98%	UNITED STATES
CAIXABANK SA	BANKING	0.98%	SPAIN
JPMORGAN CHASE + CO	BANKING	0.94%	UNITED STATES
BANCO SANTANDER SA	BANKING	0.90%	SPAIN
MORGAN STANLEY	BANKING	0.88%	UNITED STATES
AT+T INC	COMMUNICATIONS	0.87%	UNITED STATES
DEUTSCHE BAHN FIN GMBH	OWNED_NO_GUARANTEE	0.87%	GERMANY
VERIZON COMMUNICATIONS	COMMUNICATIONS	0.86%	UNITED STATES



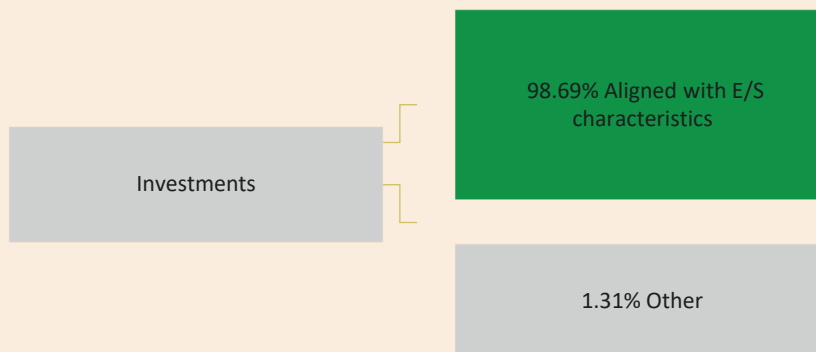
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

98.69% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.31% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

BANKING	31.12%
BANKING	30.68%
Commer Banks Non-US	0.38%
Diversified Banking Inst	0.31%
CONSUMER_NON_CYCLICAL	11.66%
CONSUMER_PRODUCTS	1.68%
FOOD_AND_BEVERAGE	5.69%
HEALTHCARE	2.02%
Medical-Drugs	0.03%
PHARMACEUTICALS	1.66%
SUPERMARKETS	0.59%
COMMUNICATIONS	8.11%
CABLE_SATELLITE	0.41%
Cellular Telecom	0.19%
MEDIA_ENTERTAINMENT	0.90%
OTHER_UTILITY	0.12%
Telephone-Integrated	0.05%
WIRELESS	1.18%
WIRELINES	5.48%
CONSUMER_CYCLICAL	5.78%
AUTOMOTIVE	3.45%
CONSUMER_CYCLICAL_SERVICES	1.09%
LODGING	0.11%
RESTAURANTS	0.38%
RETAILERS	0.75%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

INSURANCE	5.34%
HEALTH_INSURANCE	0.21%
LIFE	3.69%
Multi-line Insurance	0.06%
P&C	1.40%
OWNED_NO_GUARANTEE	5.32%
OWNED_NO_GUARANTEE	5.32%
ELECTRIC	4.73%
ELECTRIC	4.62%
Electric-Generation	0.06%
Electric-Integrated	0.06%
Electric-Transmission	0.03%
FINANCIAL_OTHER	3.70%
FINANCIAL_OTHER	3.61%
Real Estate Mgmt/Servic	0.03%
Real Estate Oper/Develop	0.11%
TECHNOLOGY	3.58%
Computer Services	0.09%
TECHNOLOGY	3.56%
TRANSPORTATION	3.51%
AIRLINES	0.19%
RAILROADS	0.11%
TRANSPORTATION_SERVICES	3.23%
REITS	3.19%
OFFICE_REITS	0.73%
OTHER_REITS	1.13%
REITS-Shopping Centers	0.05%
REITS-Warehouse/Industr	0.03%
RETAIL_REITS	1.29%
CAPITAL_GOODS	3.09%
BUILDING_MATERIALS	1.55%
CONSTRUCTION_MACHINERY	0.33%
DIVERSIFIED_MANUFACTURING	0.82%
ENVIRONMENTAL	0.04%
PACKAGING	0.36%
BASIC_INDUSTRY	2.54%
CHEMICALS	2.16%
METALS_AND_MINING	0.10%
PAPER	0.29%
ENERGY	2.21%
INDEPENDENT	0.19%
INTEGRATED	1.82%
MIDSTREAM	0.07%
OIL_FIELD_SERVICES	0.24%
REFINING	0.09%
NATURAL_GAS	1.65%
NATURAL_GAS	1.65%
LOCAL_AUTHORITIES	1.55%
LOCAL_AUTHORITIES	1.55%

OTHER_UTILITY	0.82%
OTHER_UTILITY	0.82%
Water	0.02%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.66%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.66%
GOVERNMENT_SPONSORED	0.30%
GOVERNMENT_SPONSORED	0.30%
INDUSTRIAL_OTHER	0.27%
INDUSTRIAL_OTHER	0.27%
Media	0.15%
Broadcast Serv/Program	0.11%
Cable/Satellite TV	0.04%
Diversified Finan Serv	0.10%
Finance-Auto Loans	0.08%
Finance-Consumer Loans	0.06%
Cosmetics/Personal Care	0.14%
Cosmetics&Toiletries	0.14%
Gas	0.06%
Gas-Distribution	0.02%
Gas-Transportation	0.05%
FINANCE_COMPANIES	0.06%
FINANCE_COMPANIES	0.06%
Advertising	0.04%
Advertising Services	0.04%
Apparel	0.03%
Apparel Manufacturers	0.03%
Savings&Loans	0.03%
Building Societies	0.03%
Beverages	0.02%
Beverages-Wine/Spirits	0.02%
Software	0.02%
Enterprise Software/Serv	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

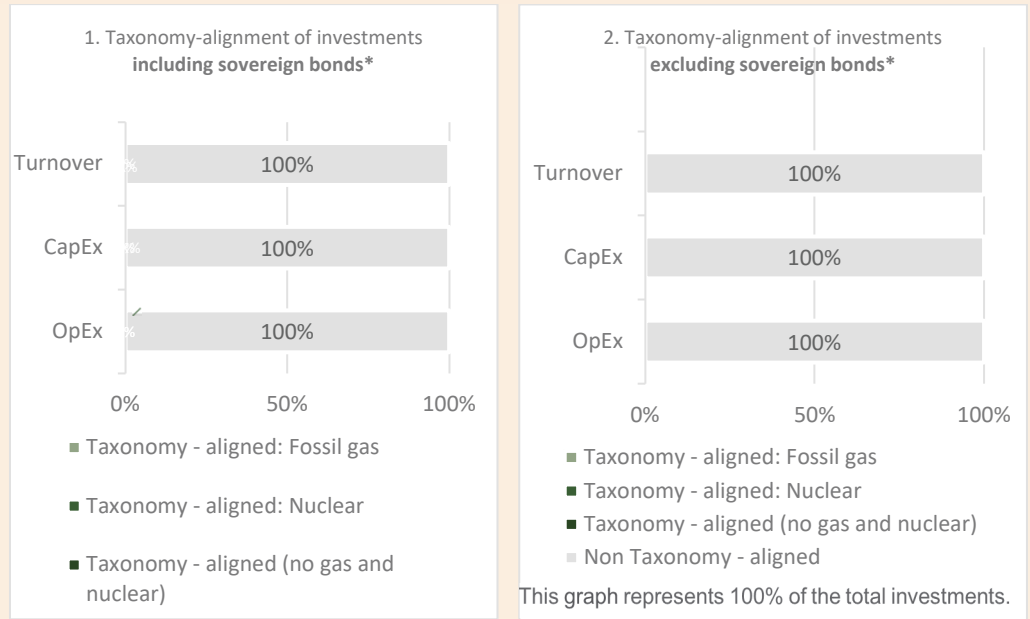
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.31% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates a Sustainable and Responsible Investment (SRI) overlay.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. The Index applies an SRI overlay to construct the Index and screen out issuers based on global standards, controversies, product involvement and ESG Risk Ratings.

The Index is reviewed and rebalanced on a monthly basis on the last business day of the month. The SRI overlay is reviewed semi-annually in March and September month end rebalancings.

The assessment of good governance practices is implemented through the SRI overlay utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -13.70% on a gross of fees basis, overperforming the benchmark performance of -13.85% by 15 basis points (bps). The I share class of the Fund returned -13.92% on a net of fees basis during the Reporting Period. The fund benefited from sampling and trading efficiencies. While sampling helped outperform predominantly (11 bp), the rest was due to our trading and pricing efficiencies.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to Markit iBoxx's index methodology description which can be found at the following link:

Indices Web (ihsmarkit.com)

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● ***How does the reference benchmark differ from a broad market index?***

The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. Securities must be fixed rate, Euro-denominated and rated investment grade as defined by the Index methodology. The broad market index used here is Bloomberg Euro Aggregate Corporate Index.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a monthly basis on the last business day of the month. The SRI overlay is reviewed semi-annually in March and September month end rebalancings.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of the Euro corporate bond market, screened based on sustainability criteria. The Index applies an SRI overlay to construct the Index and screen out issuers based on global standards, controversies, product involvement and ESG Risk Ratings.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -13.70% on a gross of fees basis, underperforming the benchmark performance of -13.85% by 15 basis points (bps). The I share class of the Fund returned -13.92% on a net of fees basis during the Reporting Period. The fund benefited from sampling and trading efficiencies. While sampling helped outperform predominantly (11 bp), the rest was due to our trading and pricing efficiencies.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -13.70% on a gross of fees basis, underperforming the broad market index performance of -13.65% by 0.05%.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Emerging Markets ESG Local Currency Government Bond Index Fund

Legal entity identifier: 5493001XUAOLYG4 Z1216

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- | <input checked="" type="radio"/> <input type="checkbox"/> Yes | <input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No |
|--|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective : ____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments |
| <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy |
| <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy |
| <input type="checkbox"/> It made sustainable investments with a social objective : ____% | <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Emerging Markets ESG Local Currency Government Bond Fund is an index fund tracking the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund and more specifically the J.P. Morgan ESG issuer scores (“JESG”) which are used in the Index construction.

The 1 year tracking error as of 31 December 2022 was 0.30%. The outperformance was primarily due to security selection and the way the Russia exposure was managed out of the index. Russia added 21bps to overall performance vs the benchmark.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Greenhouse gas emissions of investee countries
- Investee countries subject to social violations



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
MEX BONOS DESARR FIX RT	TREASURIES	9.65%	MEXICO
THAILAND GOVERNMENT BOND	TREASURIES	9.58%	THAILAND
POLAND GOVERNMENT BOND	TREASURIES	9.47%	POLAND
REPUBLIC OF SOUTH AFRICA	TREASURIES	9.23%	SOUTH AFRICA
INDONESIA GOVERNMENT	TREASURIES	8.81%	INDONESIA
CZECH REPUBLIC	TREASURIES	7.96%	CZECH REPUBLIC
CHINA GOVERNMENT BOND	TREASURIES	6.03%	CHINA
MALAYSIA GOVERNMENT	TREASURIES	5.80%	MALAYSIA
LETRA TESOURO NACIONAL	TREASURIES	5.53%	BRAZIL
ROMANIA GOVERNMENT BOND	TREASURIES	4.16%	ROMANIA
NOTA DO TESOURO NACIONAL	TREASURIES	3.88%	BRAZIL
HUNGARY GOVERNMENT BOND	TREASURIES	3.81%	HUNGARY
MALAYSIA INVESTMNT ISSUE	TREASURIES	3.74%	MALAYSIA
TITULOS DE TESORERIA	TREASURIES	3.18%	COLOMBIA
BONOS TESORERIA PESOS	TREASURIES	2.69%	CHILE



What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

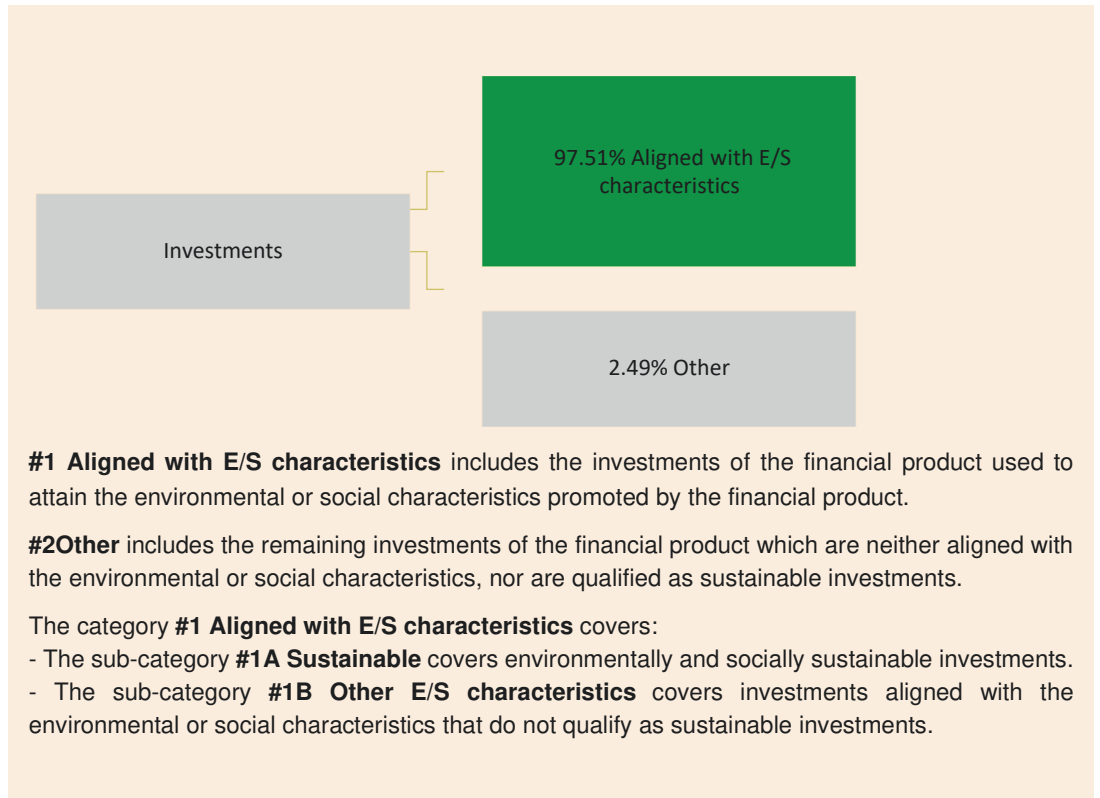
● What was the asset allocation?

97.51% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below 2.49% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



In which economic sectors were the investments made?

TREASURIES	97.5%
SOVEREIGN	1.2%
OWNED_NO_GUARANTEE	0.4%
SUPRANATIONAL	0.0%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

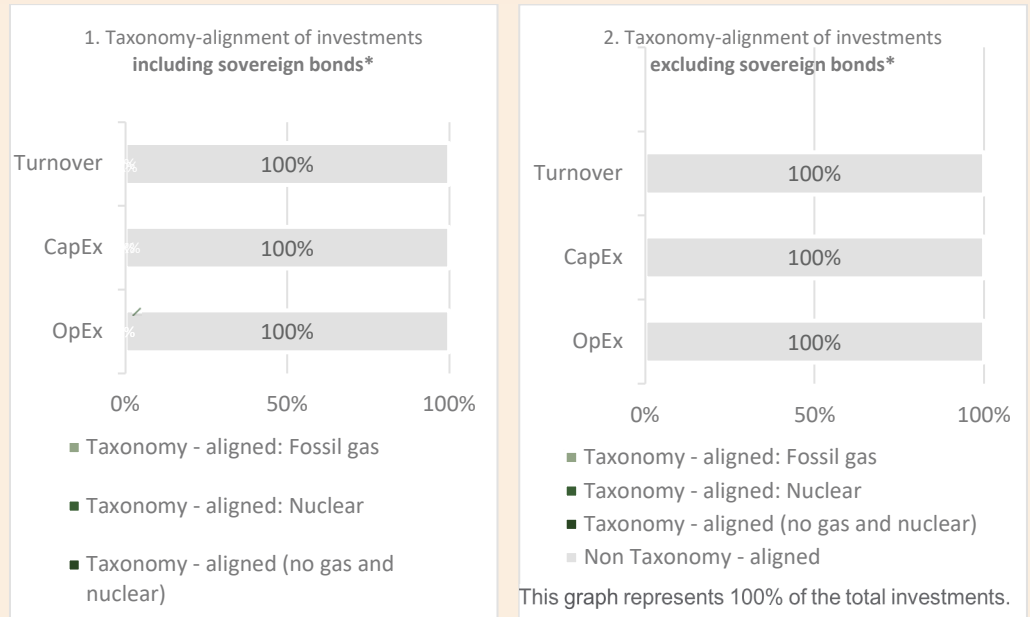
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.49% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of investible local currency emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

The assessment of good governance practices does not apply to the government bonds in line with the European Commission “Questions related to Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR)” published on 25 May 2022.



How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -11.40% on a gross of fees basis, overperforming the benchmark performance of -11.70% by 30 basis points (bps). The I share class of the Fund returned -11.67% on a net of fees basis during the Reporting Period. The outperformance was primarily due to security selection and

the way the Russia exposure was managed out of the index. Russia added 21bps to overall performance vs the benchmark.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to J.P. Morgan ESG GBI-EM Global Diversified Index methodology:

<https://www.jpmorgan.com/country/US/en/jpmorgan/investbk/solutions/research/indexes/product>

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on J.P. Morgan Government Bond Index – Emerging Markets Global Diversified, its parent index, which captures local currency denominated, emerging markets sovereign bonds. The Fund's designated Index (i.e., J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified) represents the performance of investible broad local currency emerging markets bonds, screened based on certain Environmental, Social and Governance (ESG) criteria.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index methodology provides for ongoing review and rebalances on the last U.S. business day of the month.

Securities in the Fund are selected primarily from the constituents of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Index measures the performance of investible local currency emerging markets government bonds. The Index applies an ESG scoring and screening methodology using the JESG issuer scores to tilt the Index constituents towards issuers ranked higher on ESG criteria and green bond issues, and to underweight and remove issuers that rank lower.

● ***How did this financial product perform compared with the reference benchmark?***

The investment policy of the Fund is to track the performance of the J.P. Morgan ESG-Government Bond Index Emerging Markets Global Diversified as closely as possible using the Stratified Sampling Strategy, while seeking to minimise as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -11.40% on a gross of fees basis, overperforming the benchmark performance of -11.70% by 30 basis points (bps). The I share class of the Fund returned -11.67% on a net of fees basis during the Reporting Period. The outperformance was primarily due to security selection and the way the Russia exposure was managed out of the index. Russia added 21bps to overall performance vs the benchmark.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -11.40% on a gross of fees basis, underperforming the broad market index performance of -11.38% by 0.02%.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Global High Yield Bond Screened Index Fund (the "Fund")

Legal entity identifier: 549300WNYUYK9I10 ZX34

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It made **sustainable investments with a social objective**: ___%

It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Global High Yield Bond Screened Index Fund is an index fund tracking the performance of the ICE BofA Global High Yield Constrained Index (“Index”). The environmental and social characteristics promoted by the Fund, a negative and norms-based screen is applied to screen out securities based on an assessment of their adherence to certain ESG criteria. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager’s absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section.

The 1 year tracking error as of 31 December 2022 was 0.03%.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the relevant portfolio exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
FORD MOTOR CREDIT CO LLC	CONSUMER_CYCLICAL	1.47%	UNITED STATES
CCO HLDGS LLC/CAP CORP	COMMUNICATIONS	1.07%	UNITED STATES
OCCIDENTAL PETROLEUM COR	ENERGY	0.90%	UNITED STATES
SOFTBANK GROUP CORP	COMMUNICATIONS	0.73%	JAPAN
PETROBRAS GLOBAL FINANCE	GOVERNMENT_SPONSORED	0.72%	BRAZIL
TENET HEALTHCARE CORP	CONSUMER_NON_CYCLICAL	0.67%	UNITED STATES
CARNIVAL CORP	CONSUMER_CYCLICAL	0.54%	PANAMA
CSC HOLDINGS LLC	COMMUNICATIONS	0.54%	UNITED STATES
ELECTRICITE DE FRANCE SA	OWNED_NO_GUARANTEE	0.53%	FRANCE
TRANSDIGM INC	CAPITAL_GOODS	0.50%	UNITED STATES
CENTENE CORP	INSURANCE	0.66%	UNITED STATES
TELECOM ITALIA SPA	COMMUNICATIONS	0.49%	ITALY
DISH DBS CORP	COMMUNICATIONS	0.49%	UNITED STATES
VODAFONE GROUP PLC	COMMUNICATIONS	0.48%	UNITED KINGDOM
BAUSCH HEALTH COS INC	CONSUMER_NON_CYCLICAL	0.47%	CANADA



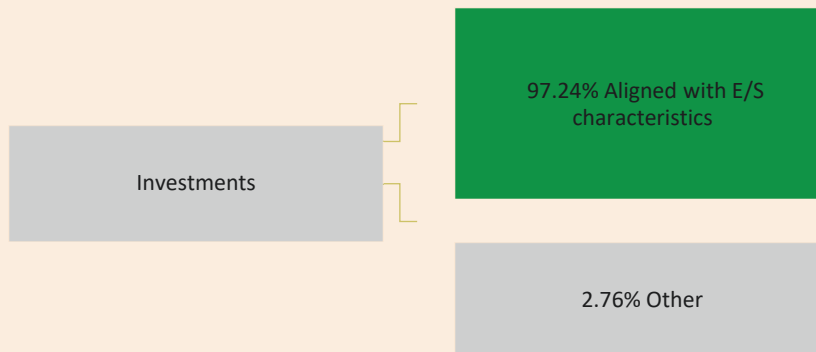
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

97.24% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.76% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

CONSUMER_CYCLICAL	17.48%
AUTOMOTIVE	4.69%
RETAILERS	3.02%
CONSUMER_CYCLICAL_SERVICES	2.55%
GAMING	2.55%
LEISURE	2.19%
RESTAURANTS	0.85%
LODGING	0.68%
HOME_CONSTRUCTION	0.67%
Auto-Cars/Light Trucks	0.28%
COMMUNICATIONS	15.30%
CABLE_SATELLITE	4.76%
WIRELESS	3.16%
WIRELINES	3.12%
MEDIA_ENTERTAINMENT	2.47%
Cellular Telecom	0.84%
Telephone-Integrated	0.64%
Telecom Services	0.30%
Telecommunication Equip	0.02%
CONSUMER_NON_CYCLICAL	10.14%
HEALTHCARE	3.71%
PHARMACEUTICALS	1.79%
FOOD_AND_BEVERAGE	1.77%
CONSUMER_PRODUCTS	1.28%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

SUPERMARKETS	0.85%
Food-Meat Products	0.28%
Food-Misc/Diversified	0.15%
Medical-Generic Drugs	0.09%
Food-Confectionery	0.05%
Medical-Drugs	0.06%
Sugar	0.05%
Medical-Hospitals	0.07%
Food-Retail	0.05%
Food-Baking	0.03%
Food-Canned	0.07%
Food-Wholesale/Distrib	0.02%
Medical-Whsle Drug Dist	0.01%
ENERGY	9.92%
INDEPENDENT	3.43%
MIDSTREAM	3.37%
OIL_FIELD_SERVICES	0.92%
Oil Comp-Explor&Prodtn	0.76%
Oil Refining&Marketing	0.41%
Oil Comp-Integrated	0.38%
REFINING	0.33%
INTEGRATED	0.16%
Oil&Gas Drilling	0.08%
Oil-US Royalty Trusts	0.07%
CAPITAL_GOODS	7.49%
PACKAGING	2.05%
AEROSPACE/DEFENSE	1.60%
BUILDING_MATERIALS	1.41%
DIVERSIFIED_MANUFACTURING	1.23%
CONSTRUCTION_MACHINERY	0.66%
ENVIRONMENTAL	0.53%
BANKING	5.10%
BANKING	3.44%
Commer Banks Non-US	1.59%
Special Purpose Banks	0.03%
Super-Regional Banks-US	0.03%
Diversified Banking Inst	0.01%
Commer Banks-Southern US	0.01%
TECHNOLOGY	4.51%
TECHNOLOGY	4.47%
Computers-Memory Devices	0.05%
BASIC_INDUSTRY	4.29%
CHEMICALS	2.27%
METALS_AND_MINING	1.54%
PAPER	0.48%
FINANCIAL_OTHER	3.03%
FINANCIAL_OTHER	2.26%
Real Estate Oper/Develop	0.74%
Real Estate Mgmt/Service	0.02%

ELECTRIC	2.96%
ELECTRIC	1.91%
Electric-Generation	0.32%
Electric-Integrated	0.26%
Independ Power Producer	0.18%
Electric-Transmission	0.16%
Electric-Distribution	0.13%
TRANSPORTATION	2.88%
AIRLINES	1.39%
TRANSPORTATION_SERVICES	1.06%
Transport-Rail	0.16%
Transport-Marine	0.11%
Transport-Services	0.08%
RAILROADS	0.06%
Transport-Truck	0.03%
FINANCE_COMPANIES	1.82%
FINANCE_COMPANIES	1.82%
OWNED_NO_GUARANTEE	1.80%
OWNED_NO_GUARANTEE	1.80%
INSURANCE	1.69%
P&C	0.84%
HEALTH_INSURANCE	0.60%
LIFE	0.25%
Multi-line Insurance	0.00%
REITS	1.61%
OTHER_REITS	0.89%
HEALTHCARE_REITS	0.44%
RETAIL_REITS	0.15%
REITS-Diversified	0.06%
REITS-Hotels	0.15%
OFFICE_REITS	0.09%
REITS-Health Care	0.04%
REITS-Mortgage	0.01%
INDUSTRIAL_OTHER	1.27%
INDUSTRIAL_OTHER	1.27%
Mining	0.74%
Metal-Copper	0.28%
Metal-Diversified	0.16%
Non-Ferrous Metals	0.11%
Gold Mining	0.11%
Platinum	0.06%
Diamonds/Precious Stones	0.04%
GOVERNMENT_SPONSORED	0.72%
GOVERNMENT_SPONSORED	0.72%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.64%
BROKERAGE_ASSETMANAGERS_EXCHANGES	0.64%
Energy-Alternate Sources	0.45%
Energy-Alternate Sources	0.45%
Commercial Services	0.42%

Commercial Services	0.21%
Rental Auto/Equipment	0.07%
Whsing&Harbor Trans Serv	0.06%
Human Resources	0.04%
Schools	0.03%
Protection-Safety	0.03%
Marine Services	0.02%
Diversified Finan Serv	0.41%
Finance-Invest Bnkr/Brkr	0.12%
Finance-Commercial	0.09%
Finance-Other Services	0.08%
Finance-Consumer Loans	0.09%
Finance-Mtge Loan/Banker	0.05%
Finance-Leasing Compan	0.02%
Chemicals	0.37%
Chemicals-Diversified	0.25%
Chemicals-Specialty	0.11%
Petrochemicals	0.01%
Retail	0.35%
Retail-Restaurants	0.11%
Retail-Regnl Dept Store	0.07%
Retail-Misc/Diversified	0.06%
Retail-Pubs	0.04%
Retail-Building Products	0.02%
Retail-Propane Distrib	0.02%
Retail-Hypermarkets	0.01%
Retail-Major Dept Store	0.04%
Retail-Perfume&Cosmetics	0.03%
Retail-Mail Order	0.01%
Pipelines	0.35%
Pipelines	0.35%
Media	0.29%
Cable/Satellite TV	0.14%
Television	0.08%
Multimedia	0.06%
Broadcast Serv/Program	0.07%
Building Materials	0.28%
Bldg Prod-Cement/Aggreg	0.28%
Engineering&Construction	0.27%
Building-Heavy Construct	0.17%
Airport Develop/Maint	0.06%
Engineering/R&D Services	0.02%
Building&Construct-Misc	0.02%
Iron/Steel	0.21%
Steel-Producers	0.21%
Auto Parts&Equipment	0.20%
Auto/Trk Prts&Equip-Orig	0.20%
Entertainment	0.16%
Gambling (Non-Hotel)	0.16%

Resorts/Theme Parks	0.01%
Agriculture	0.16%
Agricultural Operations	0.16%
Oil&Gas Services	0.15%
Oil-Field Services	0.10%
Oil Field Mach&Equip	0.05%
Packaging&Containers	0.15%
Containers-Paper/Plastic	0.12%
Containers-Metal/Glass	0.03%
OTHER_UTILITY	0.13%
OTHER_UTILITY	0.13%
Airlines	0.13%
AIRLINES	0.13%
Internet	0.12%
E-Commerce/Products	0.07%
Internet Content-Entmnt	0.05%
NATURAL_GAS	0.09%
NATURAL_GAS	0.09%
Gas	0.09%
Gas-Distribution	0.09%
Software	0.09%
Applications Software	0.07%
Medical Information Sys	0.02%
Computer Software	0.01%
Beverages	0.07%
Beverages-Non-alcoholic	0.07%
Cosmetics/Personal Care	0.07%
Cosmetics&Toiletries	0.07%
Healthcare-Services	0.06%
Medical Labs&Testing Srv	0.04%
Medical-Hospitals	0.05%
Lodging	0.06%
Casino Hotels	0.05%
Hotels&Motels	0.03%
Investment Companies	0.03%
Investment Companies	0.03%
Housewares	0.03%
Housewares	0.03%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.



Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- Yes:
 - In fossil gas
 - In nuclear energy
- No

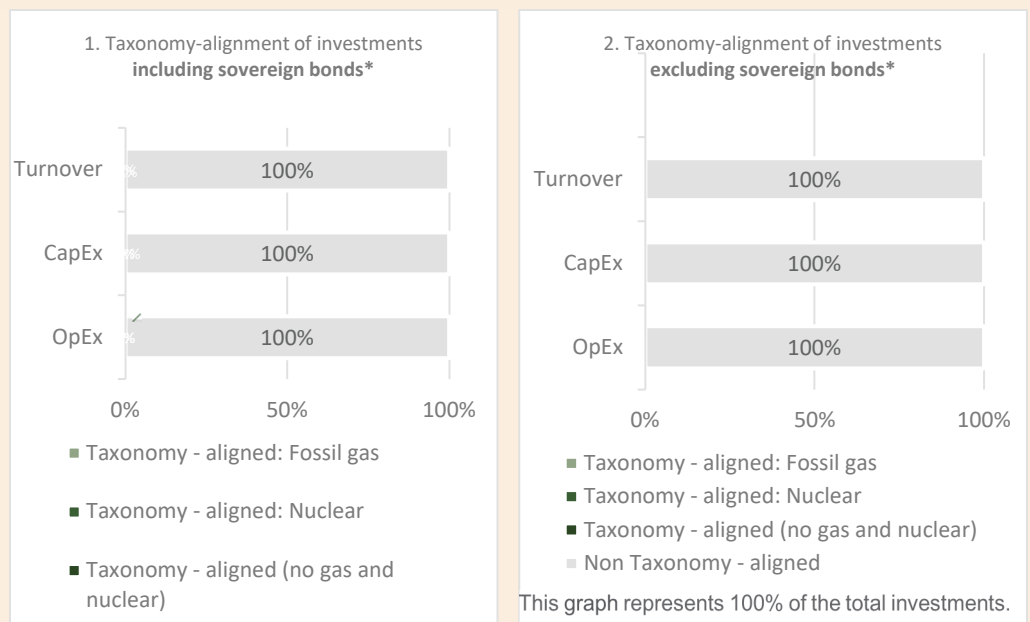
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.


-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.76% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the ICE BofA Global High Yield Constrained Index as closely as possible, seeking to minimise as far as possible the tracking difference between the Fund’s performance and that of the Index while screening out securities based on an assessment of their adherence to the ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, tobacco and controversial weapons.

Securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis. This results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities of issuers identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as tobacco and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.

The assessment of good governance practices is implemented through the negative screening utilised by the Fund. Companies deemed by the Investment Manager to not violate United Nations Global Compact principles are considered to exhibit good governance.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Japan Screened Index Equity Fund
Legal entity identifier: 549300VGM1FD3NH D2W32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Japan Screened Index Equity Fund is an index fund tracking the performance of the MSCI Japan ex UNGC and CW Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad Japanese equity market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles. The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.07%. The tracking difference is attributable to a combination of small factors including cash drag, security mis weights, compounding and tax benefits.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
TOYOTA MOTOR CORP	CONSUMER DISCRETIONARY	5.07%	JAPAN
SONY GROUP CORP	CONSUMER DISCRETIONARY	3.24%	JAPAN
KEYENCE CORP	INFORMATION TECHNOLOGY	2.35%	JAPAN
MITSUBISHI UFJ FINANCIAL GRO	FINANCIALS	2.16%	JAPAN
TOKYO ELECTRON LTD	INFORMATION TECHNOLOGY	1.61%	JAPAN
KDDI CORP	COMMUNICATION SERVICES	1.58%	JAPAN
NINTENDO CO LTD	INDUSTRIALS	1.55%	JAPAN
SOFTBANK GROUP CORP	COMMUNICATION SERVICES	1.54%	JAPAN
DAIICHI SANKYO CO LTD	HEALTH CARE	1.52%	JAPAN
RECRUIT HOLDINGS CO LTD	INDUSTRIALS	1.49%	JAPAN
HITACHI LTD COMMON STOCK	INDUSTRIALS	1.46%	JAPAN
SHIN ETSU CHEMICAL CO LTD	MATERIALS	1.42%	JAPAN
TAKEDA PHARMACEUTICAL	HEALTH CARE	1.39%	JAPAN
SUMITOMO MITSUI FINANCIAL	FINANCIALS	1.35%	JAPAN
DAIKIN INDUSTRIES LTD	INDUSTRIALS	1.29%	JAPAN



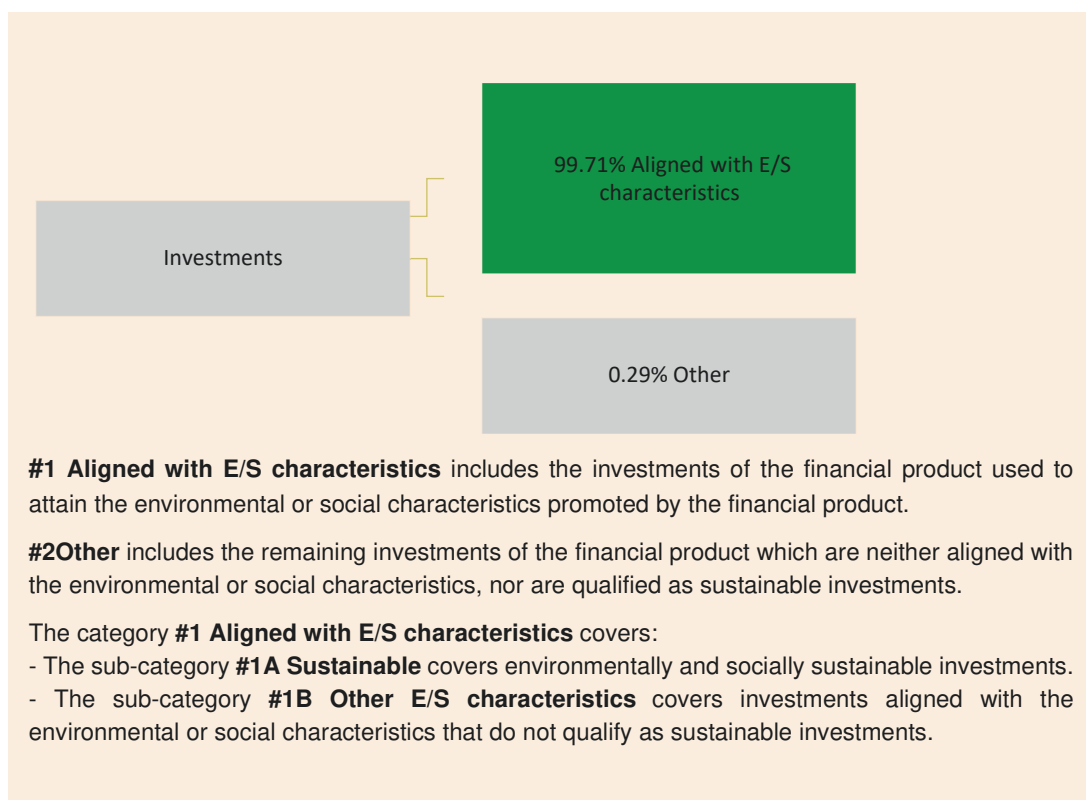
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.71% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.29% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



In which economic sectors were the investments made?

INDUSTRIALS	23.62%
MACHINERY	5.00%
TRADING COMPANIES & DISTRIBUTORS	4.92%
ELECTRICAL EQUIPMENT	3.23%
ROAD & RAIL	2.52%
INDUSTRIAL CONGLOMERATES	1.92%
BUILDING PRODUCTS	1.82%
PROFESSIONAL SERVICES	1.74%
COMMERCIAL SERVICES & SUPPLIES	0.72%
MARINE	0.61%
CONSTRUCTION & ENGINEERING	0.58%
AIR FREIGHT & LOGISTICS	0.37%
AIRLINES	0.19%
CONSUMER DISCRETIONARY	18.78%
AUTOMOBILES	7.84%
HOUSEHOLD DURABLES	4.57%
AUTO COMPONENTS	1.89%
SPECIALTY RETAIL	1.49%
LEISURE PRODUCTS	1.03%
HOTELS, RESTAURANTS & LEISURE	1.08%
MEDIA	0.38%
INTERNET & DIRECT MARKETING RE	0.25%
MULTILINE RETAIL	0.23%
INFORMATION TECHNOLOGY	13.38%
ELECTRONIC EQUIP, INSTRUMENT &	5.50%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

SEMICONDUCTORS & SEMICONDUCTOR	3.26%
IT SERVICES	2.59%
TECHNOLOGY HW, STORAGE & PERIP	1.73%
SOFTWARE	0.30%
FINANCIALS	10.73%
BANKS	5.52%
INSURANCE	3.51%
CAPITAL MARKETS	0.95%
DIVERSIFIED FINANCIAL SERVICES	0.74%
HEALTH CARE	9.64%
PHARMACEUTICALS	6.27%
HEALTH CARE EQUIPMENT & SUPPLI	2.92%
HEALTH CARE TECHNOLOGY	0.42%
HEALTH CARE PROVIDERS & SERVIC	0.08%
CONSUMER STAPLES	6.67%
FOOD & STAPLES RETAILING	1.66%
PERSONAL PRODUCTS	1.40%
FOOD PRODUCTS	1.34%
BEVERAGES	1.12%
TOBACCO	0.68%
HOUSEHOLD PRODUCTS	0.47%
COMMUNICATION SERVICES	6.54%
WIRELESS TELECOMMUNICATION SER	4.12%
DIVERSIFIED TELECOMMUNICATION	1.08%
ENTERTAINMENT	0.83%
MEDIA	0.43%
INTERACTIVE MEDIA & SERVICES	0.08%
MATERIALS	4.60%
CHEMICALS	3.54%
METALS & MINING	0.95%
PAPER & FOREST PRODUCTS	0.11%
REAL ESTATE	3.44%
REAL ESTATE MANAGEMENT & DEVEL	2.16%
EQUITY RE INVESTMENT TRUSTS (R	1.28%
ENERGY	0.86%
OIL, GAS & CONSUMABLE FUELS	0.86%
UTILITIES	0.85%
GAS UTILITIES	0.43%
ELECTRIC UTILITIES	0.41%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.



Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Yes:

In fossil gas In nuclear energy

No

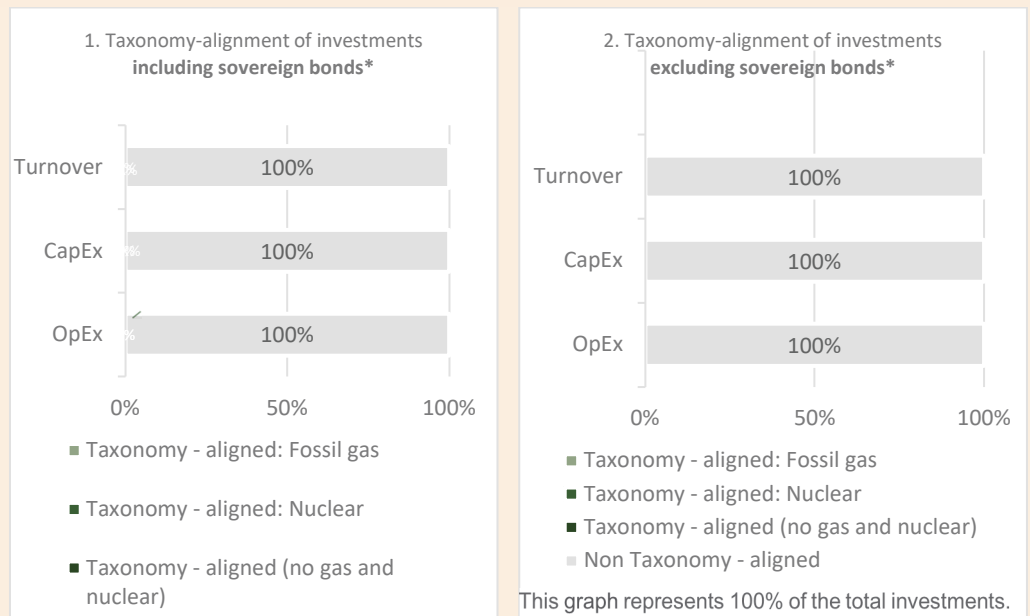
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.29% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?



The Fund is an index fund tracking the performance of the MSCI Japan ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -4.46% on a gross of fees basis, underperforming the benchmark performance of -4.56% by 7 basis points (bps). The I share class of the Fund returned -4.78% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731089)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI Japan Index, its parent index, which captures large and mid-cap representation across the Japanese equity market. The Fund's designated Index (i.e., MSCI Japan ex UNGC and CW index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● **How did this financial product perform compared with the reference benchmark?**

The objective of the Fund is to track the performance of the MSCI Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -4.46% on a

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

gross of fees basis, underperforming the benchmark performance of -4.56% by 7 basis points (bps). The I share class of the Fund returned -4.78% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -4.46% on a gross of fees basis, outperforming the broad market index performance of -6.62% by 2.16%. The I share class of the Fund returned -4.78% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street US Screened Index Equity Fund **Legal entity identifier:** 549300GJIUYMSW1FV L54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street US Screened Index Equity Fund is an index fund tracking the performance of the MSCI USA ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad U.S. equity market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.05%.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	6.75%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	5.29%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	3.03%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.85%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.81%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.76%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.40%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	1.32%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	1.21%	UNITED STATES
EXXON MOBIL CORP	ENERGY	1.12%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	1.12%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.05%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.03%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.00%	UNITED STATES
VISA INC CLASS A SHARES	INFORMATION TECHNOLOGY	0.95%	UNITED STATES



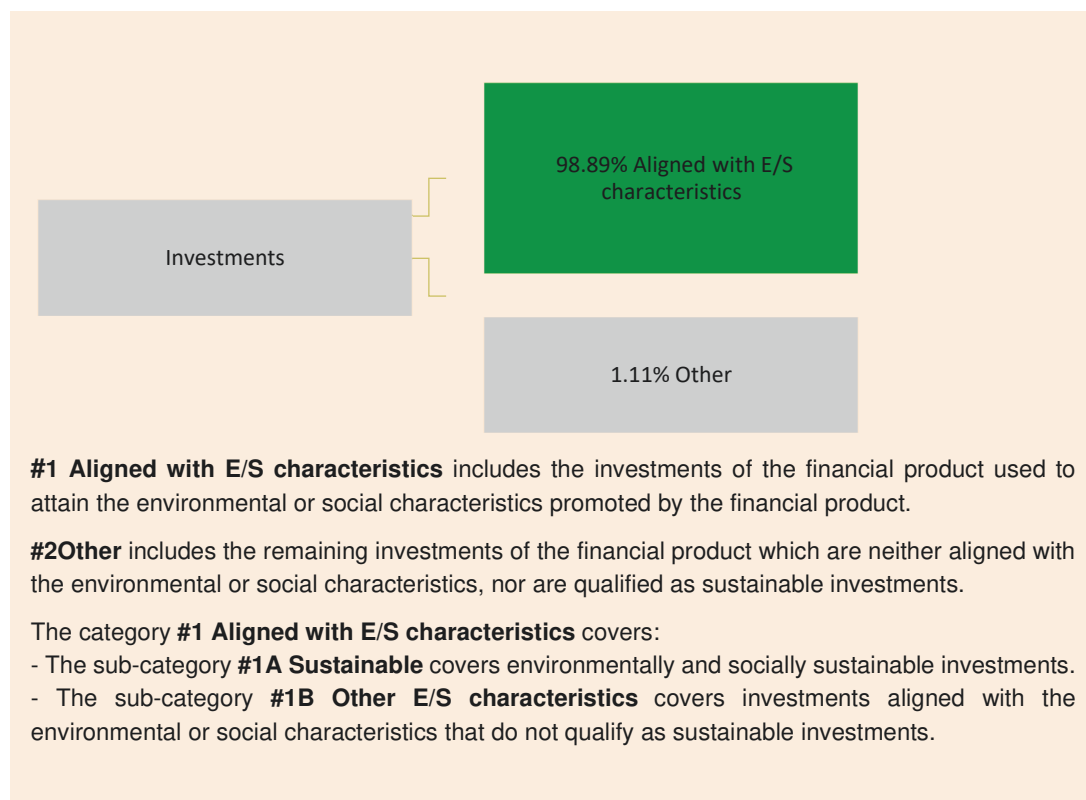
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

98.89% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.11% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● ***In which economic sectors were the investments made?***

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

INFORMATION TECHNOLOGY	26.93%
SOFTWARE	8.98%
TECHNOLOGY HW, STORAGE & PERIP	6.93%
SEMICONDUCTORS & SEMICONDUCTOR	4.96%
IT SERVICES	4.62%
COMMUNICATIONS EQUIPMENT	0.79%
ELECTRONIC EQUIP, INSTRUMENT &	0.65%
HEALTH CARE	15.31%
PHARMACEUTICALS	4.68%
HEALTH CARE PROVIDERS & SERVIC	3.45%
HEALTH CARE EQUIPMENT & SUPPLI	2.72%
BIOTECHNOLOGY	2.49%
LIFE SCIENCES	1.88%
HEALTH CARE TECHNOLOGY	0.09%
FINANCIALS	10.98%
BANKS	3.59%
CAPITAL MARKETS	3.26%
INSURANCE	2.37%
DIVERSIFIED FINANCIAL SERVICES	1.19%
CONSUMER FINANCE	0.54%

MORTGAGE RE INVESTMENT TRUSTS	0.03%
CONSUMER DISCRETIONARY	10.78%
INTERNET & DIRECT MARKETING RE	3.09%
SPECIALTY RETAIL	2.16%
AUTOMOBILES	1.97%
HOTELS, RESTAURANTS & LEISURE	1.95%
TEXTILES, APPAREL & LUXURY GOO	0.53%
MULTILINE RETAIL	0.48%
HOUSEHOLD DURABLES	0.32%
DISTRIBUTORS	0.15%
AUTO COMPONENTS	0.12%
LEISURE PRODUCTS	0.03%
COMMUNICATION SERVICES	8.20%
INTERACTIVE MEDIA & SERVICES	4.65%
ENTERTAINMENT	1.38%
DIVERSIFIED TELECOMMUNICATION	0.99%
MEDIA	0.92%
WIRELESS TELECOMMUNICATION SER	0.26%
INDUSTRIALS	7.28%
MACHINERY	1.62%
ROAD & RAIL	1.03%
INDUSTRIAL CONGLOMERATES	0.82%
AEROSPACE & DEFENSE	0.78%
AIR FREIGHT & LOGISTICS	0.60%
COMMERCIAL SERVICES & SUPPLIES	0.60%
ELECTRICAL EQUIPMENT	0.57%
BUILDING PRODUCTS	0.48%
PROFESSIONAL SERVICES	0.44%
TRADING COMPANIES & DISTRIBUTO	0.25%
CONSTRUCTION & ENGINEERING	0.06%
AIRLINES	0.03%
CONSUMER STAPLES	6.83%
BEVERAGES	1.88%
FOOD & STAPLES RETAILING	1.52%
HOUSEHOLD PRODUCTS	1.44%
FOOD PRODUCTS	1.13%
TOBACCO	0.68%
PERSONAL PRODUCTS	0.17%
ENERGY	4.77%
OIL, GAS & CONSUMABLE FUELS	4.42%
ENERGY EQUIPMENT & SERVICES	0.35%
UTILITIES	3.05%
ELECTRIC UTILITIES	1.91%
MULTI-UTILITIES	0.89%
WATER UTILITIES	0.10%
INDPNDENT PWR & RENEWABLE ELEC	0.07%
GAS UTILITIES	0.07%
REAL ESTATE	2.91%
EQUITY RE INVESTMENT TRUSTS (R	2.82%

REAL ESTATE MANAGEMENT & DEVEL	0.09%
MATERIALS	2.62%
CHEMICALS	1.80%
METALS & MINING	0.39%
CONTAINERS & PACKAGING	0.31%
CONSTRUCTION MATERIALS	0.13%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

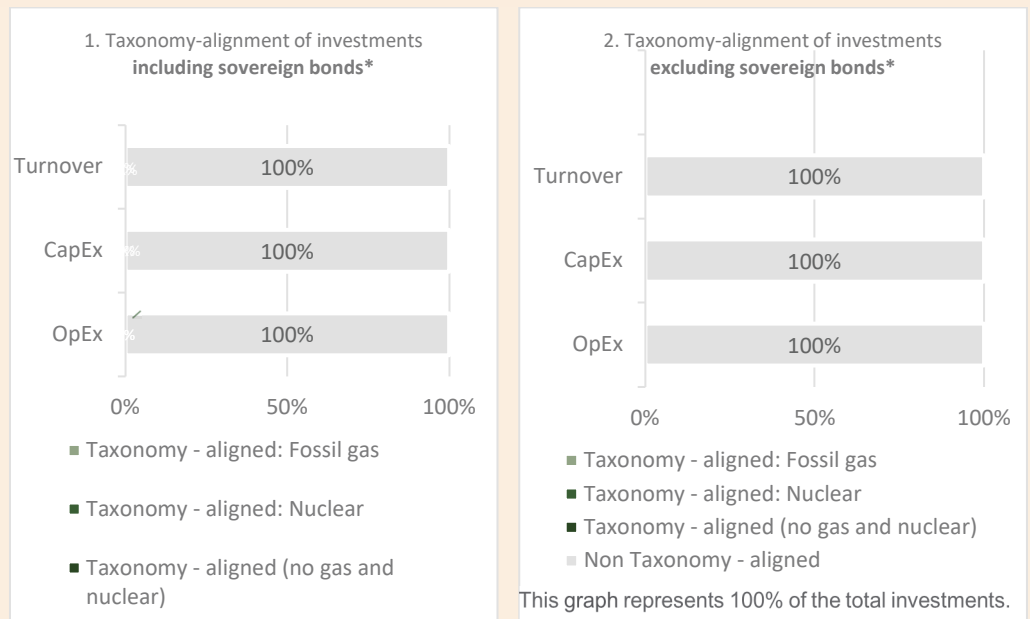
Taxonomy-aligned activities are expressed as a share of:

-**turnover** reflecting the share of revenue from green activities of investee companies.


-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure (OpEx)** reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.11% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI USA ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become



part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI USA ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -20.08% on a gross of fees basis, outperforming the benchmark performance of -20.13% by 5 basis points (bps). The I share class of the Fund returned -20.28% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731082)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI USA Index, its parent index, which captures large and mid-cap representation across the US equity market. The Fund's designated Index (i.e., MSCI USA ex UNGC and CW index) represents the performance of the broad US equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

(i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI USA ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -20.08% on a gross of fees basis, outperforming the benchmark performance of -20.13% by 5 basis points (bps). The I share class of the Fund returned -20.28% on a net of fees basis during the Reporting Period. The underperformance of the Fund was mainly attributed to a combination of small factors including cash drag, security misweights, compounding and tax benefits.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -20.08% on a gross of fees basis, underperforming the broad market index performance of -19.46% by 0.62%. The I share class of the Fund returned -20.28% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI USA ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street EMU Screened Index Equity Fund
Legal entity identifier: 549300R5J6NjXZ98RS45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street EMU Screened Index Equity Fund is an index fund tracking the performance of the MSCI EMU ex UNGC and CW Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed EMU equity market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.51%. The tracking difference is attributable to the recurring tax advantage of the Company versus MSCI.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
ASML HOLDING NV	INFORMATION TECHNOLOGY	4.87%	NETHERLANDS
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	4.19%	FRANCE
TOTALENERGIES SE	ENERGY	3.04%	FRANCE
SANOFI	HEALTH CARE	2.44%	FRANCE
SAP SE	INFORMATION TECHNOLOGY	2.30%	GERMANY
SIEMENS AG REG	INDUSTRIALS	2.07%	GERMANY
L OREAL	CONSUMER STAPLES	1.98%	FRANCE
ALLIANZ SE REG	FINANCIALS	1.85%	GERMANY
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.66%	FRANCE
AIR LIQUIDE SA	MATERIALS	1.63%	FRANCE
IBERDROLA SA	UTILITIES	1.43%	SPAIN
AIRBUS SE	INDUSTRIALS	1.43%	NETHERLANDS
DEUTSCHE TELEKOM AG REG	COMMUNICATION SERVICES	1.40%	GERMANY
BNP PARIBAS	FINANCIALS	1.30%	FRANCE
PROSUS NV	CONSUMER DISCRETIONARY	1.17%	NETHERLANDS



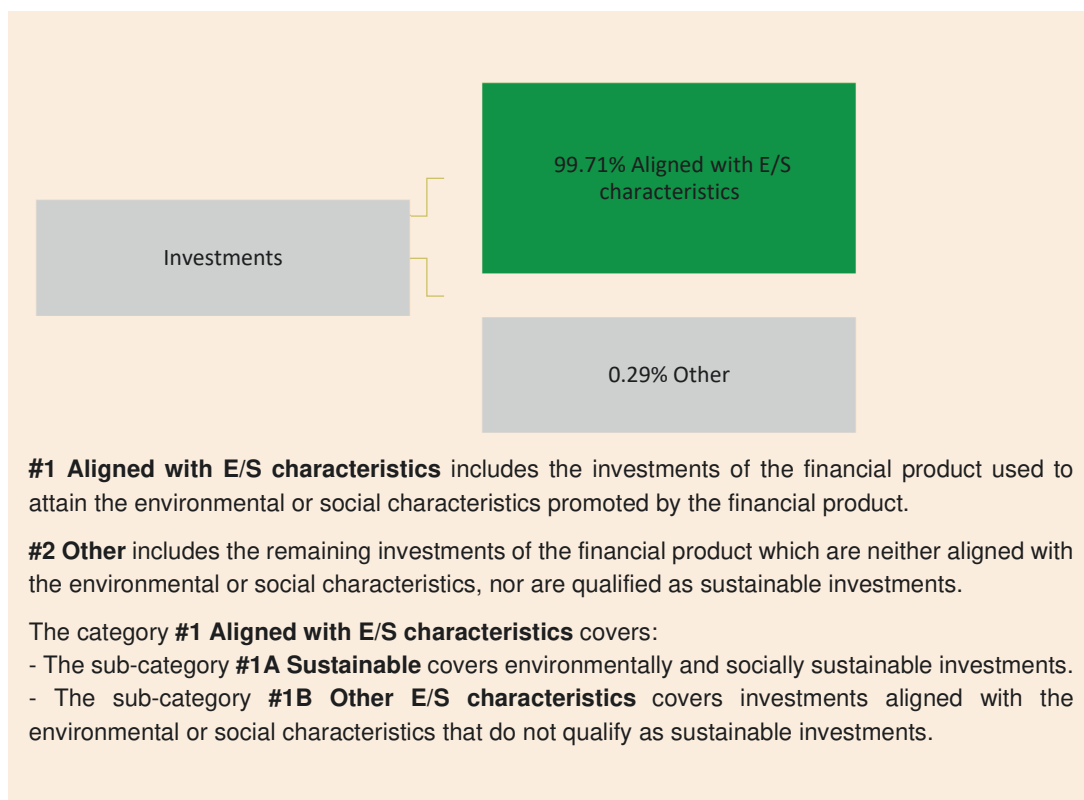
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.71% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.29% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



● **In which economic sectors were the investments made?**

FINANCIALS	15.50%
BANKS	7.76%
INSURANCE	5.75%
CAPITAL MARKETS	1.44%
DIVERSIFIED FINANCIAL SERVICES	0.54%
CONSUMER DISCRETIONARY	15.29%
TEXTILES, APPAREL & LUXURY GOO	7.40%
AUTOMOBILES	3.96%
INTERNET & DIRECT MARKETING RE	1.59%
HOTELS, RESTAURANTS & LEISURE	0.85%
AUTO COMPONENTS	0.65%
SPECIALTY RETAIL	0.60%
DISTRIBUTORS	0.10%
MEDIA	0.09%
HOUSEHOLD DURABLES	0.04%
INDUSTRIALS	15.28%
AEROSPACE & DEFENSE	3.09%
ELECTRICAL EQUIPMENT	2.51%
INDUSTRIAL CONGLOMERATES	2.06%
CONSTRUCTION & ENGINEERING	1.90%
MACHINERY	1.53%
PROFESSIONAL SERVICES	1.32%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

AIR FREIGHT & LOGISTICS	0.83%
BUILDING PRODUCTS	0.70%
TRANSPORTATION INFRASTRUCTURE	0.67%
TRADING COMPANIES & DISTRIBUTORS	0.57%
AIRLINES	0.10%
INFORMATION TECHNOLOGY	12.40%
SEMICONDUCTORS & SEMICONDUCTOR	6.25%
SOFTWARE	2.95%
IT SERVICES	2.61%
COMMUNICATIONS EQUIPMENT	0.59%
CONSUMER STAPLES	8.41%
BEVERAGES	3.24%
PERSONAL PRODUCTS	2.23%
FOOD & STAPLES RETAILING	1.30%
FOOD PRODUCTS	1.21%
HOUSEHOLD PRODUCTS	0.43%
HEALTH CARE	8.03%
PHARMACEUTICALS	4.34%
HEALTH CARE EQUIPMENT & SUPPLIES	1.78%
LIFE SCIENCES	0.84%
BIOTECHNOLOGY	0.55%
HEALTH CARE PROVIDERS & SERVICES	0.52%
UTILITIES	6.55%
ELECTRIC UTILITIES	3.95%
MULTI-UTILITIES	1.39%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.80%
GAS UTILITIES	0.43%
MATERIALS	6.49%
CHEMICALS	4.51%
CONSTRUCTION MATERIALS	0.81%
PAPER & FOREST PRODUCTS	0.61%
METALS & MINING	0.36%
CONTAINERS & PACKAGING	0.20%
ENERGY	5.33%
OIL, GAS & CONSUMABLE FUELS	5.17%
ENERGY EQUIPMENT & SERVICES	0.16%
COMMUNICATION SERVICES	4.61%
DIVERSIFIED TELECOMMUNICATION	3.58%
ENTERTAINMENT	0.47%
MEDIA	0.45%
INTERACTIVE MEDIA & SERVICES	0.10%
REAL ESTATE	1.11%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.61%
EQUITY RE INVESTMENT TRUSTS (REIT)	0.50%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

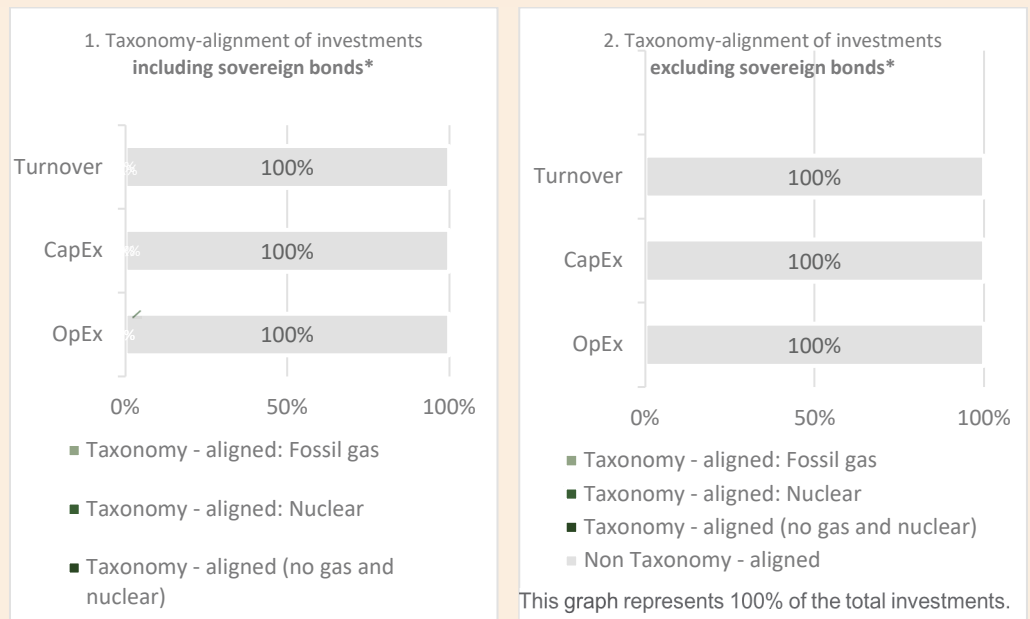
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**

 are sustainable investments with an environmental

As the Fund does not commit to invest any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.29% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI EMU ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.



The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI EMU ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -12.23% on a gross of fees basis, overperforming the benchmark performance of -12.74% by 51 basis points (bps). The I share class of the Fund returned -12.46% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to the recurring tax advantage of the Company versus MSCI.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731087)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI EMU Index, its parent index, which captures large and mid-cap representation across the Developed Markets countries in EMU. The Fund's designated Index (i.e., MSCI EMU ex UNGC and CW index) represents the performance of the broad EMU equity market while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● **How did this financial product perform compared with the reference benchmark?**

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The objective of the Fund is to track the performance of the MSCI EMU ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -12.23% on a gross of fees basis, overperforming the benchmark performance of -12.74% by 51 basis points (bps). The I share class of the Fund returned -12.46% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to the recurring tax advantage of the Company versus MSCI.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -12.23% on a gross of fees basis, underperforming the broad market index performance of -11.78% by 0.45%. The I share class of the Fund returned -4.78% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the the performance of the MSCI EMU ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Europe Screened Index Equity Fund

Legal entity identifier: 549300WJDD0JOI35 RQ08

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective

Yes

No

It made **sustainable investments with an environmental objective:** ____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** ____%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Europe Screened Index Equity Fund is an index fund tracking the performance of the MSCI Europe ex UNGC and CW Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed European equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles. The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.27%. The tracking difference is attributable to tax benefits.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts ("PAI") on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
NESTLE SA REG	CONSUMER STAPLES	5.73%	SWITZERLAND
ROCHE HOLDING AG GENUSSCHEIN	HEALTH CARE	4.26%	SWITZERLAND
ASML HOLDING NV	INFORMATION TECHNOLOGY	3.95%	NETHERLANDS
ASTRAZENECA PLC	HEALTH CARE	3.37%	UNITED KINGDOM
NOVO NORDISK A/S B	HEALTH CARE	3.18%	DENMARK
LVMH MOET HENNESSY	CONSUMER DISCRETIONARY	3.18%	FRANCE
NOVARTIS AG REG	HEALTH CARE	3.15%	SWITZERLAND
TOTALENERGIES SE	ENERGY	2.20%	FRANCE
HSBC HOLDINGS PLC	FINANCIALS	2.19%	UNITED KINGDOM
UNILEVER PLC	CONSUMER STAPLES	1.98%	UNITED KINGDOM
SANOFI	HEALTH CARE	1.85%	FRANCE
DIAGEO PLC	CONSUMER STAPLES	1.82%	UNITED KINGDOM
SAP SE	INFORMATION TECHNOLOGY	1.78%	GERMANY
BP PLC	ENERGY	1.63%	UNITED KINGDOM
SIEMENS AG REG	INDUSTRIALS	1.61%	GERMANY

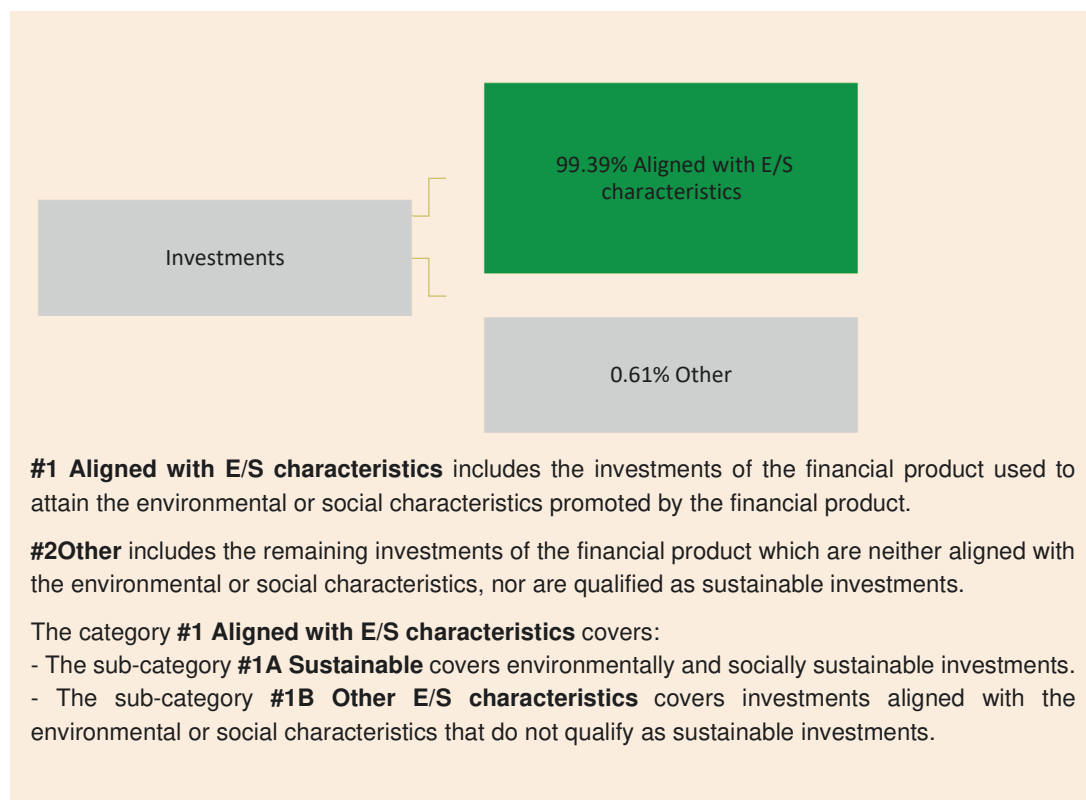
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.39% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.61% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



In which economic sectors were the investments made?

FINANCIALS	25.75%
BANKS	11.63%
INSURANCE	8.16%
CAPITAL MARKETS	4.35%
DIVERSIFIED FINANCIAL SERVICES	1.61%
HEALTH CARE	24.69%
PHARMACEUTICALS	18.86%
HEALTH CARE EQUIPMENT & SUPPLI	3.15%
LIFE SCIENCES	1.40%
BIOTECHNOLOGY	0.78%
HEALTH CARE PROVIDERS & SERVIC	0.50%
INDUSTRIALS	22.68%
MACHINERY	3.99%
ELECTRICAL EQUIPMENT	3.28%
PROFESSIONAL SERVICES	3.02%
AEROSPACE & DEFENSE	2.97%
INDUSTRIAL CONGLOMERATES	2.08%
BUILDING PRODUCTS	1.62%
CONSTRUCTION & ENGINEERING	1.55%
TRADING COMPANIES & DISTRIBUTO	1.44%
AIR FREIGHT & LOGISTICS	1.25%
MARINE	0.61%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

TRANSPORTATION INFRASTRUCTURE	0.52%
COMMERCIAL SERVICES & SUPPLIES	0.27%
AIRLINES	0.07%
CONSUMER STAPLES	20.96%
FOOD PRODUCTS	7.57%
BEVERAGES	4.51%
PERSONAL PRODUCTS	3.79%
TOBACCO	2.00%
FOOD & STAPLES RETAILING	1.65%
HOUSEHOLD PRODUCTS	1.43%
CONSUMER DISCRETIONARY	15.91%
TEXTILES, APPAREL & LUXURY GOO	7.49%
AUTOMOBILES	3.20%
HOTELS, RESTAURANTS & LEISURE	1.99%
INTERNET & DIRECT MARKETING RE	1.20%
SPECIALTY RETAIL	0.73%
AUTO COMPONENTS	0.55%
HOUSEHOLD DURABLES	0.49%
MULTILINE RETAIL	0.16%
MEDIA	0.07%
DISTRIBUTORS	0.03%
INFORMATION TECHNOLOGY	11.60%
SEMICONDUCTORS & SEMICONDUCTOR	5.25%
SOFTWARE	2.68%
IT SERVICES	2.05%
COMMUNICATIONS EQUIPMENT	0.84%
ELECTRONIC EQUIP, INSTRUMENT &	0.59%
TECHNOLOGY HW, STORAGE & PERIP	0.19%
MATERIALS	11.54%
CHEMICALS	5.75%
METALS & MINING	3.75%
CONSTRUCTION MATERIALS	1.04%
PAPER & FOREST PRODUCTS	0.79%
CONTAINERS & PACKAGING	0.20%
ENERGY	7.30%
OIL, GAS & CONSUMABLE FUELS	7.17%
ENERGY EQUIPMENT & SERVICES	0.13%
UTILITIES	6.78%
ELECTRIC UTILITIES	3.68%
MULTI-UTILITIES	2.14%
INDPNDENT PWR & RENEWABLE ELEC	0.36%
GAS UTILITIES	0.33%
WATER UTILITIES	0.27%
COMMUNICATION SERVICES	5.86%
DIVERSIFIED TELECOMMUNICATION	3.54%
MEDIA	0.90%
WIRELESS TELECOMMUNICATION SER	0.76%
ENTERTAINMENT	0.43%
INTERACTIVE MEDIA & SERVICES	0.23%

REAL ESTATE	1.74%
REAL ESTATE MANAGEMENT & DEVEL	0.98%
EQUITY RE INVESTMENT TRUSTS (R	0.76%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

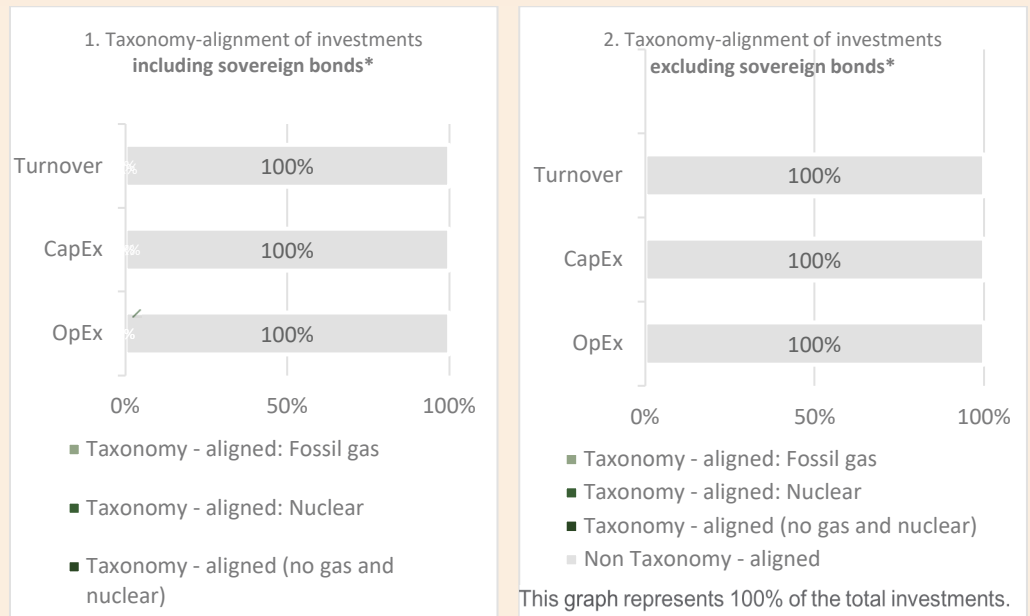
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.61% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Europe ex UNGC and CW Index . The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an



assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI Europe ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -10.28% on a gross of fees basis, overperforming the benchmark performance of -10.55% by 27 basis points (bps). The I share class of the Fund returned -10.50% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to tax benefits.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731085)

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI Europe Index, its parent index, which captures large and mid-cap representation across the Developed Markets countries in Europe. The Fund's designated Index (i.e., MSCI Europe ex UNGC and CW Index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Europe ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -10.28% on a gross of fees basis, overperforming the benchmark performance of -10.55% by 27 basis points (bps). The I share class of the Fund returned -10.50% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to tax benefits.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -10.28% on a gross of fees basis, underperforming the broad market index performance of -8.92% by 1.36%. The I share class of the Fund returned -10.50% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI Europe ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Pacific Ex-Japan Screened Index Equity Fund

Legal entity identifier: 549300ADYHHVDGUH HI73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Pacific Ex-Japan Screened Index Equity Fund is an index fund tracking the performance of the MSCI Pacific ex Japan ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed Pacific (excluding Japan) equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.07%. The tracking difference is attributable to tax benefits and small factors including cash drag and security selection.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
AIA GROUP LTD	FINANCIALS	7.62%	HONG KONG
COMMONWEALTH BANK OF AUSTRAL	FINANCIALS	6.79%	AUSTRALIA
CSL LTD	HEALTH CARE	5.70%	AUSTRALIA
NATIONAL AUSTRALIA BANK LTD	FINANCIALS	3.88%	AUSTRALIA
HONG KONG EXCHANGES + CLEAR	FINANCIALS	3.19%	HONG KONG
WESTPAC BANKING CORP	FINANCIALS	3.12%	AUSTRALIA
DBS GROUP HOLDINGS LTD	FINANCIALS	2.66%	SINGAPORE
WOODSIDE ENERGY GROUP LTD	ENERGY	2.63%	AUSTRALIA
MACQUARIE GROUP LTD	FINANCIALS	2.47%	AUSTRALIA
WESFARMERS LTD	CONSUMER DISCRETIONARY	2.07%	AUSTRALIA
AUST AND NZ BANKING GROUP	FINANCIALS	2.80%	AUSTRALIA
OVERSEA CHINESE BANKING CORP	FINANCIALS	1.81%	SINGAPORE
WOOLWORTHS GROUP LTD	CONSUMER STAPLES	1.76%	AUSTRALIA
TRANSURBAN GROUP	INDUSTRIALS	1.71%	AUSTRALIA
RIO TINTO LTD	MATERIALS	1.63%	AUSTRALIA



What was the proportion of sustainability-related investments?

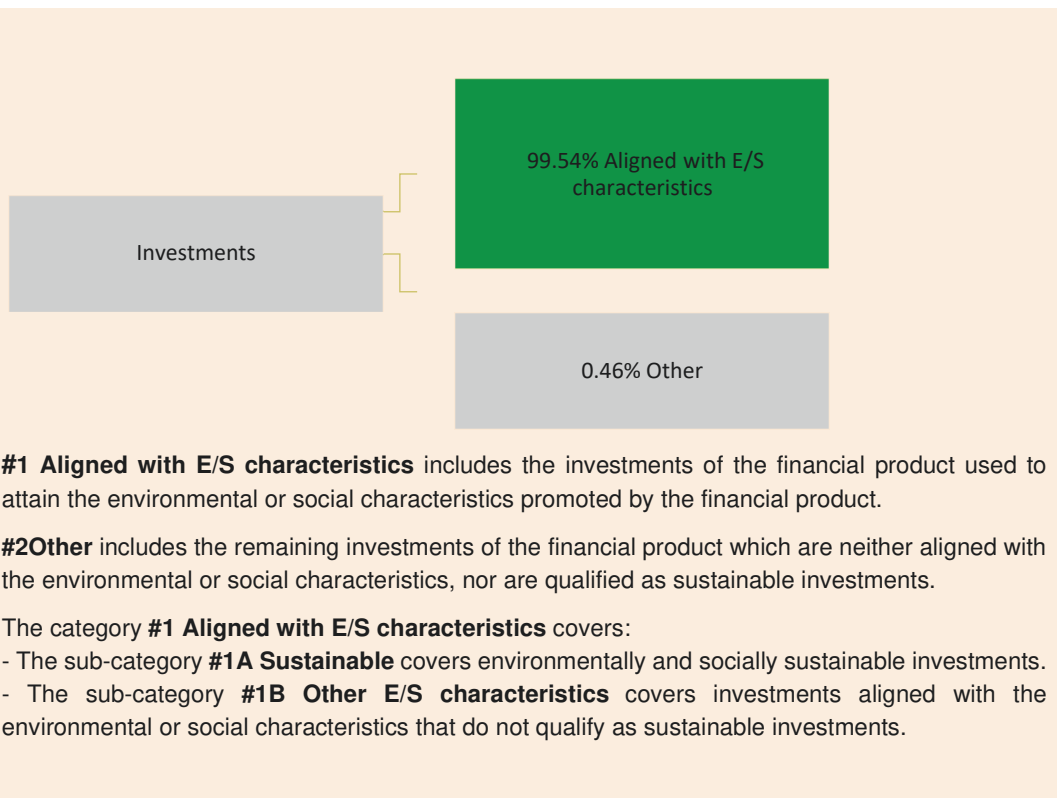
See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.54% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.46% of the assets,

consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



In which economic sectors were the investments made?

FINANCIALS	26.75%
BANKS	15.77%
INSURANCE	6.54%
CAPITAL MARKETS	4.45%
REAL ESTATE	7.49%
EQUITY RE INVESTMENT TRUSTS (R	3.76%
REAL ESTATE MANAGEMENT & DEVEL	3.73%
INDUSTRIALS	5.28%
INDUSTRIAL CONGLOMERATES	1.38%
TRANSPORTATION INFRASTRUCTURE	1.36%
ROAD & RAIL	0.66%
MACHINERY	0.57%
COMMERCIAL SERVICES & SUPPLIES	0.45%
AIRLINES	0.35%
AEROSPACE & DEFENSE	0.17%
BUILDING PRODUCTS	0.15%
MARINE	0.12%
TRADING COMPANIES & DISTRIBUTO	0.08%
HEALTH CARE	5.14%
BIOTECHNOLOGY	3.79%
HEALTH CARE PROVIDERS & SERVIC	0.71%
HEALTH CARE EQUIPMENT & SUPPLI	0.64%
MATERIALS	4.39%
METALS & MINING	3.86%
CONSTRUCTION MATERIALS	0.35%
CHEMICALS	0.18%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

CONSUMER DISCRETIONARY	3.43%
HOTELS, RESTAURANTS & LEISURE	1.84%
MULTILINE RETAIL	1.34%
SPECIALTY RETAIL	0.15%
DIVERSIFIED CONSUMER SERVICES	0.13%
CONSUMER STAPLES	2.98%
FOOD & STAPLES RETAILING	2.05%
FOOD PRODUCTS	0.46%
BEVERAGES	0.46%
ENERGY	2.85%
OIL, GAS & CONSUMABLE FUELS	2.85%
COMMUNICATION SERVICES	2.50%
DIVERSIFIED TELECOMMUNICATION	1.51%
ENTERTAINMENT	0.80%
INTERACTIVE MEDIA & SERVICES	0.18%
UTILITIES	2.40%
ELECTRIC UTILITIES	1.45%
GAS UTILITIES	0.79%
INDPNDENT PWR & RENEWABLE ELEC	0.16%
INFORMATION TECHNOLOGY	1.13%
SOFTWARE	0.43%
IT SERVICES	0.39%
INTERNET SOFTWARE & SVCS-DISCO	0.16%
ELECTRONIC EQUIP, INSTRUMENT &	0.15%
CASH EQUIVALENT	1.10%
CASH EQUIVALENT	1.10%
FUTURES	0.17%
FUTURES	0.17%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

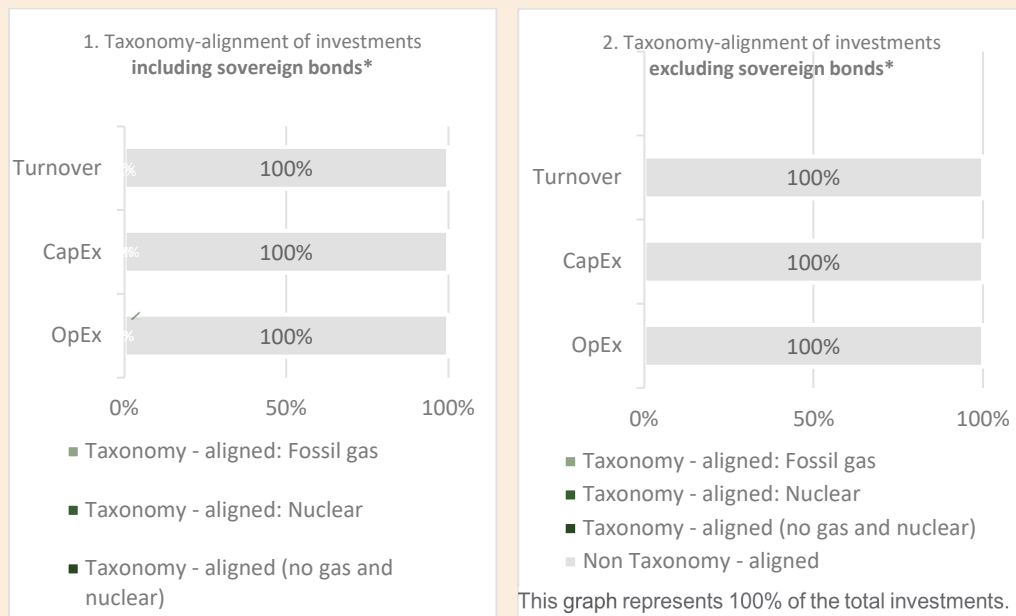
Taxonomy-aligned activities are expressed as a share of:

-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure (OpEx)** reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 0.46% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager's discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Pacific ex Japan ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?

The objective of the Fund is to track the performance of the MSCI Pacific ex Japan ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -8.13% on a gross of fees basis, overperforming the benchmark performance of -8.20% by 7 basis points (bps). The I share class of the Fund returned -8.41% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to tax benefits and small factors including cash drag and security selection.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731091)

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● ***How does the reference benchmark differ from a broad market index?***

The Index is based on MSCI Pacific ex Japan Index, its parent index, which captures large and mid-cap representation across the Japanese equity market. The Fund's designated Index (i.e., MSCI Pacific ex Japan ex UNGC and CW index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Pacific ex Japan ex UNGC and CW index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -8.13% on a gross of fees basis, overperforming the benchmark performance of -8.20% by 7 basis points (bps). The I share class of the Fund returned -8.41% on a net of fees basis during the Reporting Period. The overperformance of the Fund was mainly attributed to tax benefits and small factors including cash drag and security selection.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -8.13% on a gross of fees basis, underperforming the broad market index performance of -5.56% by 2.27%. The I share class of the Fund returned -8.20% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI Pacific ex Japan ex UNGC and CW Index as closely as possible while seeking to

minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street World Screened Index Equity Fund
Legal entity identifier: 549300EBNZR6OL5DH074

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street World Screened Index Equity Fund is an index fund tracking the performance of the MSCI World ex UNGC and CW Index (“Index”). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad developed European equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.05%.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	4.69%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.67%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.11%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.29%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.26%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.22%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	0.97%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	0.91%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	0.85%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	0.78%	UNITED STATES
EXXON MOBIL CORP	ENERGY	0.77%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	0.73%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	0.72%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	0.69%	UNITED STATES
VISA INC CLASS A SHARES	INFORMATION TECHNOLOGY	0.67%	UNITED STATES



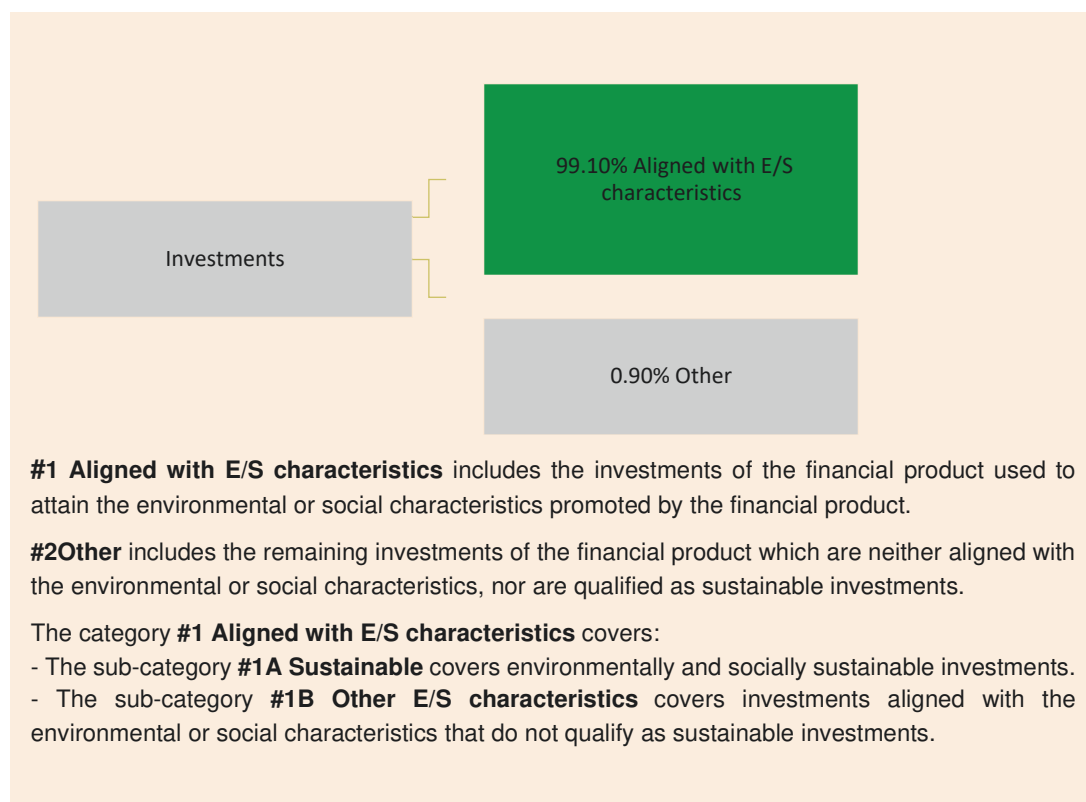
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.10% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.90% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	21.51%
SOFTWARE	6.78%
TECHNOLOGY HW, STORAGE & PERIP	5.03%
SEMICONDUCTORS & SEMICONDUCTOR	4.40%
IT SERVICES	3.78%
ELECTRONIC EQUIP, INSTRUMENT &	0.85%
COMMUNICATIONS EQUIPMENT	0.65%
INTERNET SOFTWARE & SVCS-DISCO	0.01%
HEALTH CARE	14.04%
PHARMACEUTICALS	5.67%
HEALTH CARE EQUIPMENT & SUPPLI	2.48%
HEALTH CARE PROVIDERS & SERVIC	2.39%
BIOTECHNOLOGY	1.94%
LIFE SCIENCES	1.46%
HEALTH CARE TECHNOLOGY	0.10%
FINANCIALS	13.98%
BANKS	6.00%
INSURANCE	3.35%
CAPITAL MARKETS	3.14%
DIVERSIFIED FINANCIAL SERVICES	1.07%
CONSUMER FINANCE	0.40%
MORTGAGE RE INVESTMENT TRUSTS	0.02%
CONSUMER DISCRETIONARY	11.00%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

INTERNET & DIRECT MARKETING RE	2.45%
AUTOMOBILES	2.33%
HOTELS, RESTAURANTS & LEISURE	1.78%
SPECIALTY RETAIL	1.66%
TEXTILES, APPAREL & LUXURY GOO	1.21%
HOUSEHOLD DURABLES	0.55%
MULTILINE RETAIL	0.48%
AUTO COMPONENTS	0.30%
DISTRIBUTORS	0.10%
LEISURE PRODUCTS	0.09%
MEDIA	0.03%
DIVERSIFIED CONSUMER SERVICES	0.01%
INDUSTRIALS	9.74%
MACHINERY	1.90%
ROAD & RAIL	1.22%
INDUSTRIAL CONGLOMERATES	1.02%
AEROSPACE & DEFENSE	0.92%
ELECTRICAL EQUIPMENT	0.96%
PROFESSIONAL SERVICES	0.79%
AIR FREIGHT & LOGISTICS	0.57%
TRADING COMPANIES & DISTRIBUTO	0.64%
BUILDING PRODUCTS	0.63%
COMMERCIAL SERVICES & SUPPLIES	0.52%
CONSTRUCTION & ENGINEERING	0.27%
TRANSPORTATION INFRASTRUCTURE	0.13%
MARINE	0.11%
AIRLINES	0.06%
CONSUMER STAPLES	7.73%
BEVERAGES	1.85%
FOOD PRODUCTS	1.74%
FOOD & STAPLES RETAILING	1.58%
HOUSEHOLD PRODUCTS	1.17%
TOBACCO	0.74%
PERSONAL PRODUCTS	0.66%
COMMUNICATION SERVICES	7.21%
INTERACTIVE MEDIA & SERVICES	3.45%
DIVERSIFIED TELECOMMUNICATION	1.26%
ENTERTAINMENT	1.12%
MEDIA	0.83%
WIRELESS TELECOMMUNICATION SER	0.54%
ENERGY	4.89%
OIL, GAS & CONSUMABLE FUELS	4.65%
ENERGY EQUIPMENT & SERVICES	0.24%
MATERIALS	3.94%
CHEMICALS	2.20%
METALS & MINING	1.14%
CONTAINERS & PACKAGING	0.25%
CONSTRUCTION MATERIALS	0.22%
PAPER & FOREST PRODUCTS	0.11%

UTILITIES	3.13%
ELECTRIC UTILITIES	1.87%
MULTI-UTILITIES	0.85%
GAS UTILITIES	0.16%
INDPNDENT PWR & RENEWABLE ELEC	0.14%
WATER UTILITIES	0.10%
REAL ESTATE	2.82%
EQUITY RE INVESTMENT TRUSTS (R	2.32%
REAL ESTATE MANAGEMENT & DEVEL	0.49%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

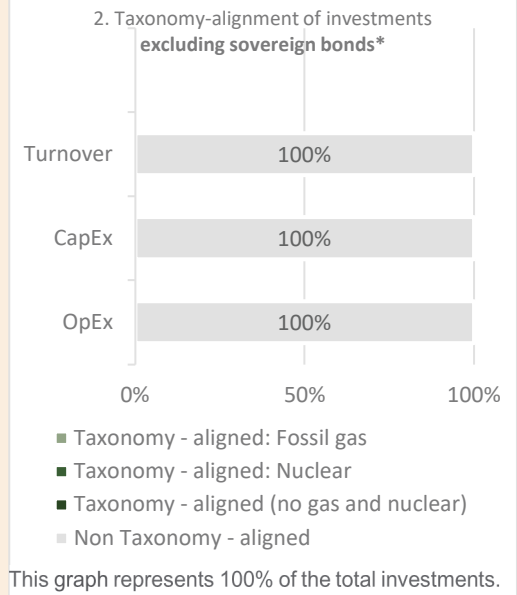
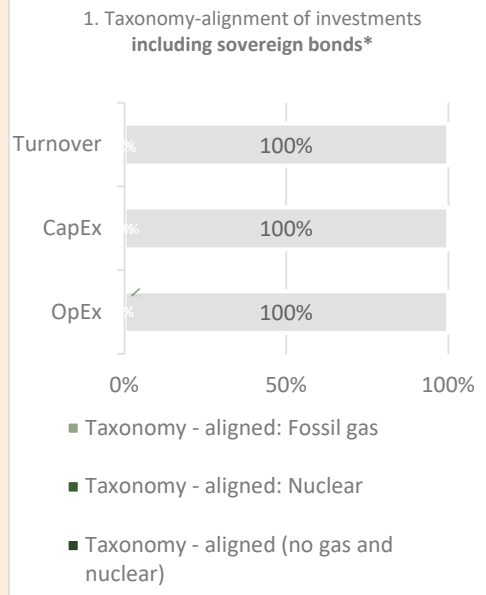
-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure** (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.90% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such

assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?



The Fund is an index fund tracking the performance of the MSCI World ex UNGC and CW Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI World ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -18.55% on a gross of fees basis, overperforming the benchmark performance of -18.60% by 5 basis points (bps). The I share class of the Fund returned -18.74% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731077)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI World Index, its parent index, which captures large and mid-cap representation across the Japanese equity market. The

Fund's designated Index (i.e., MSCI World ex UNGC and CW index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI World ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -18.55% on a gross of fees basis, overperforming the benchmark performance of -18.60% by 5 basis points (bps). The I share class of the Fund returned -18.74% on a net of fees basis during the Reporting Period.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -18.55% on a gross of fees basis, underperforming the broad market index performance of -17.73% by 0.82%. The I share class of the Fund returned -18.74% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI World ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street World ESG Index Equity Fund **Legal entity identifier:** 5493006KP30YBI4QYQ78

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street World ESG Index Equity Fund is an index fund tracking the performance of the MSCI World ESG Universal Index ("Index"). The environmental and social characteristics promoted by the Fund are those included in the MSCI ESG Ratings which are used in the index construction.

In addition, the Index excludes securities based on MSCI ESG Controversies scores as well as their involvement with certain business activities based on MSCI ESG Business Involvement Screening Research as outlined in the Index methodology.

The Fund seeks to promote environmental and social characteristics reflected in the ESG ratings and exclusions produced by the Index provider and incorporated into the index construction methodology, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was 0.01%.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons

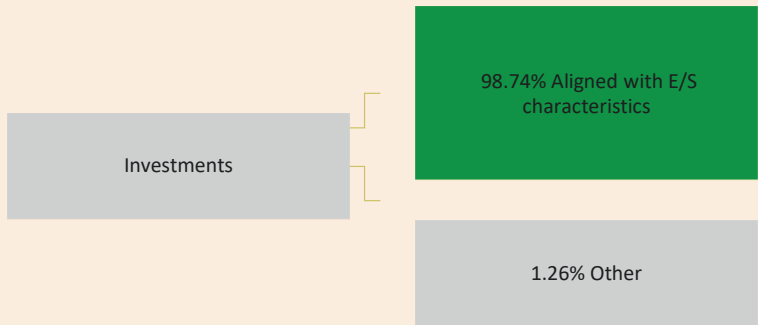


The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
MICROSOFT CORP	INFORMATION TECHNOLOGY	5.20%	UNITED STATES
APPLE INC	INFORMATION TECHNOLOGY	3.92%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	1.63%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	1.32%	UNITED STATES
NESTLE SA REG	CONSUMER STAPLES	1.01%	SWITZERLAND
ALPHABET INC CL A	COMMUNICATION SERVICES	0.99%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	0.97%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	0.95%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	0.92%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	0.91%	UNITED STATES
COCA COLA CO/THE	CONSUMER STAPLES	0.76%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	0.74%	UNITED STATES
PEPSICO INC	CONSUMER STAPLES	0.71%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	0.69%	UNITED STATES
ASML HOLDING NV	INFORMATION TECHNOLOGY	0.65%	NETHERLANDS



Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	24.29%
SOFTWARE	9.01%
SEMICONDUCTORS & SEMICONDUCTOR	5.54%
TECHNOLOGY HW, STORAGE & PERIP	4.32%
IT SERVICES	3.78%
COMMUNICATIONS EQUIPMENT	0.84%
ELECTRONIC EQUIP, INSTRUMENT &	0.79%
INTERNET SOFTWARE & SVCS-DISCO	0.01%
FINANCIALS	15.66%
BANKS	6.77%
INSURANCE	3.82%
CAPITAL MARKETS	3.71%
DIVERSIFIED FINANCIAL SERVICES	0.87%
CONSUMER FINANCE	0.49%
MORTGAGE RE INVESTMENT TRUSTS	0.01%
HEALTH CARE	13.71%
PHARMACEUTICALS	5.67%
HEALTH CARE EQUIPMENT & SUPPLI	2.34%
HEALTH CARE PROVIDERS & SERVIC	2.20%
BIOTECHNOLOGY	1.87%
LIFE SCIENCES	1.53%
HEALTH CARE TECHNOLOGY	0.10%
CONSUMER DISCRETIONARY	10.51%
SPECIALTY RETAIL	2.12%
INTERNET & DIRECT MARKETING RE	1.96%
AUTOMOBILES	1.83%

HOTELS, RESTAURANTS & LEISURE	1.53%
TEXTILES, APPAREL & LUXURY GOO	1.32%
HOUSEHOLD DURABLES	0.65%
MULTILINE RETAIL	0.57%
AUTO COMPONENTS	0.29%
DISTRIBUTORS	0.12%
LEISURE PRODUCTS	0.08%
MEDIA	0.04%
DIVERSIFIED CONSUMER SERVICES	0.01%
INDUSTRIALS	10.15%
MACHINERY	2.11%
ROAD & RAIL	1.14%
ELECTRICAL EQUIPMENT	1.12%
INDUSTRIAL CONGLOMERATES	0.91%
PROFESSIONAL SERVICES	0.90%
BUILDING PRODUCTS	0.88%
TRADING COMPANIES & DISTRIBUTO	0.83%
AIR FREIGHT & LOGISTICS	0.57%
AEROSPACE & DEFENSE	0.52%
COMMERCIAL SERVICES & SUPPLIES	0.49%
CONSTRUCTION & ENGINEERING	0.29%
TRANSPORTATION INFRASTRUCTURE	0.15%
MARINE	0.15%
AIRLINES	0.09%
CONSUMER STAPLES	8.99%
BEVERAGES	2.63%
FOOD PRODUCTS	2.33%
FOOD & STAPLES RETAILING	1.37%
HOUSEHOLD PRODUCTS	1.17%
PERSONAL PRODUCTS	0.88%
TOBACCO	0.61%
COMMUNICATION SERVICES	5.93%
INTERACTIVE MEDIA & SERVICES	2.38%
DIVERSIFIED TELECOMMUNICATION	1.37%
ENTERTAINMENT	0.89%
MEDIA	0.67%
WIRELESS TELECOMMUNICATION SER	0.61%
ENERGY	4.36%
OIL, GAS & CONSUMABLE FUELS	4.06%
ENERGY EQUIPMENT & SERVICES	0.30%
MATERIALS	4.01%
CHEMICALS	2.15%
METALS & MINING	1.18%
CONTAINERS & PACKAGING	0.28%
CONSTRUCTION MATERIALS	0.25%
PAPER & FOREST PRODUCTS	0.15%
UTILITIES	3.62%
ELECTRIC UTILITIES	2.14%
MULTI-UTILITIES	1.04%

GAS UTILITIES	0.19%
INDPNDENT PWR & RENEWABLE ELEC	0.14%
WATER UTILITIES	0.12%
REAL ESTATE	2.82%
EQUITY RE INVESTMENT TRUSTS (R	2.36%
REAL ESTATE MANAGEMENT & DEVEL	0.46%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

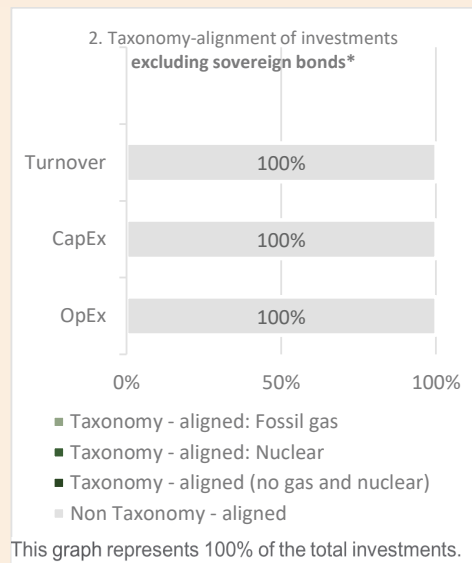
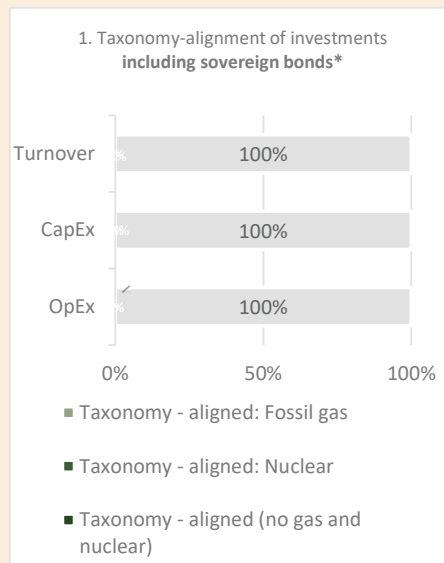
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.26% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI World ESG Universal Index. The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which



may not form part of the Index. The Index measures the performance of global developed equity securities, re-weighting from free-float market cap weights using certain ESG metrics, in particular MSCI ESG Ratings, MSCI ESG Controversies and MSCI ESG Business Involvement Screening Research to tilt the index towards securities demonstrating both a robust ESG profile and positive trend in improving that ESG profile.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI World ESG Universal Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -18.61% on a gross of fees basis, overperforming the benchmark performance of -18.62% by 1 basis points (bps). The I share class of the Fund returned -18.82% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI's index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 712650)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on the MSCI World Index, its parent index, which captures the performance of global developed equity market securities. The Fund's designated Index (i.e., MSCI World ESG Universal Index) applies MSCI ESG Ratings, MSCI ESG Controversies scores and MSCI ESG Business Involvement Screening Research to the constituent of the parent index to tilt the Index constituents towards securities demonstrating both a robust ESG profile and a positive trend in improving that ESG profile.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

(i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI World ESG Universal Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -18.61% on a gross of fees basis, outperforming the benchmark performance of -18.62% by 1 basis points (bps). The I share class of the Fund returned -18.82% on a net of fees basis during the Reporting Period.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -18.61% on a gross of fees basis, underperforming the broad market index performance of -17.73% by 0.88%. The I share class of the Fund returned -18.82% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI World ESG Universal Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Global Emerging Markets Screened Index Equity Fund
Legal entity identifier: 549300SZ163CFCUHT R64

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The State Street Global Emerging Markets Screened Index Equity Fund is an index fund tracking the performance of the MSCI Emerging Markets ex UNGC and CW Index ("Index"). The environmental and social characteristics promoted by the Fund is the Index designated by the Fund. The Index represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact (UNGC) principles.

The Fund seeks to promote environmental and social characteristics reflected in the exclusions embedded in the Index as highlighted above, and which includes their adherence to ESG criteria i.e. noncompliance with UNGC principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance) and controversial weapons.

The 1 year tracking error as of 31 December 2022 was -0.01%.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the relevant Index exclusions listed in the previous question above. The Fund did not hold any securities that did not meet the relevant ESG criteria.

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts ("PAI") on sustainability factors in the application of the Index exclusions. Specifically, the Index considers

- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.17%	TAIWAN
TENCENT HOLDINGS LTD	COMMUNICATION SERVICES	4.04%	HONG KONG
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.37%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.90%	HONG KONG
RELIANCE INDUSTRIES LTD	ENERGY	1.49%	INDIA
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.47%	HONG KONG
INFOSYS LTD	INFORMATION TECHNOLOGY	1.03%	INDIA
CHINA CONSTRUCTION BANK H	FINANCIALS	0.99%	CHINA
JD.COM INC CL A	CONSUMER DISCRETIONARY	0.94%	HONG KONG
ICICI BANK LTD	FINANCIALS	0.81%	INDIA
HOUSING DEVELOPMENT FINANCE	FINANCIALS	0.80%	INDIA
US DOLLAR	CASH EQUIVALENT	0.75%	UNITED STATES
AL RAJHI BANK	FINANCIALS	0.69%	SAUDI ARABIA
PING AN INSURANCE GROUP CO H	FINANCIALS	0.62%	CHINA
TATA CONSULTANCY SVCS LTD	INFORMATION TECHNOLOGY	0.60%	INDIA



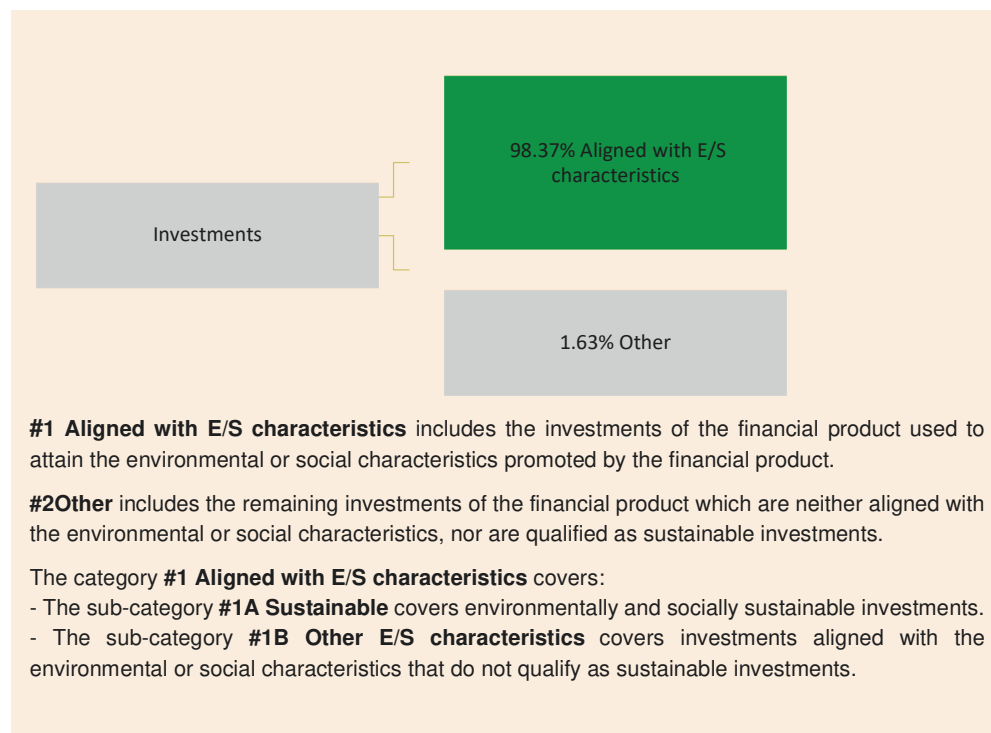
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

98.37% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.63% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and will not be aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

FINANCIALS	22.20%
BANKS	16.09%
INSURANCE	2.74%
CAPITAL MARKETS	1.07%
DIVERSIFIED FINANCIAL SERVICES	1.27%
THRIFTS & MORTGAGE FINANCE	0.73%
CONSUMER FINANCE	0.66%
INFORMATION TECHNOLOGY	19.34%
SEMICONDUCTORS & SEMICONDUCTOR	8.93%
TECHNOLOGY HW, STORAGE & PERIP	5.06%
ELECTRONIC EQUIP, INSTRUMENT &	2.59%
IT SERVICES	2.33%
SOFTWARE	0.28%
COMMUNICATIONS EQUIPMENT	0.15%
CONSUMER DISCRETIONARY	13.97%
INTERNET & DIRECT MARKETING RE	6.63%
AUTOMOBILES	3.01%
TEXTILES, APPAREL & LUXURY GOO	1.15%
HOTELS, RESTAURANTS & LEISURE	1.10%
SPECIALTY RETAIL	0.77%
AUTO COMPONENTS	0.51%
HOUSEHOLD DURABLES	0.38%
MULTILINE RETAIL	0.22%
DIVERSIFIED CONSUMER SERVICES	0.10%
LEISURE PRODUCTS	0.07%

MEDIA	0.03%
DISTRIBUTORS	0.01%
COMMUNICATION SERVICES	10.15%
INTERACTIVE MEDIA & SERVICES	5.65%
WIRELESS TELECOMMUNICATION SER	1.78%
DIVERSIFIED TELECOMMUNICATION	1.51%
ENTERTAINMENT	1.02%
MEDIA	0.19%
MATERIALS	7.62%
CHEMICALS	3.37%
METALS & MINING	2.98%
CONSTRUCTION MATERIALS	1.00%
PAPER & FOREST PRODUCTS	0.20%
CONTAINERS & PACKAGING	0.08%
CONSUMER STAPLES	6.29%
FOOD PRODUCTS	1.97%
BEVERAGES	1.73%
FOOD & STAPLES RETAILING	1.32%
PERSONAL PRODUCTS	0.81%
TOBACCO	0.38%
HOUSEHOLD PRODUCTS	0.08%
INDUSTRIALS	5.52%
INDUSTRIAL CONGLOMERATES	1.14%
ELECTRICAL EQUIPMENT	1.01%
TRANSPORTATION INFRASTRUCTURE	0.74%
MARINE	0.49%
MACHINERY	0.48%
CONSTRUCTION & ENGINEERING	0.36%
AIR FREIGHT & LOGISTICS	0.33%
ROAD & RAIL	0.29%
AIRLINES	0.24%
TRADING COMPANIES & DISTRIBUTO	0.19%
AEROSPACE & DEFENSE	0.12%
COMMERCIAL SERVICES & SUPPLIES	0.09%
BUILDING PRODUCTS	0.03%
PROFESSIONAL SERVICES	0.03%
ENERGY	4.61%
OIL, GAS & CONSUMABLE FUELS	4.55%
ENERGY EQUIPMENT & SERVICES	0.06%
HEALTH CARE	3.96%
PHARMACEUTICALS	1.29%
LIFE SCIENCES	0.93%
HEALTH CARE PROVIDERS & SERVIC	0.82%
BIOTECHNOLOGY	0.70%
HEALTH CARE EQUIPMENT & SUPPLI	0.22%
UTILITIES	2.92%
ELECTRIC UTILITIES	1.15%
INDPNDENT PWR & RENEWABLE ELEC	0.99%
GAS UTILITIES	0.63%

WATER UTILITIES	0.12%
MULTI-UTILITIES	0.03%
REAL ESTATE	2.05%
REAL ESTATE MANAGEMENT & DEVEL	1.95%
EQUITY RE INVESTMENT TRUSTS (R	0.10%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

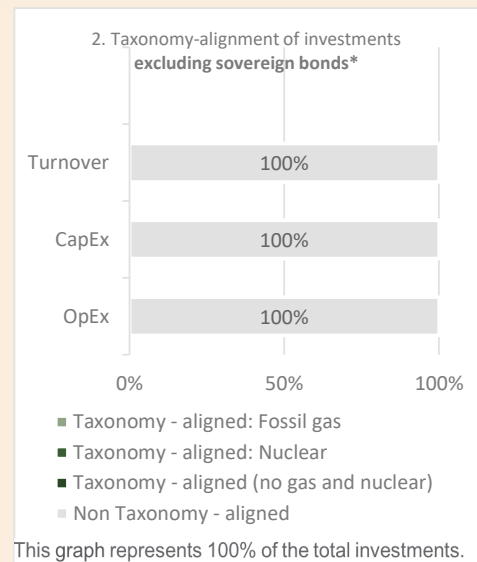
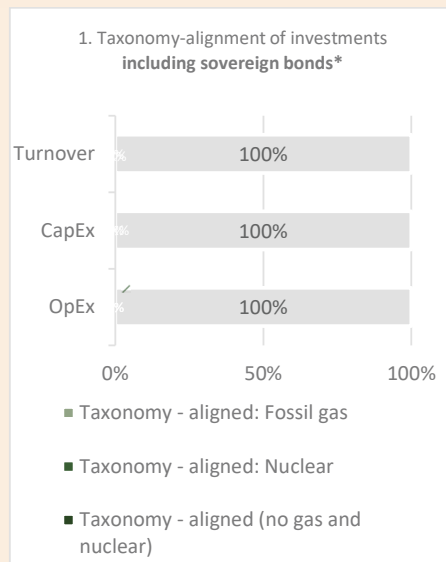
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.63% of its assets in cash or cash equivalents, including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Given the nature of cash or cash equivalents or including financial derivative instruments employed for efficient portfolio management, hedging or liquidity management purposes, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund is an index fund tracking the performance of the MSCI Emerging Markets ex UNGC and CW Index (“Index”). The Index has been designated for the purpose of attaining the environmental and social characteristics promoted by the Fund. The Index integrates exclusion criteria relating to companies that are associated with Controversial Weapons or that fail to comply with the UNGC Principles.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i)



securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above. The Fund rebalances on a quarterly basis, in line with the Index rebalancing frequency.

The assessment of good governance practices is implemented through the negative screening utilised by the Index. Companies deemed by the Index provider to not violate UNGC principles are considered to exhibit good governance.

How did this financial product perform compared to the reference benchmark?



The objective of the Fund is to track the performance of the MSCI Emerging Markets ex UNGC and CW Index (“Index”) as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund’s performance and that of the Index.

During the one year period ending 31 December 2022, the Fund’s performance was in line with expectations. The Fund returned -20.89% on a gross of fees basis, underperforming the benchmark performance of -20.89% by 1 basis points (bps). The I share class of the Fund returned -21.21% on a net of fees basis during the Reporting Period.

For information on the methodologies used in the construction of the Index and further information on the exclusion criteria and data sources, please refer to MSCI’s index methodology description which can be found at the following link: <https://www.msci.com/index-methodology> (index code 731080)

● **How does the reference benchmark differ from a broad market index?**

The Index is based on MSCI Emerging Markets Index , its parent index, which captures large and mid-cap representation across the global Emerging Market countries. The Fund’s designated Index (i.e., MSCI Emerging Markets ex UNGC and CW Index) represents the performance of the broad global emerging equity markets while excluding companies that are associated with Controversial Weapons or fail to comply with UNGC principles. Constituent selection is based on data from MSCI ESG Research.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

The Index is reviewed and rebalanced on a quarterly basis, with the changes implemented as of the close of the last business day of February, May, August and November at which time the Index is screened for the ESG exclusion criteria outlined above.

Securities in the Fund are selected primarily from the constituents of the Index. Essentially, the portfolio of the Fund would be a near mirror-image of the Index. The Fund also may, in exceptional circumstances, invest in securities

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social

characteristics that they promote.

not included in the Index but that are believed to closely reflect the risk and distribution characteristics of securities of the Index. The Fund may also hold (i) securities which, in the opinion of the Investment Manager, are likely to become part of the Index and (ii) securities acquired through corporate activity which may not form part of the Index. Securities in the Index are weighted by free float-adjusted market capitalisation after screening out securities based on an assessment of their adherence to ESG criteria i.e., non-compliance with UNGC principles and controversial weapons.

● ***How did this financial product perform compared with the reference benchmark?***

The objective of the Fund is to track the performance of the MSCI Emerging Markets ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

During the one year period ending 31 December 2022, the Fund's performance was in line with expectations. The Fund returned -20.89% on a gross of fees basis, underperforming the benchmark performance of -20.89% by 1 basis points (bps). The I share class of the Fund returned -21.21% on a net of fees basis during the Reporting Period.

● ***How did this financial product perform compared with the broad market index?***

The Fund returned -20.89% on a gross of fees basis, underperforming the broad market index performance of -19.74% by 1.15%. The I share class of the Fund returned -21.21% on a net of fees basis during the Reporting Period. The investment policy of the Fund is to track the performance of the MSCI Emerging Markets ex UNGC and CW Index as closely as possible while seeking to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Multi-Factor Global ESG Equity Fund (the "Fund") **Legal entity identifier:** 54930045LRIINCB32V69

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Multi-Factor Global ESG Equity Fund ("Fund") is to generate a return in excess of the performance of the MSCI World Index ("Index") over the medium and long term. The Investment manager integrates Sustainability Risk while screening out securities based on an assessment of their adherence to international norms in areas such as environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the use of ESG ratings and other ESG data metrics to tilt the composition of the portfolio towards securities with favourable exposures to the relevant ESG criteria. In addition to this, further environmental or social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. The Fund may use additional ESG screens from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
MICROSOFT CORP	INFORMATION TECHNOLOGY	2.98%	UNITED STATES
APPLE INC	INFORMATION TECHNOLOGY	2.81%	UNITED STATES
ACCENTURE PLC CL A	INFORMATION TECHNOLOGY	2.72%	IRELAND
ROYAL BANK OF CANADA	FINANCIALS	2.40%	CANADA
CISCO SYSTEMS INC	INFORMATION TECHNOLOGY	2.39%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	2.36%	UNITED STATES
TEXAS INSTRUMENTS INC	INFORMATION TECHNOLOGY	2.23%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.99%	UNITED STATES
L OREAL	CONSUMER STAPLES	1.75%	FRANCE
NOVO NORDISK A/S B	HEALTH CARE	1.73%	DENMARK
AUTOMATIC DATA PROCESSING	INFORMATION TECHNOLOGY	1.66%	UNITED STATES
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.44%	FRANCE
INTUIT INC	INFORMATION TECHNOLOGY	1.30%	UNITED STATES
TORONTO DOMINION BANK	FINANCIALS	1.13%	CANADA
EATON CORP PLC	INDUSTRIALS	1.12%	IRELAND



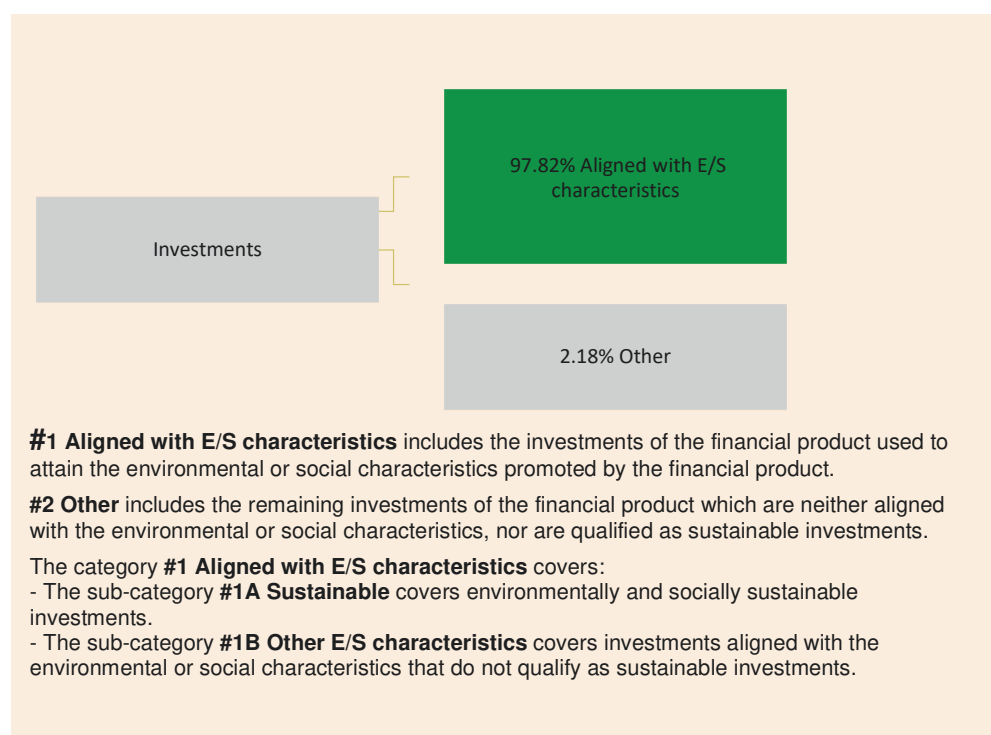
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

97.82% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.18% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	26.34%
IT SERVICES	6.88%
SOFTWARE	6.81%
TECHNOLOGY HW, STORAGE & PERIP	5.05%
SEMICONDUCTORS & SEMICONDUCTOR	3.89%
COMMUNICATIONS EQUIPMENT	2.59%
ELECTRONIC EQUIP, INSTRUMENT &	1.13%
FINANCIALS	19.14%
INSURANCE	6.71%
BANKS	5.31%
CAPITAL MARKETS	3.83%
DIVERSIFIED FINANCIAL SERVICES	3.04%
CONSUMER FINANCE	0.24%
CONSUMER STAPLES	9.85%
FOOD PRODUCTS	5.11%
PERSONAL PRODUCTS	1.97%
HOUSEHOLD PRODUCTS	1.14%
FOOD & STAPLES RETAILING	1.13%
BEVERAGES	0.49%
INDUSTRIALS	9.11%
ELECTRICAL EQUIPMENT	2.67%
MACHINERY	1.83%
BUILDING PRODUCTS	1.77%
COMMERCIAL SERVICES & SUPPLIES	0.81%
AIR FREIGHT & LOGISTICS	0.63%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

PROFESSIONAL SERVICES	0.50%
MARINE	0.24%
CONSTRUCTION & ENGINEERING	0.20%
TRADING COMPANIES & DISTRIBUTORS	0.26%
AEROSPACE & DEFENSE	0.18%
ROAD & RAIL	0.31%
HEALTH CARE	8.67%
PHARMACEUTICALS	4.28%
HEALTH CARE EQUIPMENT & SUPPLIES	1.68%
LIFE SCIENCES	1.61%
HEALTH CARE PROVIDERS & SERVICES	0.78%
BIOTECHNOLOGY	0.63%
CONSUMER DISCRETIONARY	6.74%
AUTOMOBILES	3.49%
AUTO COMPONENTS	1.04%
HOUSEHOLD DURABLES	0.70%
SPECIALTY RETAIL	0.69%
INTERNET & DIRECT MARKETING REVENUE	0.55%
MULTILINE RETAIL	0.73%
TEXTILES, APPAREL & LUXURY GOODS	0.05%
DISTRIBUTORS	0.05%
MATERIALS	5.59%
CHEMICALS	2.19%
METALS & MINING	1.99%
CONTAINERS & PACKAGING	0.82%
PAPER & FOREST PRODUCTS	0.46%
CONSTRUCTION MATERIALS	0.56%
COMMUNICATION SERVICES	5.49%
INTERACTIVE MEDIA & SERVICES	2.12%
DIVERSIFIED TELECOMMUNICATIONS	2.08%
MEDIA	0.85%
WIRELESS TELECOMMUNICATION SERVICES	0.37%
ENTERTAINMENT	0.09%
REAL ESTATE	5.07%
EQUITY RE INVESTMENT TRUSTS (REIT)	4.41%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.66%
ENERGY	3.24%
OIL, GAS & CONSUMABLE FUELS	3.24%
UTILITIES	2.54%
ELECTRIC UTILITIES	2.24%
MULTI-UTILITIES	0.30%
GAS UTILITIES	0.13%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

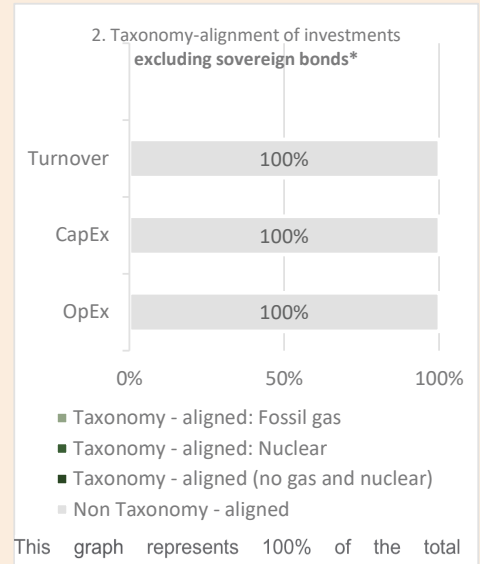
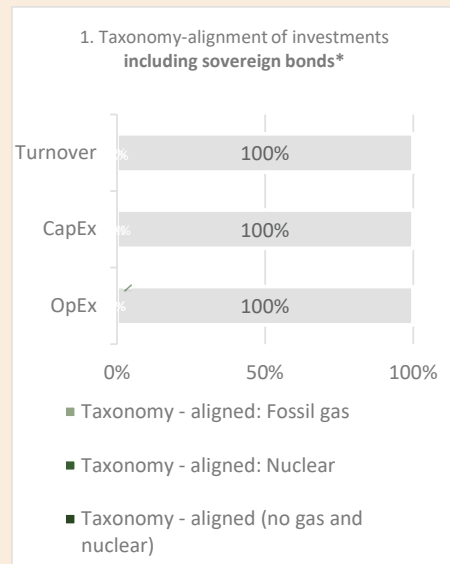
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 2.18% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.

● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

In implementing this strategy, the Investment Manager will tilt the composition of the portfolio towards securities with favourable exposure to the relevant factors considered in the investment process including the ESG Ratings of individual securities. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria



defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Europe ESG Screened Enhanced Equity Fund **Legal entity identifier:** 54930076IJU42ZJN9 M77

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Europe ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI Europe Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
NESTLE SA REG	CONSUMER STAPLES	3.80%	SWITZERLAND
ROCHE HOLDING AG GENUSSCHEIN	HEALTH CARE	2.90%	SWITZERLAND
SHELL PLC	ENERGY	2.27%	UNITED KINGDOM
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	2.22%	FRANCE
ASML HOLDING NV	INFORMATION TECHNOLOGY	2.22%	NETHERLANDS
NOVO NORDISK A/S B	HEALTH CARE	2.19%	DENMARK
NOVARTIS AG REG	HEALTH CARE	2.14%	SWITZERLAND
ASTRAZENECA PLC	HEALTH CARE	2.00%	UNITED KINGDOM
SANOFI	HEALTH CARE	1.47%	FRANCE
TOTALENERGIES SE	ENERGY	1.45%	FRANCE
DIAGEO PLC	CONSUMER STAPLES	1.42%	UNITED KINGDOM
BP PLC	ENERGY	1.37%	UNITED KINGDOM
BRITISH AMERICAN TOBACCO PLC	CONSUMER STAPLES	1.28%	UNITED KINGDOM
L OREAL	CONSUMER STAPLES	1.22%	FRANCE
HSBC HOLDINGS PLC	FINANCIALS	1.20%	UNITED KINGDOM



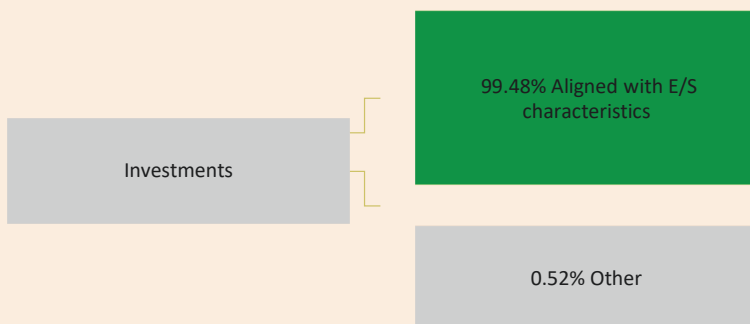
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.48% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.52% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

HEALTH CARE	16.39%
PHARMACEUTICALS	12.83%
HEALTH CARE EQUIPMENT & SUPPLI	1.79%
LIFE SCIENCES	0.90%
BIOTECHNOLOGY	0.61%
HEALTH CARE PROVIDERS & SERVIC	0.26%
FINANCIALS	16.15%
BANKS	7.45%
INSURANCE	5.08%
CAPITAL MARKETS	2.66%
DIVERSIFIED FINANCIAL SERVICES	0.95%
INDUSTRIALS	14.01%
MACHINERY	2.40%
ELECTRICAL EQUIPMENT	1.92%
PROFESSIONAL SERVICES	1.88%
AEROSPACE & DEFENSE	1.57%
INDUSTRIAL CONGLOMERATES	1.33%
CONSTRUCTION & ENGINEERING	1.07%
BUILDING PRODUCTS	0.92%
AIR FREIGHT & LOGISTICS	0.91%
TRADING COMPANIES & DISTRIBUTO	0.84%
MARINE	0.64%
COMMERCIAL SERVICES & SUPPLIES	0.28%
TRANSPORTATION INFRASTRUCTURE	0.25%
CONSUMER STAPLES	13.75%
FOOD PRODUCTS	4.80%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

BEVERAGES	2.96%
PERSONAL PRODUCTS	2.50%
TOBACCO	1.61%
FOOD & STAPLES RETAILING	1.02%
HOUSEHOLD PRODUCTS	0.87%
CONSUMER DISCRETIONARY	10.21%
TEXTILES, APPAREL & LUXURY GOO	4.73%
AUTOMOBILES	2.18%
HOTELS, RESTAURANTS & LEISURE	1.36%
INTERNET & DIRECT MARKETING RE	0.53%
SPECIALTY RETAIL	0.42%
AUTO COMPONENTS	0.35%
HOUSEHOLD DURABLES	0.26%
MULTILINE RETAIL	0.16%
DISTRIBUTORS	0.12%
MEDIA	0.11%
MATERIALS	7.18%
CHEMICALS	3.36%
METALS & MINING	2.43%
CONSTRUCTION MATERIALS	0.78%
PAPER & FOREST PRODUCTS	0.37%
CONTAINERS & PACKAGING	0.24%
INFORMATION TECHNOLOGY	6.81%
SEMICONDUCTORS & SEMICONDUCTOR	3.07%
SOFTWARE	1.65%
IT SERVICES	1.18%
COMMUNICATIONS EQUIPMENT	0.78%
ELECTRONIC EQUIP, INSTRUMENT &	0.09%
TECHNOLOGY HW, STORAGE & PERIP	0.03%
ENERGY	6.39%
OIL, GAS & CONSUMABLE FUELS	6.39%
UTILITIES	4.27%
ELECTRIC UTILITIES	2.42%
MULTI-UTILITIES	1.22%
INDPNENT PWR & RENEWABLE ELEC	0.36%
WATER UTILITIES	0.26%
COMMUNICATION SERVICES	3.50%
DIVERSIFIED TELECOMMUNICATION	2.34%
MEDIA	0.60%
WIRELESS TELECOMMUNICATION SER	0.49%
INTERACTIVE MEDIA & SERVICES	0.07%
ENTERTAINMENT	0.02%
REAL ESTATE	0.87%
REAL ESTATE MANAGEMENT & DEVEL	0.47%
EQUITY RE INVESTMENT TRUSTS (R	0.39%
REAL ESTATE	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

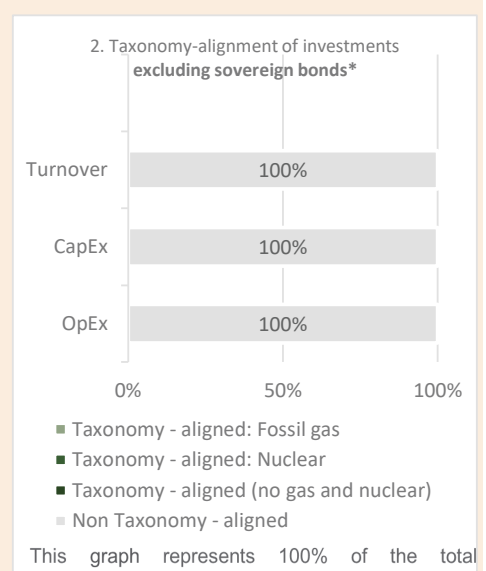
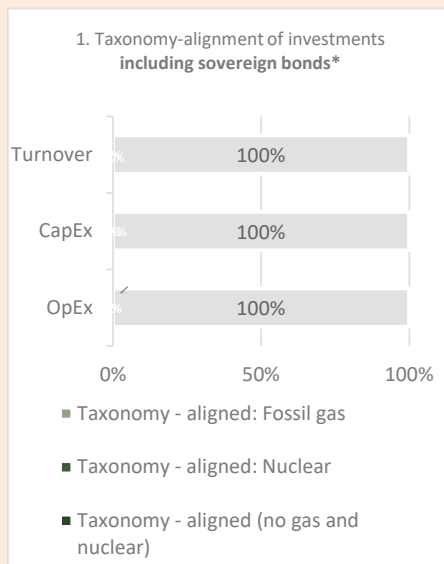
Taxonomy-aligned activities are expressed as a share of:

-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure (OpEx)** reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.52% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with



UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street North America ESG Screened Enhanced Equity Fund (the "Fund") **Legal entity identifier:** 549300XZM86DVF3FT G61

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="checkbox"/> <input type="checkbox"/> Yes	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street North America ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI North America Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts ("PAI") on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	6.07%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	5.04%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.57%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.78%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.72%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.69%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.60%	UNITED STATES
EXXON MOBIL CORP	ENERGY	1.33%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.22%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	1.07%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.06%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	1.05%	UNITED STATES
PFIZER INC	HEALTH CARE	1.03%	UNITED STATES
ABBVIE INC	HEALTH CARE	0.99%	UNITED STATES
PEPSICO INC	CONSUMER STAPLES	0.94%	UNITED STATES



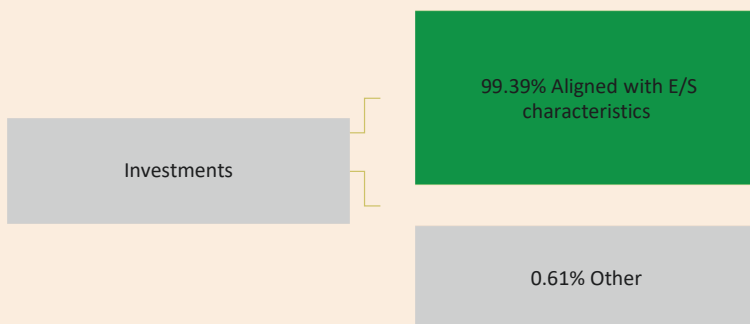
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.39% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.61% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	26.19%
SOFTWARE	8.70%
TECHNOLOGY HW, STORAGE & PERIP	6.71%
SEMICONDUCTORS & SEMICONDUCTOR	4.90%
IT SERVICES	4.46%
COMMUNICATIONS EQUIPMENT	0.79%
ELECTRONIC EQUIP, INSTRUMENT &	0.63%
HEALTH CARE	14.04%
PHARMACEUTICALS	4.18%
HEALTH CARE PROVIDERS & SERVIC	3.20%
HEALTH CARE EQUIPMENT & SUPPLI	2.59%
BIOTECHNOLOGY	2.27%
LIFE SCIENCES	1.74%
HEALTH CARE TECHNOLOGY	0.06%
FINANCIALS	12.10%
BANKS	4.56%
CAPITAL MARKETS	3.28%
INSURANCE	2.61%
DIVERSIFIED FINANCIAL SERVICES	1.09%
CONSUMER FINANCE	0.56%
CONSUMER DISCRETIONARY	10.66%
INTERNET & DIRECT MARKETING RE	3.06%
SPECIALTY RETAIL	2.08%
AUTOMOBILES	1.98%
HOTELS, RESTAURANTS & LEISURE	1.94%
MULTILINE RETAIL	0.58%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

TEXTILES, APPAREL & LUXURY GOO	0.45%
DISTRIBUTORS	0.23%
HOUSEHOLD DURABLES	0.24%
AUTO COMPONENTS	0.11%
INDUSTRIALS	8.30%
MACHINERY	1.54%
AEROSPACE & DEFENSE	1.50%
ROAD & RAIL	1.46%
INDUSTRIAL CONGLOMERATES	0.69%
COMMERCIAL SERVICES & SUPPLIES	0.67%
AIR FREIGHT & LOGISTICS	0.61%
ELECTRICAL EQUIPMENT	0.54%
BUILDING PRODUCTS	0.50%
PROFESSIONAL SERVICES	0.46%
TRADING COMPANIES & DISTRIBUTO	0.32%
COMMUNICATION SERVICES	8.19%
INTERACTIVE MEDIA & SERVICES	4.66%
ENTERTAINMENT	1.26%
DIVERSIFIED TELECOMMUNICATION	1.00%
MEDIA	0.95%
WIRELESS TELECOMMUNICATION SER	0.33%
CONSUMER STAPLES	6.39%
FOOD & STAPLES RETAILING	1.73%
BEVERAGES	1.70%
HOUSEHOLD PRODUCTS	1.23%
FOOD PRODUCTS	1.11%
TOBACCO	0.56%
PERSONAL PRODUCTS	0.06%
ENERGY	5.19%
OIL, GAS & CONSUMABLE FUELS	4.84%
ENERGY EQUIPMENT & SERVICES	0.35%
MATERIALS	2.99%
CHEMICALS	1.81%
METALS & MINING	0.76%
CONTAINERS & PACKAGING	0.37%
PAPER & FOREST PRODUCTS	0.04%
CONSTRUCTION MATERIALS	0.02%
UTILITIES	2.89%
ELECTRIC UTILITIES	1.80%
MULTI-UTILITIES	0.91%
GAS UTILITIES	0.17%
REAL ESTATE	2.67%
EQUITY RE INVESTMENT TRUSTS (R	2.63%
REAL ESTATE MANAGEMENT & DEVEL	0.08%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

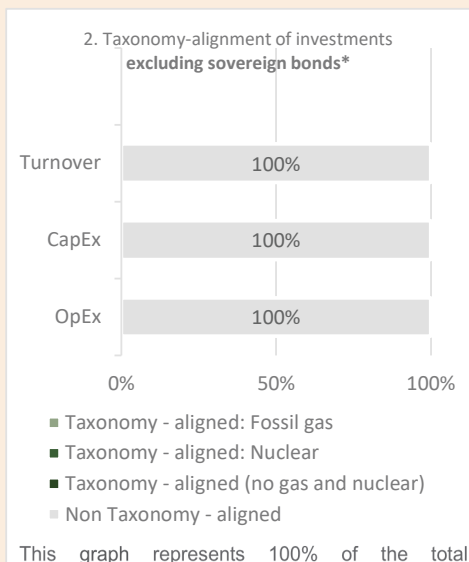
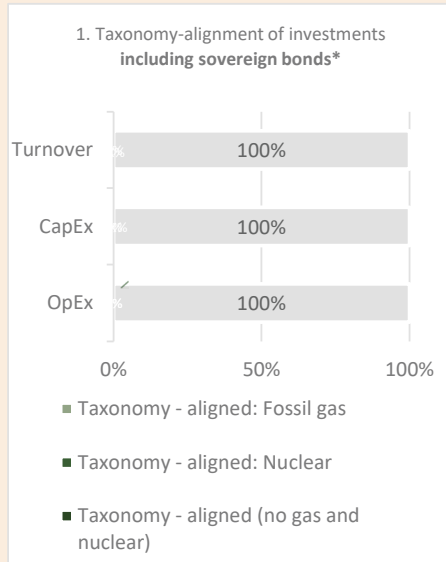
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 0.61% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with

UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Global ESG Screened Enhanced Equity Fund (the "Fund") **Legal entity identifier:** 549300RJWR8TQWG0 T308

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI World Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	4.46%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.47%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	1.94%	UNITED STATES
ALPHABET INC CL A	COMMUNICATION SERVICES	1.26%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.25%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.21%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.03%	UNITED STATES
EXXON MOBIL CORP	ENERGY	0.85%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	0.77%	UNITED STATES
NVIDIA CORP	INFORMATION TECHNOLOGY	0.76%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	0.75%	UNITED STATES
META PLATFORMS INC CLASS A	COMMUNICATION SERVICES	0.71%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	0.69%	UNITED STATES
BERKSHIRE HATHAWAY INC CL B	FINANCIALS	0.64%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	0.63%	UNITED STATES



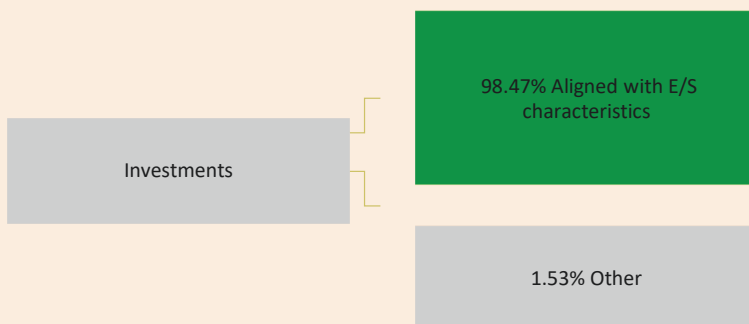
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

98.47% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.53% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	21.07%
SOFTWARE	6.69%
TECHNOLOGY HW, STORAGE & PERIP	4.99%
SEMICONDUCTORS & SEMICONDUCTOR	4.31%
IT SERVICES	3.65%
ELECTRONIC EQUIP, INSTRUMENT &	0.73%
COMMUNICATIONS EQUIPMENT	0.70%
HEALTH CARE	13.86%
PHARMACEUTICALS	5.67%
HEALTH CARE PROVIDERS & SERVIC	2.44%
HEALTH CARE EQUIPMENT & SUPPLI	2.43%
BIOTECHNOLOGY	1.89%
LIFE SCIENCES	1.38%
HEALTH CARE TECHNOLOGY	0.05%
FINANCIALS	13.53%
BANKS	5.71%
INSURANCE	3.23%
CAPITAL MARKETS	3.15%
DIVERSIFIED FINANCIAL SERVICES	1.00%
CONSUMER FINANCE	0.43%
CONSUMER DISCRETIONARY	10.89%
AUTOMOBILES	2.36%
INTERNET & DIRECT MARKETING RE	2.33%
HOTELS, RESTAURANTS & LEISURE	1.80%
SPECIALTY RETAIL	1.69%

TEXTILES, APPAREL & LUXURY GOO	1.20%
HOUSEHOLD DURABLES	0.62%
MULTILINE RETAIL	0.48%
AUTO COMPONENTS	0.20%
DISTRIBUTORS	0.17%
MEDIA	0.06%
LEISURE PRODUCTS	0.03%
INDUSTRIALS	10.04%
MACHINERY	1.81%
AEROSPACE & DEFENSE	1.30%
ROAD & RAIL	1.27%
INDUSTRIAL CONGLOMERATES	0.91%
ELECTRICAL EQUIPMENT	0.75%
TRADING COMPANIES & DISTRIBUTO	0.74%
PROFESSIONAL SERVICES	0.73%
AIR FREIGHT & LOGISTICS	0.65%
BUILDING PRODUCTS	0.65%
COMMERCIAL SERVICES & SUPPLIES	0.61%
CONSTRUCTION & ENGINEERING	0.38%
MARINE	0.21%
TRANSPORTATION INFRASTRUCTURE	0.04%
CONSUMER STAPLES	7.46%
FOOD PRODUCTS	1.74%
BEVERAGES	1.73%
FOOD & STAPLES RETAILING	1.65%
HOUSEHOLD PRODUCTS	1.06%
TOBACCO	0.73%
PERSONAL PRODUCTS	0.54%
COMMUNICATION SERVICES	7.23%
INTERACTIVE MEDIA & SERVICES	3.46%
DIVERSIFIED TELECOMMUNICATION	1.33%
ENTERTAINMENT	1.07%
MEDIA	0.87%
WIRELESS TELECOMMUNICATION SER	0.50%
ENERGY	4.96%
OIL, GAS & CONSUMABLE FUELS	4.72%
ENERGY EQUIPMENT & SERVICES	0.24%
MATERIALS	4.27%
CHEMICALS	2.05%
METALS & MINING	1.65%
CONTAINERS & PACKAGING	0.25%
PAPER & FOREST PRODUCTS	0.16%
CONSTRUCTION MATERIALS	0.16%
UTILITIES	2.99%
ELECTRIC UTILITIES	1.76%
MULTI-UTILITIES	0.85%
GAS UTILITIES	0.27%
INDPNDENT PWR & RENEWABLE ELEC	0.13%
WATER UTILITIES	0.01%

REAL ESTATE	2.68%
EQUITY RE INVESTMENT TRUSTS (R	2.24%
REAL ESTATE MANAGEMENT & DEVEL	0.45%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

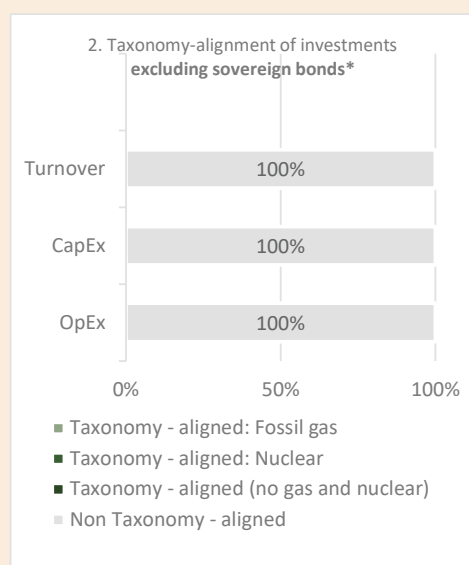
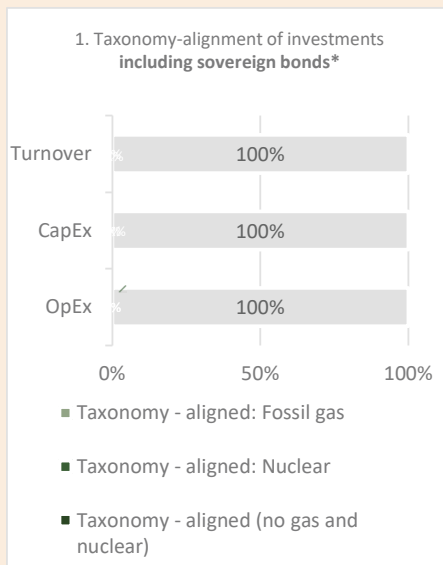
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*
 This graph represents 100% of the total investments.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 1.53% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Sustainable Climate Emerging Markets Equity Fund (the "Fund")

Legal entity identifier: 549300IUS0N9P4G0A187

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input type="checkbox"/> <input checked="" type="radio"/> <input type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Sustainable Climate Emerging Markets Enhanced Equity Fund (the "Fund") is to invest in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues, and are better positioned for the physical risks posed by climate change while screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons).

The Fund promotes environmental or social characteristics, but does not have as its objective a sustainable investment.

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental characteristics is measured through the higher exposure of the Fund's portfolio (relative to the MSCI Emerging Markets Index ("Index")) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 61%

Fossil Fuel Reserves reduction compared to the Index is 83%

Brown revenues reduction compared to the Index is 67%

Green revenues increase compared to the Index is 104%

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.19%	TAIWAN
TENCENT HOLDINGS LTD	COMMUNICATION SERVICES	3.79%	HONG KONG
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.45%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.96%	HONG KONG
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.44%	HONG KONG
INFOSYS LTD SP ADR	INFORMATION TECHNOLOGY	1.26%	INDIA
JD.COM INC CL A	CONSUMER DISCRETIONARY	1.03%	HONG KONG
CHINA CONSTRUCTION BANK H	FINANCIALS	0.85%	CHINA
HON HAI PRECISION INDUSTRY	INFORMATION TECHNOLOGY	0.82%	TAIWAN
RELIANCE INDUSTRIES LTD	ENERGY	0.79%	INDIA
PING AN INSURANCE GROUP CO H	FINANCIALS	0.77%	CHINA
NETEASE INC	COMMUNICATION SERVICES	0.76%	HONG KONG
AL RAJHI BANK	FINANCIALS	0.71%	SAUDI ARABIA
SK HYNIX INC	INFORMATION TECHNOLOGY	0.69%	KOREA, REPUBLIC OF
MEDIATEK INC	INFORMATION TECHNOLOGY	0.63%	TAIWAN



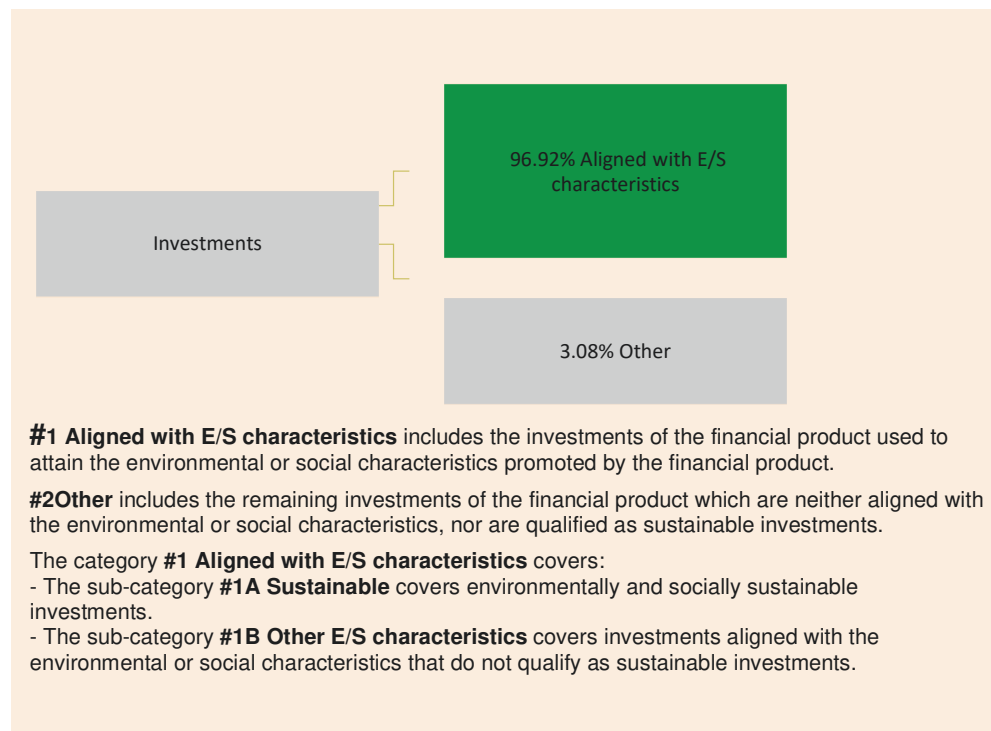
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

96,92% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 3.08% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

FINANCIALS	21.19%
BANKS	14.86%
INSURANCE	2.75%
DIVERSIFIED FINANCIAL SERVICES	1.85%
CAPITAL MARKETS	1.00%
THRIFTS & MORTGAGE FINANCE	0.52%
CONSUMER FINANCE	0.47%
INFORMATION TECHNOLOGY	19.12%
SEMICONDUCTORS & SEMICONDUCTOR	8.76%
TECHNOLOGY HW, STORAGE & PERIP	4.97%
ELECTRONIC EQUIP, INSTRUMENT &	2.70%
IT SERVICES	2.39%
SOFTWARE	0.20%
COMMUNICATIONS EQUIPMENT	0.10%
CONSUMER DISCRETIONARY	13.63%
INTERNET & DIRECT MARKETING RE	6.44%
AUTOMOBILES	3.08%
TEXTILES, APPAREL & LUXURY GOO	0.98%
HOTELS, RESTAURANTS & LEISURE	0.89%
AUTO COMPONENTS	0.68%
SPECIALTY RETAIL	0.59%
HOUSEHOLD DURABLES	0.50%
MULTILINE RETAIL	0.31%
DIVERSIFIED CONSUMER SERVICES	0.13%

LEISURE PRODUCTS	0.04%
COMMUNICATION SERVICES	9.85%
INTERACTIVE MEDIA & SERVICES	4.90%
WIRELESS TELECOMMUNICATION SER	1.82%
DIVERSIFIED TELECOMMUNICATION	1.59%
ENTERTAINMENT	1.23%
MEDIA	0.30%
MATERIALS	8.16%
METALS & MINING	3.73%
CHEMICALS	3.33%
CONSTRUCTION MATERIALS	0.81%
CONTAINERS & PACKAGING	0.17%
PAPER & FOREST PRODUCTS	0.12%
CONSUMER STAPLES	5.88%
FOOD PRODUCTS	2.37%
FOOD & STAPLES RETAILING	1.26%
BEVERAGES	1.09%
PERSONAL PRODUCTS	0.96%
HOUSEHOLD PRODUCTS	0.19%
INDUSTRIALS	5.55%
INDUSTRIAL CONGLOMERATES	1.18%
ELECTRICAL EQUIPMENT	0.84%
MARINE	0.55%
TRANSPORTATION INFRASTRUCTURE	0.59%
AIR FREIGHT & LOGISTICS	0.53%
MACHINERY	0.43%
CONSTRUCTION & ENGINEERING	0.45%
AEROSPACE & DEFENSE	0.33%
BUILDING PRODUCTS	0.18%
TRADING COMPANIES & DISTRIBUTO	0.19%
ROAD & RAIL	0.14%
AIRLINES	0.11%
COMMERCIAL SERVICES & SUPPLIES	0.04%
PROFESSIONAL SERVICES	0.01%
ENERGY	4.68%
OIL, GAS & CONSUMABLE FUELS	4.61%
ENERGY EQUIPMENT & SERVICES	0.07%
HEALTH CARE	4.06%
PHARMACEUTICALS	1.45%
LIFE SCIENCES	0.90%
HEALTH CARE PROVIDERS & SERVIC	0.80%
BIOTECHNOLOGY	0.55%
HEALTH CARE EQUIPMENT & SUPPLI	0.35%
UTILITIES	2.90%
ELECTRIC UTILITIES	1.08%
INDPNDEPEND PWR & RENEWABLE ELEC	0.94%
GAS UTILITIES	0.80%
WATER UTILITIES	0.08%
REAL ESTATE	2.16%

REAL ESTATE MANAGEMENT & DEVEL	1.93%
EQUITY RE INVESTMENT TRUSTS (R	0.23%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

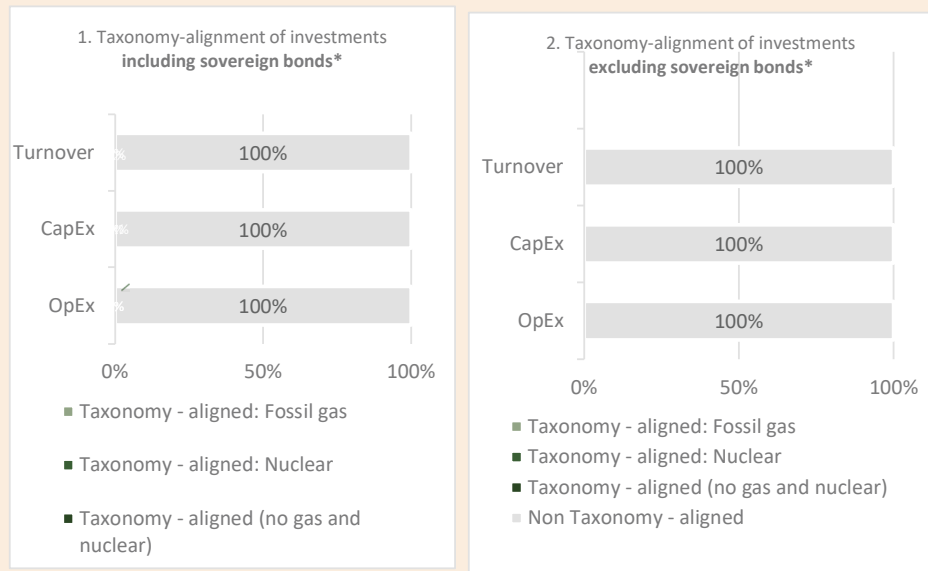
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

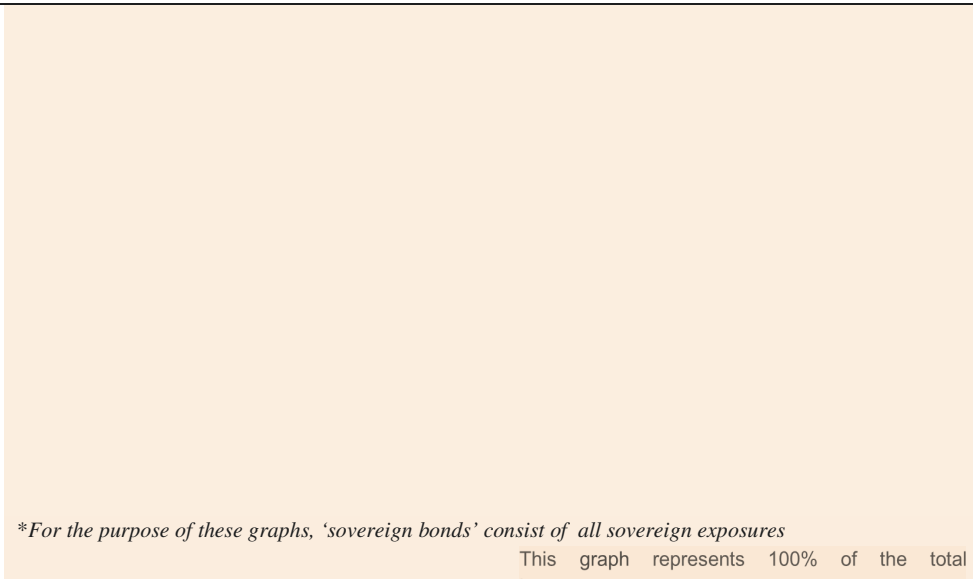
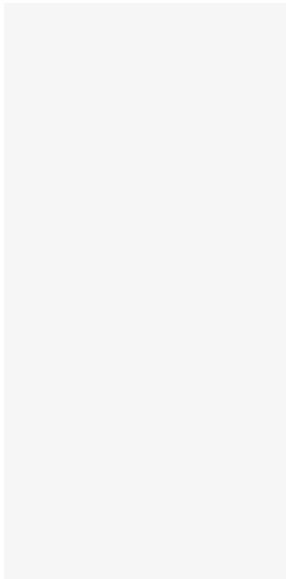
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

This graph represents 100% of the total



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 3.08% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

This strategy uses quantitative country allocation, stock selection and multi-factor models to evaluate the attractiveness of stocks including the use of a systematic methodology to provide higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager constructs a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund intends to provide higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as tobacco, alcohol, adult entertainment, gambling and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence. .



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Emerging Markets ESG Screened Enhanced Equity Fund (the "Fund")

Legal entity identifier: 549300LBU31V51ZZ5J65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="checkbox"/> <input type="checkbox"/> Yes	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Emerging Markets ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI Emerging Markets Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	INFORMATION TECHNOLOGY	6.16%	TAIWAN
SAMSUNG ELECTRONICS CO LTD	INFORMATION TECHNOLOGY	3.46%	KOREA, REPUBLIC OF
ALIBABA GROUP HOLDING LTD	CONSUMER DISCRETIONARY	2.91%	HONG KONG
TENCENT HOLDINGS LTD	COMMUNICATION SERVICES	3.78%	HONG KONG
MEITUAN CLASS B	CONSUMER DISCRETIONARY	1.41%	HONG KONG
RELIANCE INDUSTRIES LTD	ENERGY	1.23%	INDIA
INFOSYS LTD SP ADR	INFORMATION TECHNOLOGY	1.15%	INDIA
JD.COM INC CL A	CONSUMER DISCRETIONARY	0.92%	HONG KONG
CHINA CONSTRUCTION BANK H	FINANCIALS	0.91%	CHINA
HON HAI PRECISION INDUSTRY	INFORMATION TECHNOLOGY	0.80%	TAIWAN
AL RAJHI BANK	FINANCIALS	0.75%	SAUDI ARABIA
NETEASE INC	COMMUNICATION SERVICES	0.70%	HONG KONG
PING AN INSURANCE GROUP CO H	FINANCIALS	0.66%	CHINA
MEDIATEK INC	INFORMATION TECHNOLOGY	0.65%	TAIWAN
ICICI BANK LTD	FINANCIALS	0.61%	INDIA



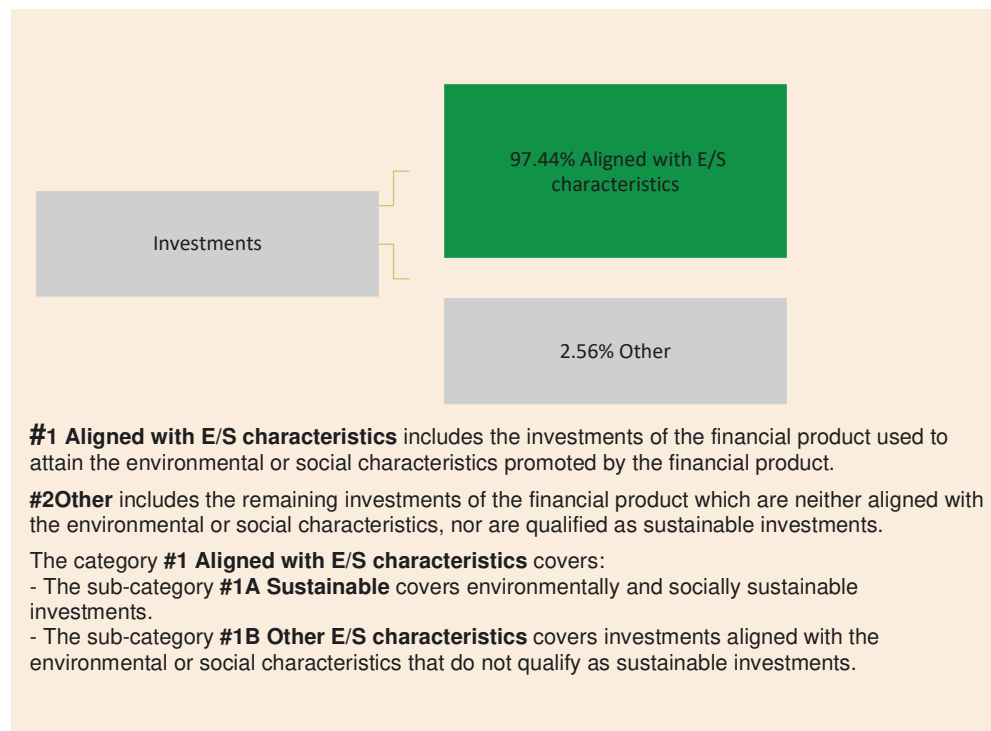
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

97.44% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.56% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

FINANCIALS	21.48%
BANKS	15.00%
INSURANCE	2.61%
DIVERSIFIED FINANCIAL SERVICES	1.94%
CAPITAL MARKETS	1.13%
CONSUMER FINANCE	0.57%
THRIFTS & MORTGAGE FINANCE	0.47%
INFORMATION TECHNOLOGY	19.10%
SEMICONDUCTORS & SEMICONDUCTOR	8.79%
TECHNOLOGY HW, STORAGE & PERIP	4.97%
ELECTRONIC EQUIP, INSTRUMENT &	2.70%
IT SERVICES	2.21%
SOFTWARE	0.20%
COMMUNICATIONS EQUIPMENT	0.24%
CONSUMER DISCRETIONARY	13.56%
INTERNET & DIRECT MARKETING RE	6.23%
AUTOMOBILES	3.11%
TEXTILES, APPAREL & LUXURY GOO	1.29%
AUTO COMPONENTS	0.67%
HOTELS, RESTAURANTS & LEISURE	0.83%
SPECIALTY RETAIL	0.66%
HOUSEHOLD DURABLES	0.38%
MULTILINE RETAIL	0.21%
LEISURE PRODUCTS	0.06%

DIVERSIFIED CONSUMER SERVICES	0.09%
DISTRIBUTORS	0.02%
COMMUNICATION SERVICES	9.66%
INTERACTIVE MEDIA & SERVICES	4.56%
WIRELESS TELECOMMUNICATION SER	1.85%
DIVERSIFIED TELECOMMUNICATION	1.57%
ENTERTAINMENT	1.25%
MEDIA	0.42%
MATERIALS	8.39%
METALS & MINING	3.89%
CHEMICALS	3.42%
CONSTRUCTION MATERIALS	0.87%
CONTAINERS & PACKAGING	0.11%
PAPER & FOREST PRODUCTS	0.10%
CONSUMER STAPLES	5.98%
BEVERAGES	1.88%
FOOD PRODUCTS	1.78%
FOOD & STAPLES RETAILING	1.06%
PERSONAL PRODUCTS	0.62%
TOBACCO	0.56%
HOUSEHOLD PRODUCTS	0.08%
INDUSTRIALS	5.58%
INDUSTRIAL CONGLOMERATES	1.21%
ELECTRICAL EQUIPMENT	0.77%
MARINE	0.64%
TRANSPORTATION INFRASTRUCTURE	0.57%
MACHINERY	0.53%
AIR FREIGHT & LOGISTICS	0.49%
CONSTRUCTION & ENGINEERING	0.43%
AEROSPACE & DEFENSE	0.37%
BUILDING PRODUCTS	0.16%
TRADING COMPANIES & DISTRIBUTO	0.21%
ROAD & RAIL	0.13%
AIRLINES	0.07%
PROFESSIONAL SERVICES	0.01%
ENERGY	4.52%
OIL, GAS & CONSUMABLE FUELS	4.46%
ENERGY EQUIPMENT & SERVICES	0.07%
HEALTH CARE	4.14%
PHARMACEUTICALS	1.48%
LIFE SCIENCES	0.89%
HEALTH CARE PROVIDERS & SERVIC	0.91%
BIOTECHNOLOGY	0.48%
HEALTH CARE EQUIPMENT & SUPPLI	0.37%
UTILITIES	2.79%
ELECTRIC UTILITIES	1.27%
INDPNDENT PWR & RENEWABLE ELEC	0.75%
GAS UTILITIES	0.77%
REAL ESTATE	2.12%

REAL ESTATE MANAGEMENT & DEVEL	1.84%
EQUITY RE INVESTMENT TRUSTS (R	0.28%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

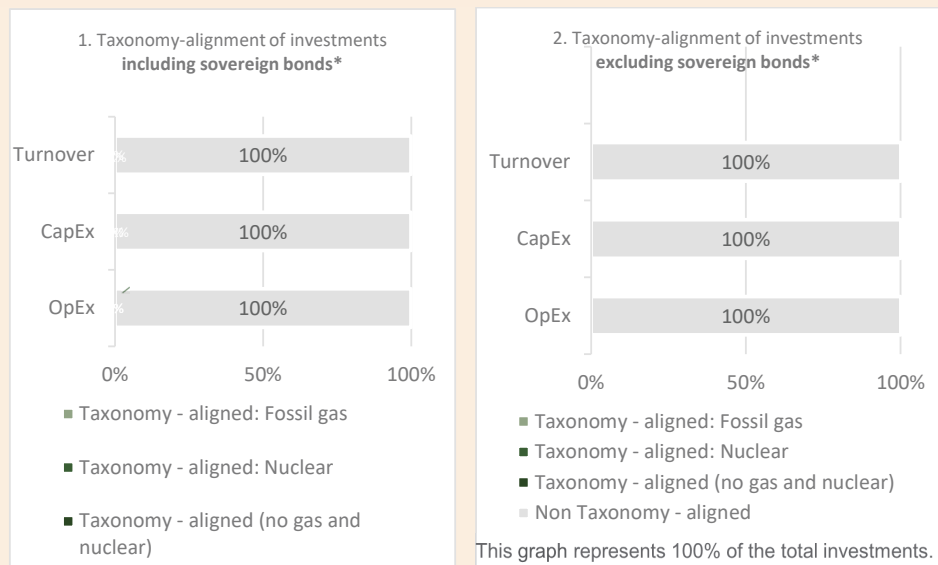
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.56% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street EMU ESG Screened Equity Fund (the "Fund")

Legal entity identifier: 549300YX23AKK0P3R Q65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street EMU ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI EMU Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts ("PAI") on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
SANOFI	HEALTH CARE	3.77%	FRANCE
ASML HOLDING NV	INFORMATION TECHNOLOGY	3.36%	NETHERLANDS
LVMH MOET HENNESSY LOUIS VUI	CONSUMER DISCRETIONARY	2.95%	FRANCE
TOTALENERGIES SE	ENERGY	2.70%	FRANCE
MERCEDES BENZ GROUP AG	CONSUMER DISCRETIONARY	2.47%	GERMANY
BANCO BILBAO VIZCAYA ARGENTA	FINANCIALS	2.25%	SPAIN
KONINKLIJKE AHOLD DELHAIZE N	CONSUMER STAPLES	2.11%	NETHERLANDS
STELLANTIS NV	CONSUMER DISCRETIONARY	2.08%	NETHERLANDS
ENI SPA	ENERGY	2.05%	ITALY
CAPGEMINI SE	INFORMATION TECHNOLOGY	2.00%	FRANCE
BAYERISCHE MOTOREN WERKE AG	CONSUMER DISCRETIONARY	1.99%	GERMANY
MERCK KGAA	HEALTH CARE	1.96%	GERMANY
COMPAGNIE DE SAINT GOBAIN	INDUSTRIALS	1.87%	FRANCE
ENGIE	UTILITIES	1.83%	FRANCE
STMICROELECTRONICS NV	INFORMATION TECHNOLOGY	1.73%	NETHERLANDS



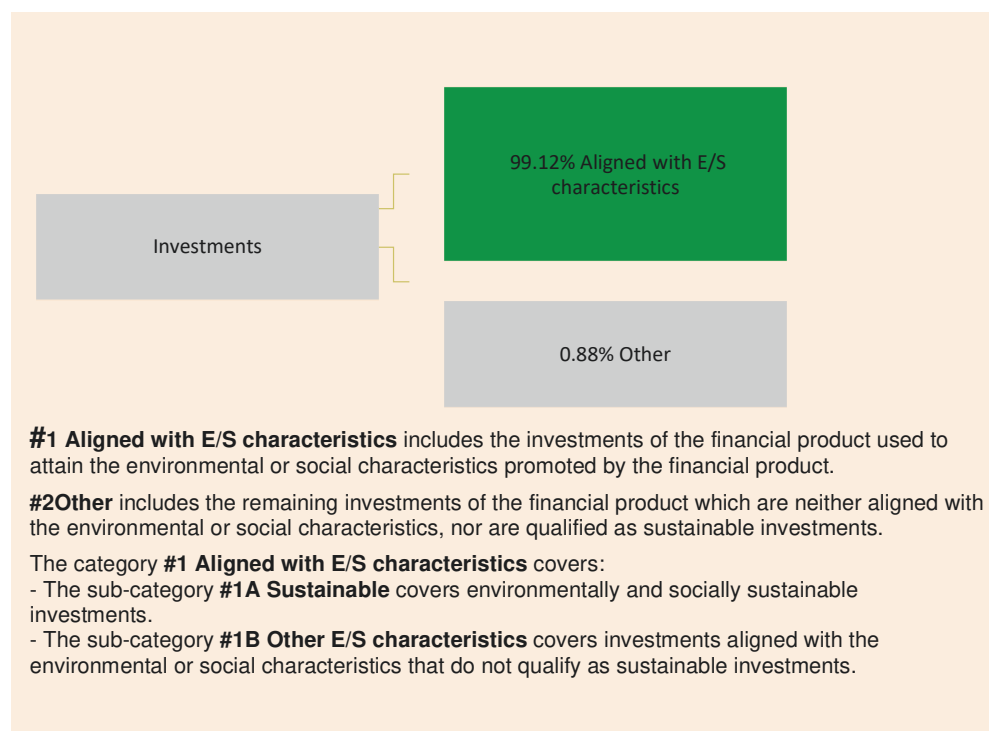
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.12% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.88% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

INDUSTRIALS	15.51%
CONSTRUCTION & ENGINEERING	3.08%
BUILDING PRODUCTS	2.11%
PROFESSIONAL SERVICES	2.11%
MACHINERY	1.99%
AIR FREIGHT & LOGISTICS	1.79%
COMMERCIAL SERVICES & SUPPLIES	1.39%
ELECTRICAL EQUIPMENT	1.09%
TRADING COMPANIES & DISTRIBUTORS	0.71%
AEROSPACE & DEFENSE	0.64%
INDUSTRIAL CONGLOMERATES	0.60%
FINANCIALS	14.60%
BANKS	6.82%
INSURANCE	6.45%
CAPITAL MARKETS	0.95%
DIVERSIFIED FINANCIAL SERVICES	0.38%
THRIFTS & MORTGAGE FINANCE	0.19%
CONSUMER DISCRETIONARY	14.09%
AUTOMOBILES	7.20%
TEXTILES, APPAREL & LUXURY GOODS	4.62%
DISTRIBUTORS	0.71%
SPECIALTY RETAIL	0.59%
AUTO COMPONENTS	0.52%
HOTELS, RESTAURANTS & LEISURE	0.34%

LEISURE PRODUCTS	0.26%
HOUSEHOLD DURABLES	0.09%
INTERNET & DIRECT MARKETING RE	0.03%
INFORMATION TECHNOLOGY	11.74%
SEMICONDUCTORS & SEMICONDUCTOR	5.70%
IT SERVICES	3.04%
SOFTWARE	1.60%
COMMUNICATIONS EQUIPMENT	1.32%
TECHNOLOGY HW, STORAGE & PERIP	0.08%
HEALTH CARE	8.47%
PHARMACEUTICALS	7.92%
HEALTH CARE PROVIDERS & SERVIC	0.38%
HEALTH CARE EQUIPMENT & SUPPLI	0.15%
BIOTECHNOLOGY	0.06%
MATERIALS	7.82%
CHEMICALS	3.64%
METALS & MINING	2.77%
PAPER & FOREST PRODUCTS	1.37%
CONTAINERS & PACKAGING	0.75%
CONSTRUCTION MATERIALS	0.04%
CONSUMER STAPLES	6.70%
FOOD & STAPLES RETAILING	4.13%
PERSONAL PRODUCTS	0.91%
FOOD PRODUCTS	0.90%
BEVERAGES	0.77%
ENERGY	6.46%
OIL, GAS & CONSUMABLE FUELS	6.46%
COMMUNICATION SERVICES	5.97%
DIVERSIFIED TELECOMMUNICATION	4.01%
MEDIA	1.97%
UTILITIES	5.54%
MULTI-UTILITIES	3.96%
INDPNDENT PWR & RENEWABLE ELEC	1.59%
ELECTRIC UTILITIES	1.03%
GAS UTILITIES	0.08%
REAL ESTATE	0.70%
EQUITY RE INVESTMENT TRUSTS (R	0.40%
REAL ESTATE MANAGEMENT & DEVEL	0.30%
INDUSTRIALS	15.51%
CONSTRUCTION & ENGINEERING	3.08%
BUILDING PRODUCTS	2.11%
PROFESSIONAL SERVICES	2.11%
MACHINERY	1.99%
AIR FREIGHT & LOGISTICS	1.79%
COMMERCIAL SERVICES & SUPPLIES	1.39%
ELECTRICAL EQUIPMENT	1.09%
TRADING COMPANIES & DISTRIBUTO	0.71%
AEROSPACE & DEFENSE	0.64%
INDUSTRIAL CONGLOMERATES	0.60%

FINANCIALS	14.60%
BANKS	6.82%
INSURANCE	6.45%
CAPITAL MARKETS	0.95%
DIVERSIFIED FINANCIAL SERVICES	0.38%
THRIFTS & MORTGAGE FINANCE	0.19%
CONSUMER DISCRETIONARY	14.09%
AUTOMOBILES	7.20%
TEXTILES, APPAREL & LUXURY GOO	4.62%
DISTRIBUTORS	0.71%
SPECIALTY RETAIL	0.59%
AUTO COMPONENTS	0.52%
HOTELS, RESTAURANTS & LEISURE	0.34%
LEISURE PRODUCTS	0.26%
HOUSEHOLD DURABLES	0.09%
INTERNET & DIRECT MARKETING RE	0.03%
INFORMATION TECHNOLOGY	11.74%
SEMICONDUCTORS & SEMICONDUCTOR	5.70%
IT SERVICES	3.04%
SOFTWARE	1.60%
COMMUNICATIONS EQUIPMENT	1.32%
TECHNOLOGY HW, STORAGE & PERIP	0.08%
HEALTH CARE	8.47%
PHARMACEUTICALS	7.92%
HEALTH CARE PROVIDERS & SERVIC	0.38%
HEALTH CARE EQUIPMENT & SUPPLI	0.15%
BIOTECHNOLOGY	0.06%
MATERIALS	7.82%
CHEMICALS	3.64%
METALS & MINING	2.77%
PAPER & FOREST PRODUCTS	1.37%
CONTAINERS & PACKAGING	0.75%
CONSTRUCTION MATERIALS	0.04%
CONSUMER STAPLES	6.70%
FOOD & STAPLES RETAILING	4.13%
PERSONAL PRODUCTS	0.91%
FOOD PRODUCTS	0.90%
BEVERAGES	0.77%
ENERGY	6.46%
OIL, GAS & CONSUMABLE FUELS	6.46%
COMMUNICATION SERVICES	5.97%
DIVERSIFIED TELECOMMUNICATION	4.01%
MEDIA	1.97%
UTILITIES	5.54%
MULTI-UTILITIES	3.96%
INDPNDENT PWR & RENEWABLE ELEC	1.59%
ELECTRIC UTILITIES	1.03%
GAS UTILITIES	0.08%
REAL ESTATE	0.70%

EQUITY RE INVESTMENT TRUSTS (R	0.40%
REAL ESTATE MANAGEMENT & DEVEL	0.30%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas In nuclear energy

No

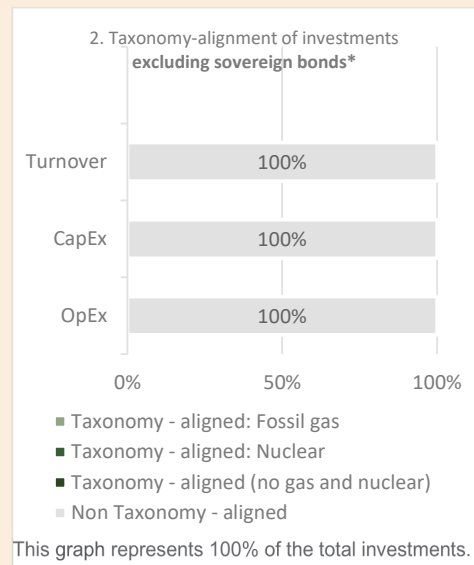
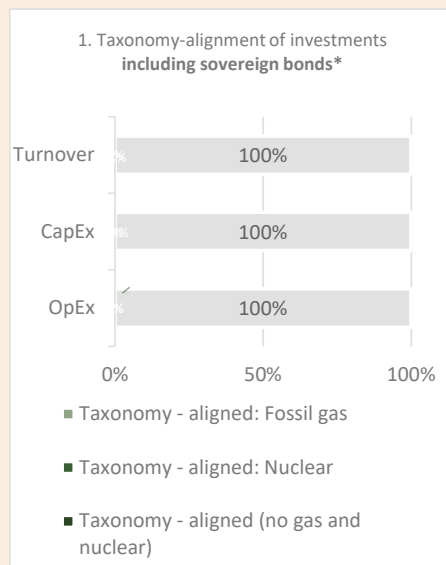
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.88% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Europe Small Cap ESG Screened Equity Fund (the "Fund")

Legal entity identifier: 5493004X5UEROS74C B07

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="checkbox"/> <input type="checkbox"/> Yes	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Europe Small Cap ESG Screened Enhanced Equity Fund ("Fund") is to outperform the MSCI Europe Small Cap Index ("Index") over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● How did the sustainability indicators perform?

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts ("PAI") on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
ASR NEDERLAND NV	FINANCIALS	1.48%	NETHERLANDS
TRELLEBORG AB B SHS	INDUSTRIALS	1.39%	SWEDEN
MAN GROUP PLC/JERSEY	FINANCIALS	1.30%	UNITED KINGDOM
INCHCAPE PLC	CONSUMER DISCRETIONARY	1.23%	UNITED KINGDOM
REXEL SA	INDUSTRIALS	1.22%	FRANCE
IPSOS	COMMUNICATION SERVICES	1.20%	FRANCE
SYDBANK A/S	FINANCIALS	1.17%	DENMARK
LOOMIS AB	INDUSTRIALS	1.14%	SWEDEN
SPIRENT COMMUNICATIONS PLC	INFORMATION TECHNOLOGY	1.10%	UNITED KINGDOM
GALENICA AG	HEALTH CARE	1.09%	SWITZERLAND
MOBILEZONE HOLDING AG REG	CONSUMER DISCRETIONARY	1.05%	SWITZERLAND
NEW WAVE GROUP AB B SHS	CONSUMER DISCRETIONARY	1.04%	SWEDEN
COFACE SA	FINANCIALS	1.03%	FRANCE
REDDE NORTHGATE PLC	INDUSTRIALS	1.03%	UNITED KINGDOM
SPECTRIS PLC	INFORMATION TECHNOLOGY	1.00%	UNITED KINGDOM



What was the proportion of sustainability-related investments?

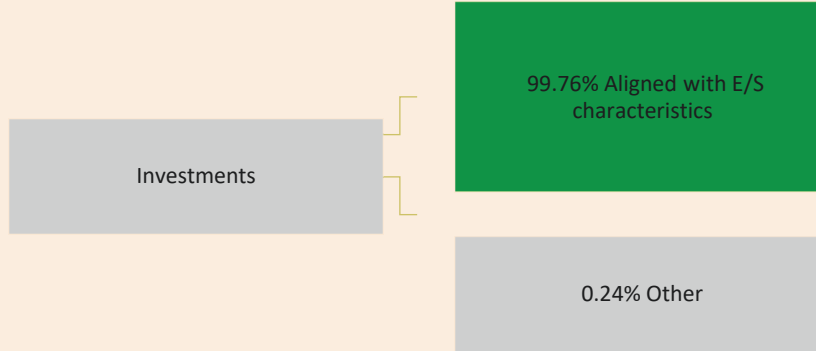
See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.76% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.24% of the assets,

consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

INDUSTRIALS	26.02%
MACHINERY	4.46%
COMMERCIAL SERVICES & SUPPLIES	4.42%
CONSTRUCTION & ENGINEERING	3.49%
TRADING COMPANIES & DISTRIBUTORS	3.37%
BUILDING PRODUCTS	2.95%
ELECTRICAL EQUIPMENT	2.41%
MARINE	2.05%
ROAD & RAIL	1.34%
AEROSPACE & DEFENSE	1.30%
PROFESSIONAL SERVICES	0.53%
AIR FREIGHT & LOGISTICS	0.36%
FINANCIALS	15.80%
BANKS	4.50%
INSURANCE	4.12%
CAPITAL MARKETS	3.90%
DIVERSIFIED FINANCIAL SERVICES	1.44%
THRIFTS & MORTGAGE FINANCE	1.38%
CONSUMER FINANCE	0.46%
CONSUMER DISCRETIONARY	10.99%
SPECIALTY RETAIL	3.89%
TEXTILES, APPAREL & LUXURY GOODS	2.06%
AUTO COMPONENTS	1.43%
DISTRIBUTORS	1.33%
HOUSEHOLD DURABLES	1.32%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

HOTELS, RESTAURANTS & LEISURE	0.93%
LEISURE PRODUCTS	0.70%
MULTILINE RETAIL	0.32%
DIVERSIFIED CONSUMER SERVICES	0.13%
REAL ESTATE	9.20%
EQUITY RE INVESTMENT TRUSTS (R	5.49%
REAL ESTATE MANAGEMENT & DEVEL	3.71%
INFORMATION TECHNOLOGY	8.34%
IT SERVICES	2.83%
COMMUNICATIONS EQUIPMENT	1.80%
ELECTRONIC EQUIP, INSTRUMENT &	1.35%
SEMICONDUCTORS & SEMICONDUCTOR	1.29%
SOFTWARE	0.70%
TECHNOLOGY HW, STORAGE & PERIP	0.36%
HEALTH CARE	7.33%
HEALTH CARE PROVIDERS & SERVIC	2.64%
HEALTH CARE EQUIPMENT & SUPPLI	2.40%
PHARMACEUTICALS	1.77%
HEALTH CARE TECHNOLOGY	0.87%
LIFE SCIENCES	0.26%
BIOTECHNOLOGY	0.12%
MATERIALS	7.05%
COMMUNICATION SERVICES	4.76%
METALS & MINING	4.08%
CHEMICALS	2.35%
CONSTRUCTION MATERIALS	0.69%
PAPER & FOREST PRODUCTS	0.13%
MEDIA	2.91%
DIVERSIFIED TELECOMMUNICATION	0.83%
WIRELESS TELECOMMUNICATION SER	0.72%
ENTERTAINMENT	0.48%
INTERACTIVE MEDIA & SERVICES	0.23%
CONSUMER STAPLES	3.80%
FOOD PRODUCTS	2.68%
FOOD & STAPLES RETAILING	0.99%
TOBACCO	0.24%
BEVERAGES	0.02%
UTILITIES	3.15%
MULTI-UTILITIES	2.10%
INDPNDENT PWR & RENEWABLE ELEC	1.05%
ENERGY	1.89%
OIL, GAS & CONSUMABLE FUELS	1.46%
ENERGY EQUIPMENT & SERVICES	0.43%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

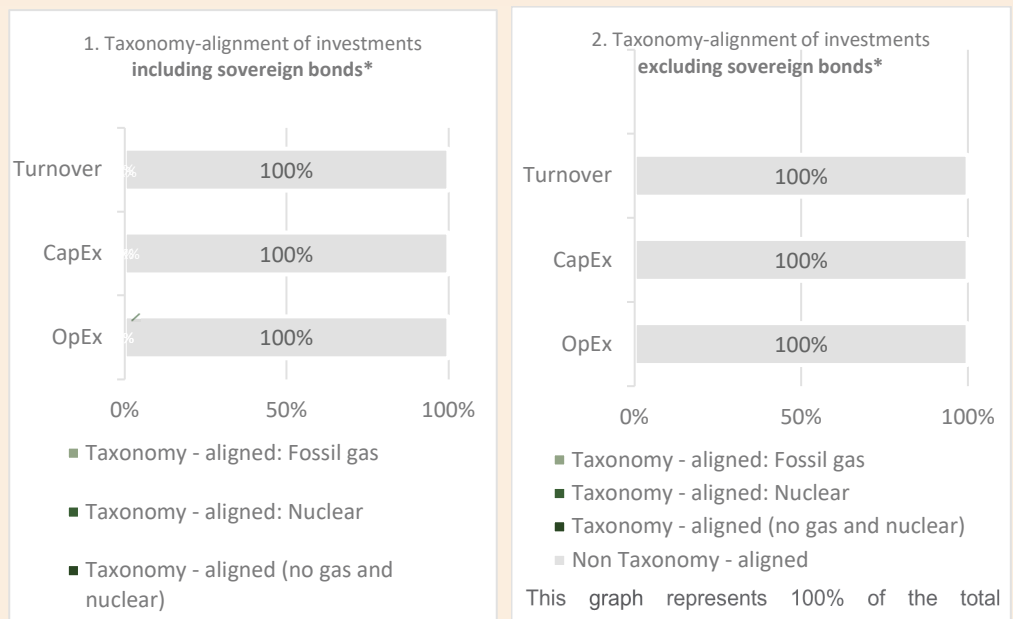
Taxonomy-aligned activities are expressed as a share of:

-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure** (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures

● What was the share of investments made in transitional and enabling activities?

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.24% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.





How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Emerging Markets Small Cap ESG Screened Equity Fund (the "Fund")

Legal entity identifier: 549300SXZY3ZL2ZGE W73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective : ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective : ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Emerging Markets Small Cap ESG Screened Enhanced Equity Fund (“Fund”) is to outperform the MSCI Emerging Markets Small Cap Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
TATA CHEMICALS LTD	MATERIALS	1.02%	INDIA
COMPEQ MANUFACTURING CO LTD	INFORMATION TECHNOLOGY	0.94%	TAIWAN
HANWHA AEROSPACE CO LTD	INDUSTRIALS	0.94%	KOREA, REPUBLIC OF
TORRENT POWER LTD	UTILITIES	0.93%	INDIA
LIC HOUSING FINANCE LTD	FINANCIALS	0.86%	INDIA
SAO MARTINHO SA	CONSUMER STAPLES	0.83%	BRAZIL
AKR CORPORINDO TBK PT	ENERGY	0.80%	INDONESIA
APOLLO TYRES LTD	CONSUMER DISCRETIONARY	0.77%	INDIA
CHIPBOND TECHNOLOGY CORP	INFORMATION TECHNOLOGY	0.76%	TAIWAN
PERSISTENT SYSTEMS LTD FOR	INFORMATION TECHNOLOGY	0.71%	INDIA
UNITED INTERNATIONAL TRANSPO	INDUSTRIALS	0.70%	SAUDI ARABIA
OIL INDIA LTD	ENERGY	0.65%	INDIA
INNOX ADVANCED MATERIALS CO	INFORMATION TECHNOLOGY	0.65%	KOREA, REPUBLIC OF
CHIPMOS TECHNOLOGIES INC	INFORMATION TECHNOLOGY	0.65%	TAIWAN
YOUNGONE CORP	CONSUMER DISCRETIONARY	0.65%	KOREA, REPUBLIC OF



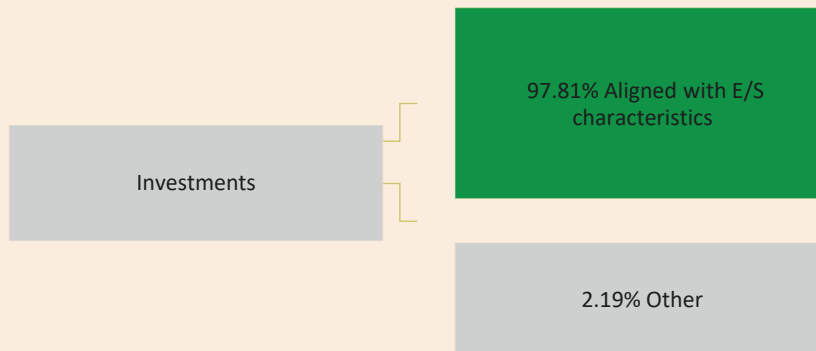
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

97.81% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.19% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	18.27%
SEMICONDUCTORS & SEMICONDUCTOR	9.15%
ELECTRONIC EQUIP, INSTRUMENT &	4.86%
TECHNOLOGY HW, STORAGE & PERIP	1.63%
IT SERVICES	1.41%
SOFTWARE	1.22%
MATERIALS	13.92%
CHEMICALS	8.87%
METALS & MINING	2.95%
PAPER & FOREST PRODUCTS	0.97%
CONSTRUCTION MATERIALS	0.63%
CONTAINERS & PACKAGING	0.50%
INDUSTRIALS	13.84%
MACHINERY	2.58%
ELECTRICAL EQUIPMENT	2.00%
MARINE	1.60%
INDUSTRIAL CONGLOMERATES	1.46%
CONSTRUCTION & ENGINEERING	1.41%
TRADING COMPANIES & DISTRIBUTO	1.29%
AEROSPACE & DEFENSE	0.94%
ROAD & RAIL	0.81%
AIRLINES	0.53%
TRANSPORTATION INFRASTRUCTURE	0.52%
BUILDING PRODUCTS	0.45%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

AIR FREIGHT & LOGISTICS	0.22%
PROFESSIONAL SERVICES	0.04%
CONSUMER DISCRETIONARY	10.81%
TEXTILES, APPAREL & LUXURY GOO	3.13%
AUTO COMPONENTS	2.84%
SPECIALTY RETAIL	1.83%
HOUSEHOLD DURABLES	0.93%
AUTOMOBILES	0.61%
DIVERSIFIED CONSUMER SERVICES	0.51%
MULTILINE RETAIL	0.50%
HOTELS, RESTAURANTS & LEISURE	0.22%
LEISURE PRODUCTS	0.19%
DISTRIBUTORS	0.04%
FINANCIALS	9.81%
BANKS	3.66%
CAPITAL MARKETS	2.76%
DIVERSIFIED FINANCIAL SERVICES	1.41%
INSURANCE	0.90%
THRIFTS & MORTGAGE FINANCE	0.86%
CONSUMER FINANCE	0.22%
HEALTH CARE	8.93%
PHARMACEUTICALS	3.84%
HEALTH CARE PROVIDERS & SERVIC	3.35%
HEALTH CARE EQUIPMENT & SUPPLI	1.56%
BIOTECHNOLOGY	0.34%
CONSUMER STAPLES	6.27%
FOOD PRODUCTS	4.88%
FOOD & STAPLES RETAILING	0.66%
BEVERAGES	0.55%
PERSONAL PRODUCTS	0.11%
TOBACCO	0.06%
REAL ESTATE	6.18%
REAL ESTATE MANAGEMENT & DEVEL	4.78%
EQUITY RE INVESTMENT TRUSTS (R	1.40%
UTILITIES	4.59%
ELECTRIC UTILITIES	2.15%
INDPNDENT PWR & RENEWABLE ELEC	1.20%
WATER UTILITIES	0.77%
GAS UTILITIES	0.45%
MULTI-UTILITIES	0.05%
COMMUNICATION SERVICES	3.16%
MEDIA	0.98%
ENTERTAINMENT	0.81%
DIVERSIFIED TELECOMMUNICATION	0.62%
WIRELESS TELECOMMUNICATION SER	0.61%
INTERACTIVE MEDIA & SERVICES	0.15%
ENERGY	2.52%
OIL, GAS & CONSUMABLE FUELS	2.10%
ENERGY EQUIPMENT & SERVICES	0.42%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

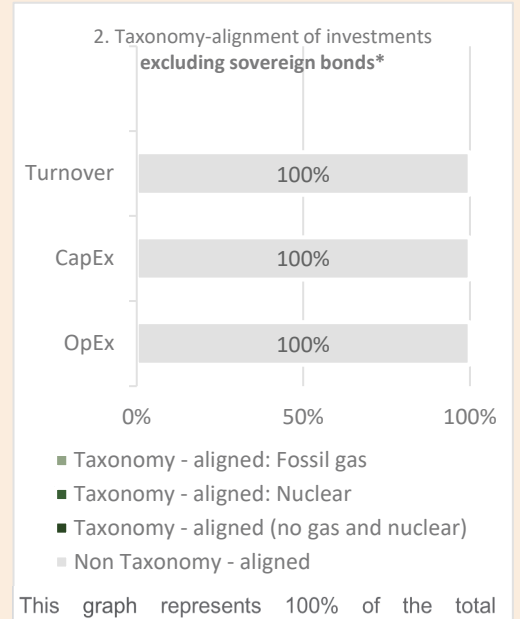
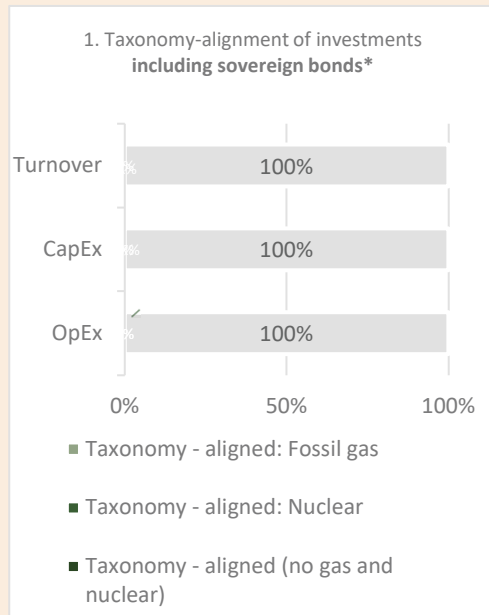
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*
 This graph represents x% of the total investments.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 2.19% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Global ESG Screened Managed Volatility Equity Fund (the "Fund")

Legal entity identifier: 549300SR9616JQE7C E72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective : ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective : ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Managed Volatility Equity Fund (“Fund”) is to outperform the MSCI World Index (“Index”) over the medium and long term while screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
ELI LILLY + CO	HEALTH CARE	1.22%	UNITED STATES
GENERAL MILLS INC	CONSUMER STAPLES	1.19%	UNITED STATES
WASTE MANAGEMENT INC	INDUSTRIALS	1.17%	UNITED STATES
ARTHUR J GALLAGHER + CO	FINANCIALS	1.15%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.15%	UNITED STATES
PEPSICO INC	CONSUMER STAPLES	1.14%	UNITED STATES
BRISTOL MYERS SQUIBB CO	HEALTH CARE	1.13%	UNITED STATES
AMGEN INC	HEALTH CARE	1.12%	UNITED STATES
KROGER CO	CONSUMER STAPLES	1.11%	UNITED STATES
VERTEX PHARMACEUTICALS INC	HEALTH CARE	1.10%	UNITED STATES
T MOBILE US INC	COMMUNICATION SERVICES	1.10%	UNITED STATES
HERSHEY CO/THE	CONSUMER STAPLES	1.10%	UNITED STATES
DOLLAR GENERAL CORP	CONSUMER DISCRETIONARY	1.10%	UNITED STATES
KIMBERLY CLARK CORP	CONSUMER STAPLES	1.09%	UNITED STATES
HORMEL FOODS CORP	CONSUMER STAPLES	1.09%	UNITED STATES



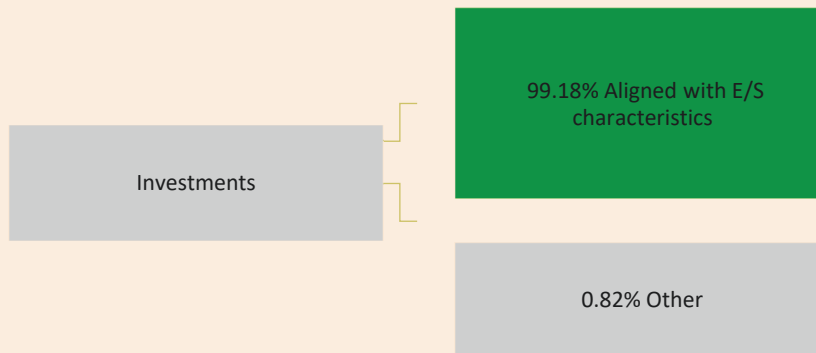
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.18% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.82% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

CONSUMER STAPLES	25.03%
FOOD PRODUCTS	10.16%
HOUSEHOLD PRODUCTS	6.12%
FOOD & STAPLES RETAILING	5.04%
TOBACCO	1.87%
BEVERAGES	1.74%
PERSONAL PRODUCTS	0.10%
HEALTH CARE	21.86%
PHARMACEUTICALS	9.98%
BIOTECHNOLOGY	7.87%
HEALTH CARE EQUIPMENT & SUPPLI	2.11%
HEALTH CARE PROVIDERS & SERVIC	1.61%
LIFE SCIENCES	0.28%
COMMUNICATION SERVICES	15.34%
DIVERSIFIED TELECOMMUNICATION	9.87%
WIRELESS TELECOMMUNICATION SER	3.15%
ENTERTAINMENT	1.55%
MEDIA	0.77%
UTILITIES	14.14%
ELECTRIC UTILITIES	6.29%
MULTI-UTILITIES	5.13%
GAS UTILITIES	1.60%
WATER UTILITIES	1.12%
INDUSTRIALS	6.78%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

AIR FREIGHT & LOGISTICS	3.22%
COMMERCIAL SERVICES & SUPPLIES	2.80%
ROAD & RAIL	0.32%
AEROSPACE & DEFENSE	0.16%
INDUSTRIAL CONGLOMERATES	0.14%
MARINE	0.12%
MACHINERY	0.07%
AIRLINES	0.05%
FINANCIALS	5.54%
BANKS	2.65%
INSURANCE	2.04%
CAPITAL MARKETS	0.85%
CONSUMER DISCRETIONARY	3.44%
MULTILINE RETAIL	2.65%
HOTELS, RESTAURANTS & LEISURE	0.46%
SPECIALTY RETAIL	0.33%
INFORMATION TECHNOLOGY	2.47%
SOFTWARE	1.36%
COMMUNICATIONS EQUIPMENT	0.85%
TECHNOLOGY HW, STORAGE & PERIP	0.23%
SEMICONDUCTORS & SEMICONDUCTOR	0.15%
ELECTRONIC EQUIP, INSTRUMENT &	0.08%
ENERGY	1.99%
OIL, GAS & CONSUMABLE FUELS	1.99%
REAL ESTATE	1.86%
REAL ESTATE MANAGEMENT & DEVEL	1.35%
EQUITY RE INVESTMENT TRUSTS (R	0.50%
MATERIALS	1.14%
CONTAINERS & PACKAGING	1.14%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

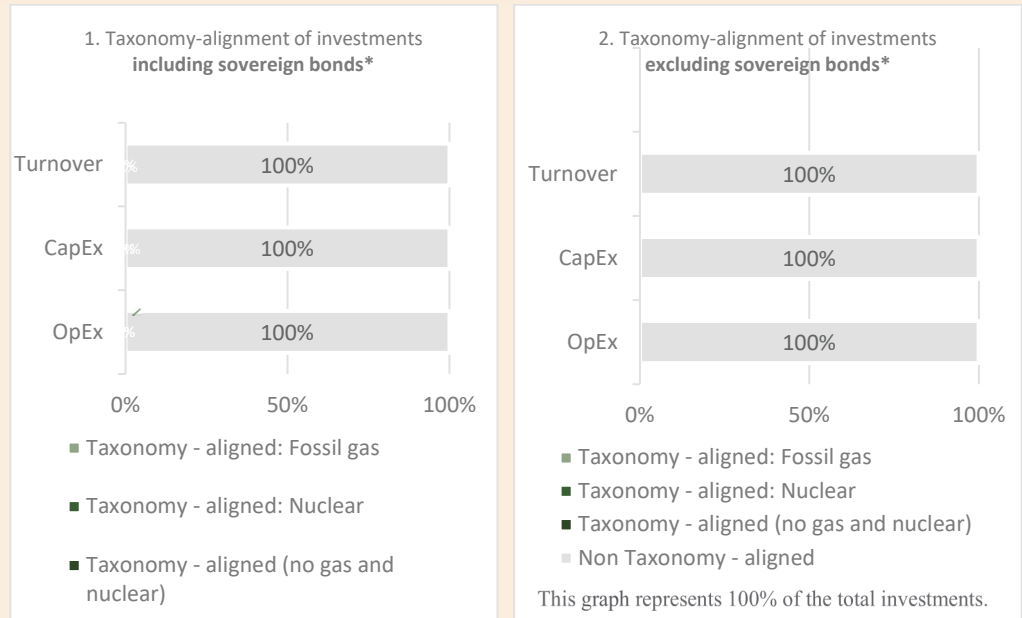
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.82% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Global ESG Screened Defensive Equity Fund (the "Fund") **Legal entity identifier:** 549300C9I4720D0IDK69

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input type="checkbox"/> <input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Global ESG Screened Defensive Equity Fund (“Fund”) is to outperform the MSCI World Index (“Index”) over the long term with lower volatility and reduced impact from market drawdowns while the investment policy will also involve screening out securities based on an assessment of their adherence to ESG criteria i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen that was applied to the portfolio of the Fund throughout the period to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental and social characteristics is measured through the % of the portfolio invested in securities that are included in the negative and norms-based screen

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to investing in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered Principal Adverse Impacts (“PAI”) on sustainability factors by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considered

- Exposure to companies active in the fossil fuel sector
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
WASTE MANAGEMENT INC	INDUSTRIALS	1.62%	UNITED STATES
KONINKLIJKE AHOLD DELHAIZE N	CONSUMER STAPLES	1.60%	UNITED STATES
COSTCO WHOLESALE CORP	CONSUMER STAPLES	1.53%	UNITED STATES
ELI LILLY + CO	HEALTH CARE	1.53%	UNITED STATES
MERCK + CO. INC.	HEALTH CARE	1.51%	UNITED STATES
ABBVIE INC	HEALTH CARE	1.50%	UNITED STATES
LOBLAW COMPANIES LTD	CONSUMER STAPLES	1.50%	CANADA
PEPSICO INC	CONSUMER STAPLES	1.49%	UNITED STATES
NIPPON TELEGRAPH + TELEPHONE	COMMUNICATION SERVICES	1.49%	JAPAN
REPUBLIC SERVICES INC	INDUSTRIALS	1.46%	UNITED STATES
CVS HEALTH CORP	HEALTH CARE	1.39%	UNITED STATES
PFIZER INC	HEALTH CARE	1.38%	UNITED STATES
PROCTER + GAMBLE CO/THE	CONSUMER STAPLES	1.37%	UNITED STATES
CONSOLIDATED EDISON INC	UTILITIES	1.37%	UNITED STATES
QUEST DIAGNOSTICS INC	HEALTH CARE	1.36%	UNITED STATES



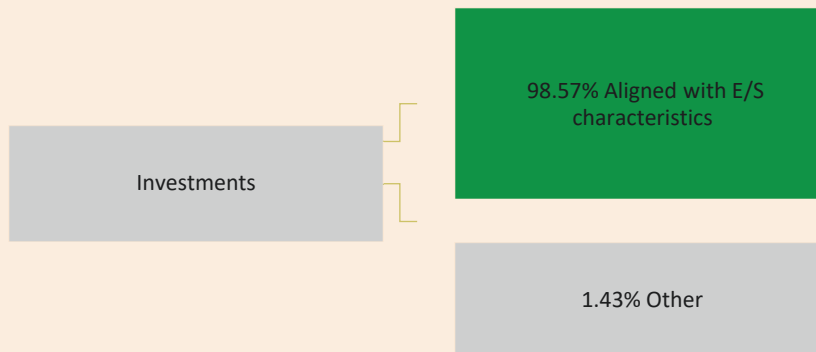
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

98.57% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 1.43% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

HEALTH CARE	23.64%
PHARMACEUTICALS	11.64%
HEALTH CARE PROVIDERS & SERVIC	7.78%
BIOTECHNOLOGY	3.76%
HEALTH CARE EQUIPMENT & SUPPLI	0.91%
CONSUMER STAPLES	22.34%
FOOD & STAPLES RETAILING	10.17%
FOOD PRODUCTS	6.76%
HOUSEHOLD PRODUCTS	1.98%
BEVERAGES	1.96%
TOBACCO	1.47%
COMMUNICATION SERVICES	11.81%
DIVERSIFIED TELECOMMUNICATION	7.58%
WIRELESS TELECOMMUNICATION SER	1.85%
ENTERTAINMENT	1.01%
MEDIA	0.75%
INTERACTIVE MEDIA & SERVICES	0.63%
INDUSTRIALS	11.28%
INFORMATION TECHNOLOGY	7.69%
TECHNOLOGY HW, STORAGE & PERIP	3.50%
COMMERCIAL SERVICES & SUPPLIES	3.46%
TRADING COMPANIES & DISTRIBUTO	2.89%
INDUSTRIAL CONGLOMERATES	1.67%
AIR FREIGHT & LOGISTICS	1.63%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

SOFTWARE	1.34%
COMMUNICATIONS EQUIPMENT	1.07%
SEMICONDUCTORS & SEMICONDUCTOR	0.97%
BUILDING PRODUCTS	0.65%
ELECTRONIC EQUIP, INSTRUMENT &	0.62%
MARINE	0.53%
AEROSPACE & DEFENSE	0.51%
CONSTRUCTION & ENGINEERING	0.49%
IT SERVICES	0.36%
UTILITIES	6.57%
MULTI-UTILITIES	4.25%
ELECTRIC UTILITIES	1.57%
GAS UTILITIES	1.01%
FINANCIALS	6.13%
CAPITAL MARKETS	2.72%
BANKS	2.27%
INSURANCE	1.14%
CONSUMER DISCRETIONARY	3.54%
SPECIALTY RETAIL	2.27%
MULTILINE RETAIL	1.31%
HOTELS, RESTAURANTS & LEISURE	1.07%
AUTO COMPONENTS	0.31%
REAL ESTATE	2.82%
EQUITY RE INVESTMENT TRUSTS (R	1.56%
REAL ESTATE MANAGEMENT & DEVEL	1.26%
ENERGY	1.74%
OIL, GAS & CONSUMABLE FUELS	1.74%
MATERIALS	1.01%
CONTAINERS & PACKAGING	0.61%
CHEMICALS	0.55%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

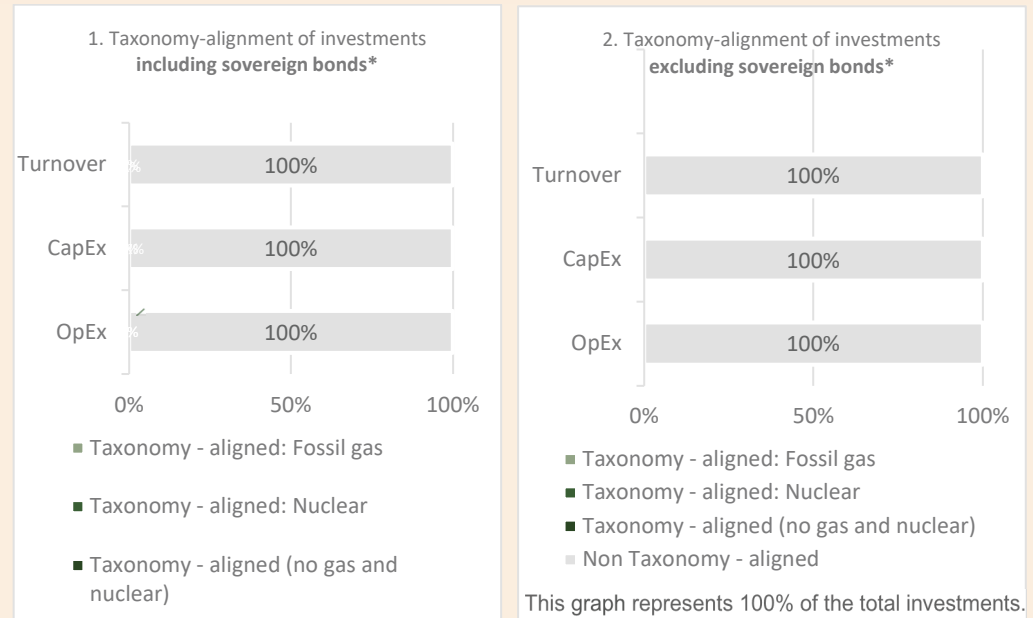
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 1.43% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The environmental and social characteristics promoted by the Fund is the negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

In implementing the Investment Policy of the Fund, securities in the Fund were selected primarily from the constituents of the Index and the Investment Manager applied the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis throughout the reference period. This resulted in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screened out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Sustainable Climate US Equity Fund (the "Fund")

Legal entity identifier: 549300F0UZT3QDK QWF24

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Sustainable Climate US Equity Fund ("Fund") is to invest in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues, and are better positioned for the physical risks posed by climate change while screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons). The Fund promotes environmental or social characteristics, but does not have as its objective a sustainable investment.

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons.

● **How did the sustainability indicators perform?**

The attainment of the environmental characteristics is measured through the higher exposure of the Fund's portfolio (relative to the MSCI USA Index ("Index")) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 58%

Fossil Fuel Reserves reduction compared to the Index is 75%

Brown revenues reduction compared to the Index is 74%

Green revenues increase compared to the Index is 217%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation improved compared to the Index by 0.27.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	6.71%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.43%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	3.43%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.99%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	2.49%	UNITED STATES
JOHNSON + JOHNSON	HEALTH CARE	1.68%	UNITED STATES
JPMORGAN CHASE + CO	FINANCIALS	1.29%	UNITED STATES
NORFOLK SOUTHERN CORP	INDUSTRIALS	1.29%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.27%	UNITED STATES
MASTERCARD INC A	INFORMATION TECHNOLOGY	1.13%	UNITED STATES
GENERAL ELECTRIC CO	INDUSTRIALS	1.11%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	1.08%	UNITED STATES
BANK OF AMERICA CORP	FINANCIALS	1.05%	UNITED STATES
COCA COLA CO/THE	CONSUMER STAPLES	1.03%	UNITED STATES
PFIZER INC	HEALTH CARE	1.00%	UNITED STATES



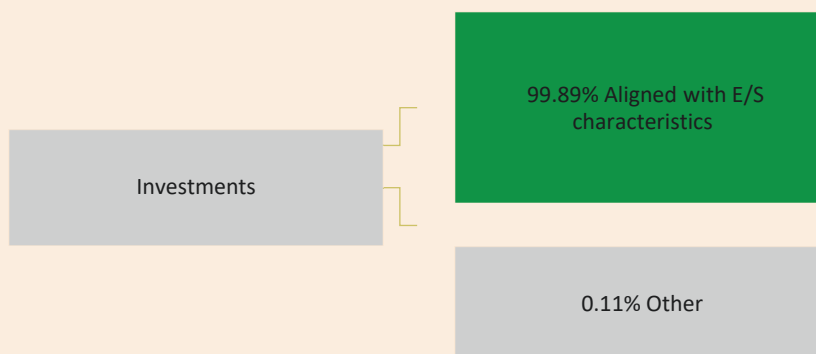
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.89% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.11% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

In which economic sectors were the investments made?

INFORMATION TECHNOLOGY	27.49%
SOFTWARE	9.09%
TECHNOLOGY HW, STORAGE & PERIP	7.52%
SEMICONDUCTORS & SEMICONDUCTOR	4.80%
IT SERVICES	4.63%
COMMUNICATIONS EQUIPMENT	1.25%
ELECTRONIC EQUIP, INSTRUMENT &	0.20%
HEALTH CARE	15.34%
PHARMACEUTICALS	4.84%
HEALTH CARE PROVIDERS & SERVIC	3.95%
HEALTH CARE EQUIPMENT & SUPPLI	2.47%
BIOTECHNOLOGY	2.27%
LIFE SCIENCES	1.81%
CONSUMER DISCRETIONARY	11.08%
INTERNET & DIRECT MARKETING RE	3.08%
AUTOMOBILES	2.52%
HOTELS, RESTAURANTS & LEISURE	1.95%
SPECIALTY RETAIL	1.82%
TEXTILES, APPAREL & LUXURY GOO	0.63%
MULTILINE RETAIL	0.57%
DISTRIBUTORS	0.27%
AUTO COMPONENTS	0.24%
FINANCIALS	10.69%
BANKS	3.63%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

INSURANCE	3.18%
CAPITAL MARKETS	3.04%
CONSUMER FINANCE	0.43%
DIVERSIFIED FINANCIAL SERVICES	0.36%
MORTGAGE RE INVESTMENT TRUSTS	0.14%
INDUSTRIALS	9.27%
COMMERCIAL SERVICES & SUPPLIES	2.03%
MACHINERY	1.79%
ROAD & RAIL	1.18%
INDUSTRIAL CONGLOMERATES	1.11%
AEROSPACE & DEFENSE	0.96%
TRADING COMPANIES & DISTRIBUTORS	0.74%
BUILDING PRODUCTS	0.52%
ELECTRICAL EQUIPMENT	0.44%
PROFESSIONAL SERVICES	0.28%
AIR FREIGHT & LOGISTICS	0.32%
COMMUNICATION SERVICES	8.68%
INTERACTIVE MEDIA & SERVICES	4.90%
DIVERSIFIED TELECOMMUNICATION	1.62%
ENTERTAINMENT	1.18%
MEDIA	0.76%
WIRELESS TELECOMMUNICATION SERVICES	0.22%
CONSUMER STAPLES	6.17%
BEVERAGES	1.54%
HOUSEHOLD PRODUCTS	1.27%
FOOD & STAPLES RETAILING	1.25%
TOBACCO	1.12%
FOOD PRODUCTS	0.82%
PERSONAL PRODUCTS	0.16%
ENERGY	3.76%
OIL, GAS & CONSUMABLE FUELS	2.64%
ENERGY EQUIPMENT & SERVICES	1.12%
REAL ESTATE	3.28%
EQUITY RE INVESTMENT TRUSTS (REIT)	2.88%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.40%
MATERIALS	2.02%
CHEMICALS	1.12%
METALS & MINING	0.59%
CONTAINERS & PACKAGING	0.31%
UTILITIES	2.01%
WATER UTILITIES	1.12%
ELECTRIC UTILITIES	0.89%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹**

Yes:

In fossil gas

In nuclear energy

No

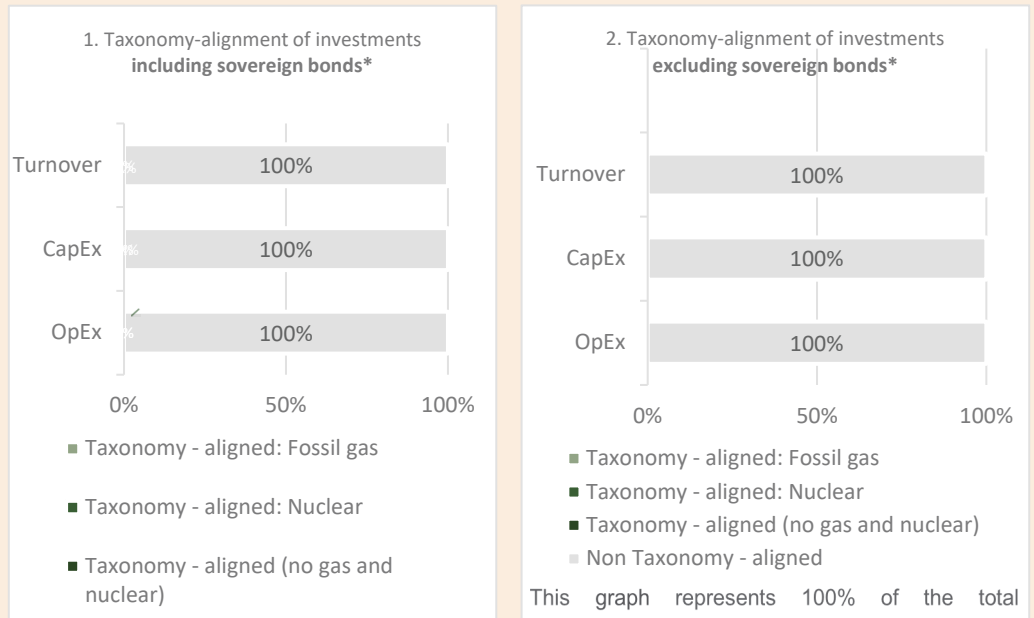
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



This graph represents x% of the total investments.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.11% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology who provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk. In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the



Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund screens out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.

How did this financial product perform compared to the reference benchmark?



The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Sustainable Climate World Equity Fund (the "Fund")

Legal entity identifier: 549300UN2KRY0QD46M87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment policy of the State Street Sustainable Climate World Equity Fund (“Fund”) is to invest in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues, and are better positioned for the physical risks posed by climate change while screening out securities based on an assessment of their adherence to ESG criteria (i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons).

The Fund promotes certain environmental characteristics through investments in companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), produce green revenues and are better positioned for the physical risks posed by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption and controversial weapons. The Fund may use additional ESG screening techniques from time to time in order to exclude securities based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

● **How did the sustainability indicators perform?**

The attainment of the environmental characteristics is measured through the higher exposure of the Fund’s portfolio (relative to the MSCI World Index (“Index”)) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 63%

Fossil Fuel Reserves reduction compared to the Index is 90%

Brown revenues reduction compared to the Index is 89%

Green revenues increase compared to the Index is 322%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation improved compared to the Index by 0.25.

● **...and compared to previous periods?**

N/A – first reporting period. No comparison available.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
APPLE INC	INFORMATION TECHNOLOGY	4.78%	UNITED STATES
MICROSOFT CORP	INFORMATION TECHNOLOGY	3.86%	UNITED STATES
AMAZON.COM INC	CONSUMER DISCRETIONARY	2.07%	UNITED STATES
TESLA INC	CONSUMER DISCRETIONARY	1.94%	UNITED STATES
CISCO SYSTEMS INC	INFORMATION TECHNOLOGY	1.58%	UNITED STATES
ALPHABET INC CL C	COMMUNICATION SERVICES	1.53%	UNITED STATES
CANADIAN NATL RAILWAY CO	INDUSTRIALS	1.36%	CANADA
SCHNEIDER ELECTRIC SE	INDUSTRIALS	1.34%	FRANCE
ENBRIDGE INC	ENERGY	1.21%	CANADA
ALPHABET INC CL A	COMMUNICATION SERVICES	1.21%	UNITED STATES
UNITEDHEALTH GROUP INC	HEALTH CARE	1.11%	UNITED STATES
DEUTSCHE TELEKOM AG REG	COMMUNICATION SERVICES	0.97%	GERMANY
TOKYO ELECTRON LTD	INFORMATION TECHNOLOGY	0.89%	JAPAN
JPMORGAN CHASE + CO	FINANCIALS	0.86%	UNITED STATES
HOME DEPOT INC	CONSUMER DISCRETIONARY	0.76%	UNITED STATES



What was the proportion of sustainability-related investments?

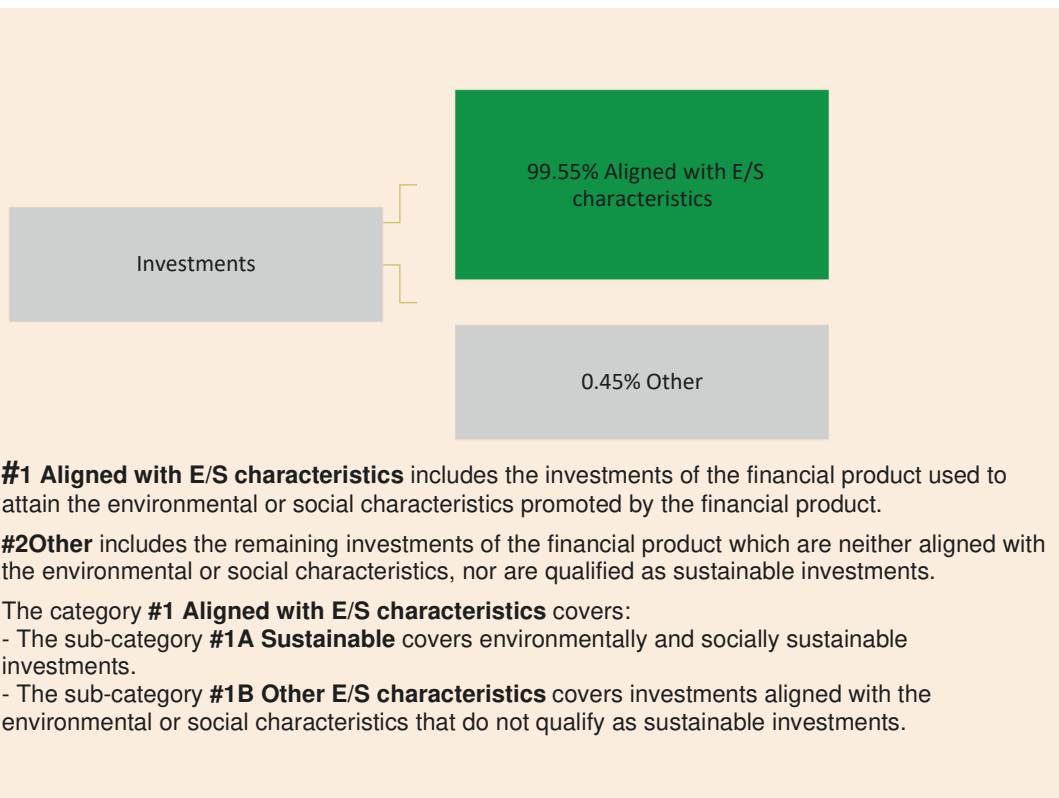
See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

99.55% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.45% of the assets,

Asset allocation describes the share of investments in specific assets.

consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



● **In which economic sectors were the investments made?**

INFORMATION TECHNOLOGY	21.77%
SOFTWARE	6.48%
TECHNOLOGY HW, STORAGE & PERIP	5.64%
IT SERVICES	3.90%
SEMICONDUCTORS & SEMICONDUCTOR	3.82%
COMMUNICATIONS EQUIPMENT	1.80%
ELECTRONIC EQUIP, INSTRUMENT &	0.14%
FINANCIALS	14.18%
INSURANCE	5.68%
BANKS	5.02%
CAPITAL MARKETS	2.81%
CONSUMER FINANCE	0.56%
DIVERSIFIED FINANCIAL SERVICES	0.07%
MORTGAGE RE INVESTMENT TRUSTS	0.05%
HEALTH CARE	14.82%
PHARMACEUTICALS	5.90%
HEALTH CARE PROVIDERS & SERVIC	3.69%
HEALTH CARE EQUIPMENT & SUPPLI	1.93%
BIOTECHNOLOGY	1.84%
LIFE SCIENCES	1.44%
HEALTH CARE TECHNOLOGY	0.03%
INDUSTRIALS	11.20%
ROAD & RAIL	3.54%
ELECTRICAL EQUIPMENT	2.04%
MACHINERY	1.09%
INDUSTRIAL CONGLOMERATES	0.97%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

BUILDING PRODUCTS	0.78%
PROFESSIONAL SERVICES	0.67%
TRADING COMPANIES & DISTRIBUTORS	0.67%
AEROSPACE & DEFENSE	0.42%
CONSTRUCTION & ENGINEERING	0.41%
COMMERCIAL SERVICES & SUPPLIES	0.41%
TRANSPORTATION INFRASTRUCTURE	0.20%
CONSUMER DISCRETIONARY	10.26%
AUTOMOBILES	2.71%
INTERNET & DIRECT MARKETING RE	2.28%
SPECIALTY RETAIL	1.56%
HOTELS, RESTAURANTS & LEISURE	1.41%
TEXTILES, APPAREL & LUXURY GOODS	0.83%
HOUSEHOLD DURABLES	0.50%
AUTO COMPONENTS	0.48%
DISTRIBUTORS	0.27%
MULTILINE RETAIL	0.20%
MEDIA	0.02%
COMMUNICATION SERVICES	7.93%
INTERACTIVE MEDIA & SERVICES	3.45%
DIVERSIFIED TELECOMMUNICATION	2.55%
MEDIA	0.94%
ENTERTAINMENT	0.70%
WIRELESS TELECOMMUNICATION SERVICES	0.28%
CONSUMER STAPLES	6.67%
FOOD & STAPLES RETAILING	2.07%
PERSONAL PRODUCTS	1.38%
HOUSEHOLD PRODUCTS	1.25%
BEVERAGES	0.89%
TOBACCO	0.63%
FOOD PRODUCTS	0.46%
ENERGY	4.09%
OIL, GAS & CONSUMABLE FUELS	3.63%
ENERGY EQUIPMENT & SERVICES	0.46%
MATERIALS	3.43%
CHEMICALS	2.23%
METALS & MINING	1.05%
CONTAINERS & PACKAGING	0.33%
PAPER & FOREST PRODUCTS	0.05%
REAL ESTATE	3.15%
EQUITY RE INVESTMENT TRUSTS (REIT)	2.41%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.74%
UTILITIES	2.23%
WATER UTILITIES	1.07%
MULTI-UTILITIES	0.66%
ELECTRIC UTILITIES	0.52%
GAS UTILITIES	0.22%
INDEPENDENT POWER & RENEWABLE ELECTRICITY	0.20%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

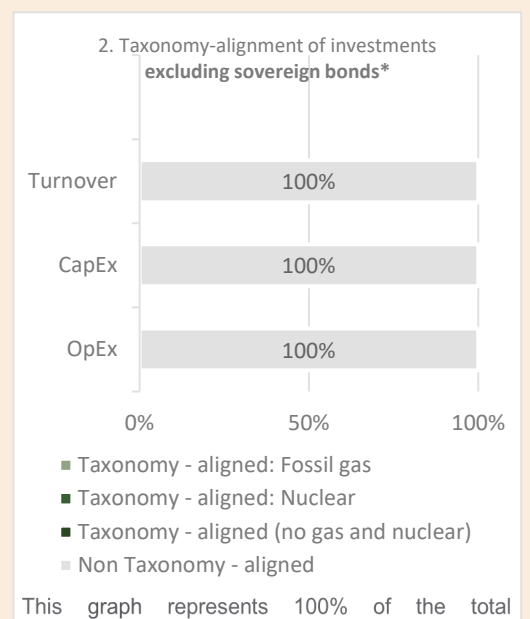
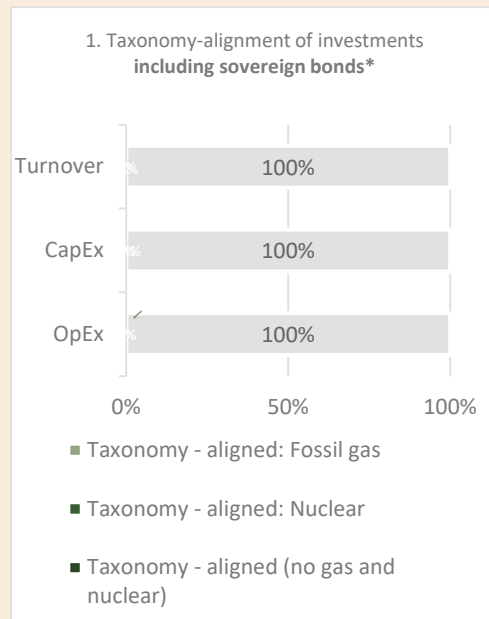
Taxonomy-aligned activities are expressed as a share of:

-**turnover** reflecting the share of revenue from green activities of investee companies.

-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

-**operational expenditure (OpEx)** reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

N/A



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

At year end, the Fund held 0.45% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology which provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Sustainable Climate US Corporate Bond Fund (the "Fund") **Legal entity identifier:** 5493008SOKGTNM21F646

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ____%	<input type="checkbox"/> with a social objective
<input type="checkbox"/>	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager employs a quantitative process to construct a portfolio of bonds taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue, fossil fuel reserves, allocation to green and climate-aligned bonds, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund intends to provide higher exposure (relative to the Index) to bonds of companies that are mitigating and adapting to climate-related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

The Fund promotes certain environmental characteristics through investments in bonds of companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled and climate-aligned bonds and corporate bonds issued by companies that are better positioned for the physical risks posted by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

● How did the sustainability indicators perform?

The attainment of the environmental characteristics is measured through the higher exposure of the Fund's portfolio (relative to the Bloomberg US Corporate Bond Index ("Index")) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks.

The Carbon Intensity reduction compared to the Index is 223%

Fossil Fuel Reserves reduction compared to the Index is 110%

Brown revenues reduction compared to the Index is 3%

Green & Climate Aligned bonds exposure increased compared to the Index is 5%

Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation increased compared to the Index by 0.02.

● ...and compared to previous periods?

N/A – first reporting period. No comparison available.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
BANK OF AMERICA CORP	BANKING	3.81%	UNITED STATES
JPMORGAN CHASE + CO	BANKING	3.47%	UNITED STATES
GOLDMAN SACHS GROUP INC	BANKING	2.50%	UNITED STATES
MORGAN STANLEY	BANKING	2.36%	UNITED STATES
CITIGROUP INC	BANKING	2.27%	UNITED STATES
VERIZON COMMUNICATIONS	COMMUNICATIONS	1.83%	UNITED STATES
AT+T INC	COMMUNICATIONS	1.76%	UNITED STATES
APPLE INC	TECHNOLOGY	1.76%	UNITED STATES
HSBC HOLDINGS PLC	BANKING	1.51%	UNITED KINGDOM
UNION PACIFIC CORP	TRANSPORTATION	1.51%	UNITED STATES
ORACLE CORP	TECHNOLOGY	1.48%	UNITED STATES
COMCAST CORP	COMMUNICATIONS	1.46%	UNITED STATES
ABBVIE INC	CONSUMER_NON_CYCLICAL	1.18%	UNITED STATES
AMAZON.COM INC	CONSUMER_CYCLICAL	1.11%	UNITED STATES
MICROSOFT CORP	TECHNOLOGY	1.05%	UNITED STATES



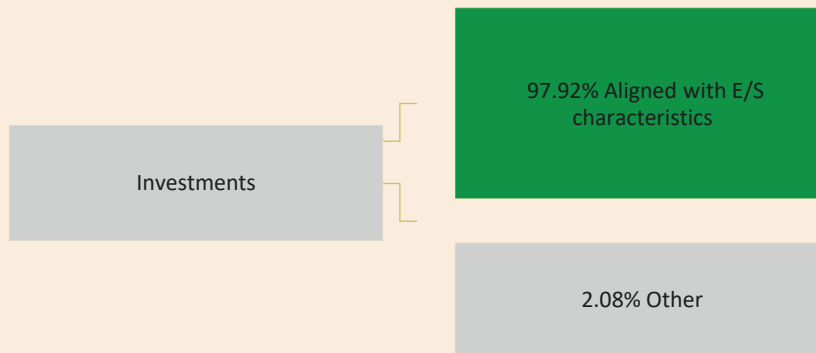
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● What was the asset allocation?

97.92% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 2.08% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

BANKING	27.96%
BANKING	27.38%
Diversified Banking Inst	0.37%
TECHNOLOGY	0.25%
Commer Banks Non-US	0.19%
Commer Banks-Southern US	0.07%
Super-Regional Banks-US	0.07%
CONSUMER_NON_CYCLICAL	16.29%
PHARMACEUTICALS	6.51%
HEALTHCARE	4.24%
FOOD_AND_BEVERAGE	4.14%
CONSUMER_PRODUCTS	1.21%
SUPERMARKETS	0.16%
Medical-Drugs	0.04%
TECHNOLOGY	12.96%
TECHNOLOGY	12.93%
HEALTHCARE	0.12%
RETAILERS	0.01%
COMMUNICATIONS	10.26%
WIRELINES	4.29%
MEDIA_ENTERTAINMENT	2.18%
WIRELESS	2.12%
CABLE_SATELLITE	1.60%
Telephone-Integrated	0.14%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Cellular Telecom	0.07%
CONSUMER_CYCLICAL	7.56%
RETAILERS	3.99%
AUTOMOTIVE	2.10%
RESTAURANTS	0.79%
CONSUMER_CYCLICAL_SERVICES	0.54%
Auto-Cars/Light Trucks	0.14%
GAMING	0.12%
Auto-Med&Heavy Duty Trks	0.02%
LODGING	0.01%
INSURANCE	4.67%
P&C	1.88%
HEALTH_INSURANCE	1.63%
LIFE	1.12%
Life/Health Insurance	0.07%
TRANSPORTATION	4.43%
RAILROADS	3.53%
TRANSPORTATION_SERVICES	0.87%
Transport-Services	0.06%
Transport-Rail	0.05%
CAPITAL_GOODS	3.74%
DIVERSIFIED_MANUFACTURING	1.98%
CONSTRUCTION_MACHINERY	0.97%
BUILDING_MATERIALS	0.41%
ENVIRONMENTAL	0.20%
AEROSPACE/DEFENSE	0.17%
PACKAGING	0.14%
REITS	3.18%
RETAIL_REITS	0.83%
OFFICE_REITS	0.70%
APARTMENT_REITS	0.61%
HEALTHCARE_REITS	0.51%
OTHER_REITS	0.49%
REITS-Warehouse/Industr	0.06%
REITS-Regional Malls	0.01%
ELECTRIC	2.99%
ELECTRIC	2.92%
Electric-Distribution	0.11%
Electric-Integrated	0.06%
BASIC_INDUSTRY	1.37%
CHEMICALS	0.91%
METALS_AND_MINING	0.31%
PAPER	0.15%
ENERGY	1.27%
MIDSTREAM	0.95%
REFINING	0.32%
BROKERAGE_ASSETMANAGERS_EXCHANGES	1.11%

BROKERAGE_ASSETMANAGERS_EXCHANGES	1.11%
OTHER_UTILITY	0.64%
OTHER_UTILITY	0.64%
NATURAL_GAS	0.25%
NATURAL_GAS	0.25%
FINANCE_COMPANIES	0.17%
FINANCE_COMPANIES	0.17%
TREASURIES	0.48%
TREASURIES	0.48%
Software	0.15%
Computer Software	0.14%
Enterprise Software/Serv	0.05%
INDUSTRIAL_OTHER	0.10%
INDUSTRIAL_OTHER	0.10%
Semiconductors	0.26%
Electronic Compo-Semicon	0.14%
Semicon Compo-Intg Circu	0.12%
Commercial Services	0.05%
Commercial Serv-Finance	0.05%
Electronics	0.19%
Electronic Parts Distrib	0.19%
Healthcare-Products	0.04%
Medical Products	0.04%
Cosmetics/Personal Care	0.03%
Cosmetics&Toiletries	0.03%
Gas	0.04%
Gas-Distribution	0.04%
Chemicals	0.02%
Agricultural Chemicals	0.02%
Pipelines	0.02%
Pipelines	0.02%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

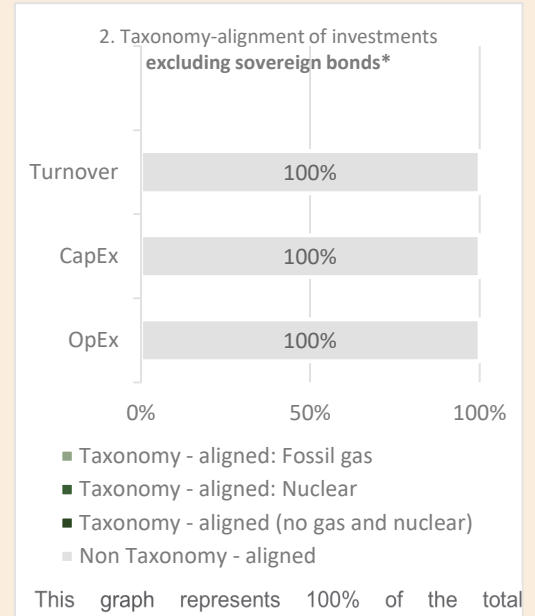
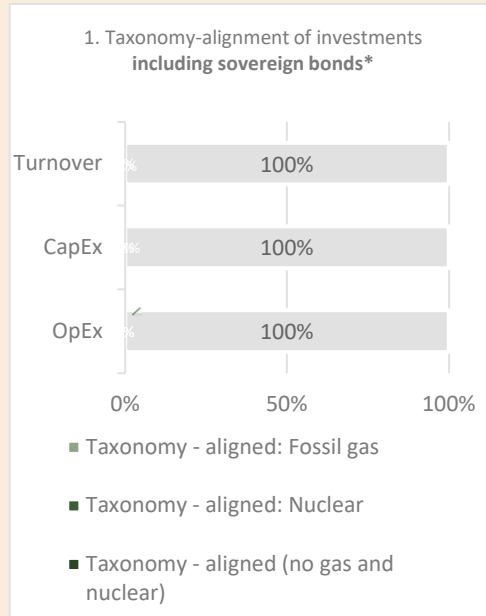
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.


-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**

 are sustainable investments with an environmental

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 2.08% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?



The strategy used by the fund is a systematic methodology which provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name: State Street Sustainable Climate Euro Corporate Bond Fund (the "Fund")

Legal entity identifier: 549300XZOKME431 V8W03

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It made **sustainable investments with a social objective**: ___%

It promoted E/S characteristics, but **did not make any sustainable investments**



Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager employs a quantitative process to construct a portfolio of bonds taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue, fossil fuel reserves, allocation to green and climate-aligned bonds, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund intends to provide higher exposure (relative to the Index) to bonds of companies that are mitigating and adapting to climate-related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

The Fund promotes certain environmental characteristics through investments in bonds of companies which exhibit lower carbon emissions in the way of current emissions and future emissions (measured by fossil fuel reserves), green labelled and climate-aligned bonds and corporate bonds issued by companies that are better positioned for the physical risks posted by climate change. In addition to this, further environmental and social characteristics are promoted by a negative and norms-based screen applied to the portfolio of the Fund to screen out securities based on an assessment of their adherence to ESG criteria, i.e. international norms in relation to environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco. The Fund may use additional ESG screening techniques from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

● ***How did the sustainability indicators perform?***

The attainment of the environmental characteristics is measured through the higher exposure of the Fund's portfolio (relative to the Bloomberg Euro Aggregate Corporate Index ("Index")) to companies that are mitigating greenhouse gas emissions and adapting to climate related risks. The Carbon Intensity reduction compared to the Index is 118%
Fossil Fuel Reserves reduction compared to the Index is 163%
Brown revenues reduction compared to the Index is 1%
Green & Climate Aligned bonds exposure increased compared to the Index is 14%
Companies that are positioned to benefit from the transition to the low-carbon economy based on their ratings for climate adaptation reduced compared to the Index by 0.05.

● ***...and compared to previous periods?***

N/A – first reporting period. No comparison available.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considers Principal Adverse Impacts (“PAI”) on sustainability factors as part of the Sustainable Climate Equity Strategy and by applying the negative and norms-based ESG screen prior to the construction of the portfolio. Specifically, the Fund considers

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Violations of UN Global Compact Principles
- Exposure to controversial weapons



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01 January 2022 to 31 December 2022.

Largest investments	Sector	% Assets	Country
BNP PARIBAS	BANKING	2.25%	FRANCE
ENGIE SA	NATURAL_GAS	1.36%	FRANCE
VOLKSWAGEN INTL FIN NV	CONSUMER_CYCLICAL	1.36%	NETHERLANDS
ING GROEP NV	BANKING	1.35%	NETHERLANDS
SOCIETE GENERALE	BANKING	1.20%	FRANCE
CAIXABANK SA	BANKING	1.19%	SPAIN
BANCO SANTANDER SA	BANKING	1.18%	SPAIN
ORANGE SA	COMMUNICATIONS	1.14%	FRANCE
JPMORGAN CHASE + CO	BANKING	1.06%	UNITED STATES
GOLDMAN SACHS GROUP INC	BANKING	1.03%	UNITED STATES
ANHEUSER BUSCH INBEV SA/	CONSUMER_NON_CYCLICAL	1.01%	BELGIUM
BANK OF AMERICA CORP	BANKING	0.96%	UNITED STATES
AT+T INC	COMMUNICATIONS	0.94%	UNITED STATES
DEUTSCHE BANK AG	BANKING	0.94%	GERMANY
INTESA SANPAOLO SPA	BANKING	0.92%	ITALY



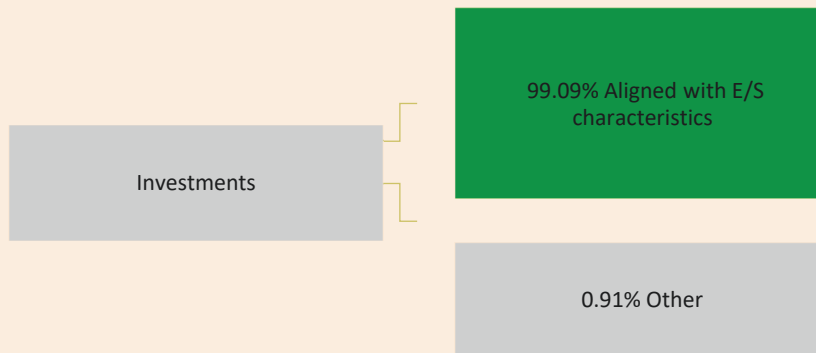
What was the proportion of sustainability-related investments?

See below – The Fund does not commit to making sustainable investments within the meaning of the SFDR or the Taxonomy Regulation.

Asset allocation describes the share of investments in specific assets.

● What was the asset allocation?

99.09% of the Fund's assets were invested in securities which are #1 Aligned with the environmental and social characteristics as outlined in the table below. 0.91% of the assets, consisting of cash as well as cash equivalents were classified under #2 Other in the below table and are not aligned with the promoted environmental and social characteristics.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

BANKING	34.44%
BANKING	33.83%
Commer Banks Non-US	0.56%
Diversified Banking Inst	0.25%
CONSUMER_NON_CYCLICAL	13.24%
HEALTHCARE	4.10%
FOOD_AND_BEVERAGE	4.04%
PHARMACEUTICALS	3.32%
CONSUMER_PRODUCTS	1.22%
SUPERMARKETS	0.37%
Medical-Drugs	0.18%
Food-Retail	0.09%
CONSUMER_CYCLICAL	10.15%
AUTOMOTIVE	7.13%
CONSUMER_CYCLICAL_SERVICES	1.16%
RETAILERS	1.07%
Auto-Cars/Light Trucks	0.52%
RESTAURANTS	0.38%
Auto-Med&Heavy Duty Trks	0.09%
COMMUNICATIONS	8.29%
WIRELINES	5.58%
WIRELESS	1.03%
MEDIA_ENTERTAINMENT	1.03%
CABLE_SATELLITE	0.41%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste arrangement rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Cellular Telecom	0.31%
Telephone-Integrated	0.04%
ELECTRIC	5.16%
ELECTRIC	5.11%
Electric-Transmission	0.11%
INSURANCE	4.65%
LIFE	3.35%
P&C	1.26%
HEALTH_INSURANCE	0.04%
REITS	4.54%
OTHER_REITS	1.71%
RETAIL_REITS	1.43%
OFFICE_REITS	1.19%
REITS-Diversified	0.15%
REITS-Warehouse/Industr	0.14%
HEALTHCARE_REITS	0.03%
FINANCIAL_OTHER	4.25%
FINANCIAL_OTHER	4.06%
Real Estate Oper/Develop	0.18%
TECHNOLOGY	4.18%
TECHNOLOGY	4.16%
Computer Services	0.08%
CAPITAL_GOODS	3.79%
DIVERSIFIED_MANUFACTURING	2.78%
BUILDING_MATERIALS	0.41%
CONSTRUCTION_MACHINERY	0.39%
PACKAGING	0.13%
AEROSPACE/DEFENSE	0.06%
Diversified Manufact Op	0.04%
TRANSPORTATION	2.07%
TRANSPORTATION_SERVICES	2.03%
RAILROADS	0.15%
NATURAL_GAS	1.74%
NATURAL_GAS	1.74%
BASIC_INDUSTRY	0.95%
CHEMICALS	0.70%
PAPER	0.25%
OTHER_UTILITY	1.01%
OTHER_UTILITY	1.01%
BROKERAGE_ASSETMANAGERS_EXCHAN GES	0.65%
BROKERAGE_ASSETMANAGERS_EXCHAN GES	0.65%
INDUSTRIAL_OTHER	0.32%
INDUSTRIAL_OTHER	0.32%
ENERGY	0.07%
REFINING	0.07%
Electrical Compo&Equip	0.09%
Power Conv/Supply Equip	0.09%

Healthcare-Products	0.09%
Medical Products	0.09%
Cosmetics/Personal Care	0.07%
Cosmetics&Toiletries	0.07%
Media	0.04%
Broadcast Serv/Program	0.04%
Apparel	0.04%
Apparel Manufacturers	0.04%
Advertising	0.04%
Advertising Services	0.04%
Beverages	0.04%
Beverages-Wine/Spirits	0.04%
Auto Parts&Equipment	0.04%
Auto/Trk Prts&Equip-Orig	0.04%
Diversified Finan Serv	0.04%
Finance-Consumer Loans	0.04%
Chemicals	0.04%
Petrochemicals	0.04%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not currently commit to investing in any “environmentally sustainable investment’ within the meaning of the Taxonomy Regulation.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹

Yes:

In fossil gas

In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

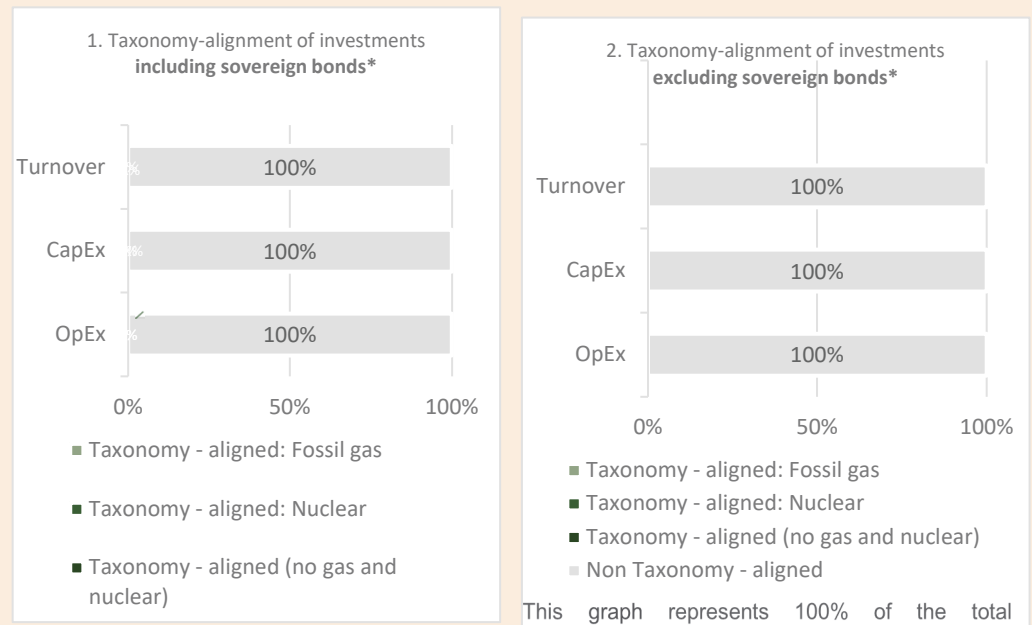
Taxonomy-aligned activities are expressed as a share of:

-turnover reflecting the share of revenue from green activities of investee companies.


-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

-operational expenditure (OpEx) reflecting the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities

● **What was the share of investments made in transitional and enabling activities?**

As the Fund does not commit to invest any “environmentally sustainable investment” within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – first reporting period. No comparison available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund promotes environmental and social characteristics but does not commit to making any environmentally sustainable investments. As a consequence, the Fund does not commit to a minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

N/A



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

At year end, the Fund held 0.91% of its assets in cash, cash equivalents or use financial derivative instruments at the Investment Manager’s discretion, which would be classified under #2 Other in the above table. Such assets are not aligned with environmental and social characteristics nor are there any environmental or social safeguards in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The strategy used by the fund is a systematic methodology which provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate risk.

In implementing this strategy, the Investment Manager has employed a quantitative process to construct a portfolio of securities taking into account certain ESG factors such as: carbon intensity (emissions scaled by revenue), fossil fuel reserves, green revenues, brown revenues and ratings for climate adaptation. The resulting portfolio of the Fund provides higher exposure (relative to the Index) to companies that are mitigating and adapting to climate related risks. The securities in the Fund are selected primarily from the constituents of the Index and the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons.



How did this financial product perform compared to the reference benchmark?

The Fund does not designate a reference benchmark to determine whether the Fund is aligned with the environmental and / or social characteristics that it promotes.